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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

Mail Address Post Office Box 5423 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

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

Internet Website Address www.massmutualascend.com

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

OFFICERS

President	Dominic Lusean Blue #	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

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	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.

Dominic Lusean Blue President	John Paul Gruber Secretary	Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this
_____ day of November 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	1,372,651,802		1,372,651,802	1,633,732,644
2.	Stocks:				
	2.1 Preferred stocks	19,157,625		19,157,625	4,210,400
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 4,798,700), cash equivalents ($ 216,573,115) and short-term investments ($ 24,134,356)	245,506,171		245,506,171	325,496,253
6.	Contract loans (including $ ..... premium notes)	40,584,351		40,584,351	42,172,205
7.	Derivatives	14,580,282		14,580,282	15,627,567
8.	Other invested assets	12,408,070		12,408,070	7,843,549
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,704,888,301		1,704,888,301	2,029,082,618
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	15,311,819		15,311,819	18,582,722
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	23,228	23,228		
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	4,495,592		4,495,592	1,164,624
18.2	Net deferred tax asset	2,663,381	415,305	2,248,076	2,907,615
19.	Guaranty funds receivable or on deposit	41,684		41,684	38,841
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	11,838,846	378,520	11,460,326	12,521,003
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,739,262,851	817,053	1,738,445,798	2,064,297,423
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	554,409,074		554,409,074	554,326,967
28.	Total (Lines 26 and 27)	2,293,671,925	817,053	2,292,854,872	2,618,624,390
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Admitted disallowed IMR	10,616,359		10,616,359	11,277,713
2502.	Accrued contractual fee income	640,162		640,162	675,393
2503.	Receivable for marketing reallowance	182,304		182,304	206,148
2598.	Summary of remaining write-ins for Line 25 from overflow page	400,021	378,520	21,501	361,749
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,838,846	378,520	11,460,326	12,521,003

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,433,818,802 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	1,433,818,802	1,544,711,981
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	11,582,965	11,862,335
4.	Contract claims:		
	4.1 Life	3,881,646	4,896,647
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ .....0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ ..... ceded		
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ .....2,031 , accident and health $ ..... and deposit-type contract funds $	2,031	5,712
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,959,236	2,794,239
13.	Transfers to Separate Accounts due or accrued (net) (including $ .....(21,930) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(21,930)	(61,505)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	406,833	270,912
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	29,895	80,877
18.	Amounts held for agents' account, including $ .....673,909 agents' credit balances	673,909	1,038,178
19.	Remittances and items not allocated	2,176,381	676,270
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	13,037,431	15,636,496
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	6,175,796	188,974
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	10,994,276	11,481,632
	24.09 Payable for securities	3,938,992	1,496,081
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	4,362,237	4,718,863
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,494,018,500	1,599,797,692
27.	From Separate Accounts Statement	554,409,074	554,326,967
28.	Total liabilities (Lines 26 and 27)	2,048,427,574	2,154,124,659
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	10,616,359	11,277,713
35.	Unassigned funds (surplus)	59,760,939	279,172,018
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)	241,927,298	461,999,731
38.	Totals of Lines 29, 30 and 37	244,427,298	464,499,731
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,292,854,872	2,618,624,390
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	2,810,604	3,362,925
2502.	Unclaimed property	1,551,633	1,355,938
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,362,237	4,718,863
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	10,616,359	11,277,713
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	10,616,359	11,277,713

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	29,274,805	35,283,578	45,872,856
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	68,773,833	76,522,226	100,953,618
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,194,075)	(1,102,963)	(1,479,593)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,455,102	5,564,063	7,492,541
	8.2 Charges and fees for deposit-type contracts	227,629	161,291	170,469
	8.3 Aggregate write-ins for miscellaneous income	1,997,422	2,106,023	2,806,623
9.	Totals (Lines 1 to 8.3)	104,534,716	118,534,218	155,816,514
10.	Death benefits			
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	9,687,263	13,599,061	16,357,911
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	219,737,854	261,557,368	335,885,525
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,981,006	2,230,870	2,447,623
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(110,893,179)	(166,697,340)	(207,298,666)
20.	Totals (Lines 10 to 19)	121,512,944	110,689,959	147,392,393
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,283,206	4,484,375	5,733,006
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	5,355,484	6,014,592	7,582,902
24.	Insurance taxes, licenses and fees, excluding federal income taxes	482,966	965,042	1,484,477
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(61,162,995)	(39,457,000)	(53,919,836)
27.	Aggregate write-ins for deductions			
28.	Totals (Lines 20 to 27)	69,471,605	82,696,968	108,272,942
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	35,063,111	35,837,250	47,543,572
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35,063,111	35,837,250	47,543,572
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,862,883	8,209,865	10,260,021
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)	28,200,228	27,627,385	37,283,551
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (790,539) (excluding taxes of $ 532,719 transferred to the IMR)	(925,730)	500,650	618,788
35.	Net income (Line 33 plus Line 34)	27,274,498	28,128,035	37,902,339
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	464,499,731	427,507,500	427,507,500
37.	Net income (Line 35)	27,274,498	28,128,035	37,902,339
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 202,551	761,973	78,925	37,845
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(298,495)	(1,258,542)	(1,758,929)
41.	Change in nonadmitted assets	(113,946)	1,024,109	428,413
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	2,599,065	2,028,321	2,340,929
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(250,000,000)		
53.	Aggregate write-ins for gains and losses in surplus	(295,528)	(1,869,437)	(1,958,366)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(220,072,433)	28,131,411	36,992,231
55.	Capital and surplus, as of statement date (Lines 36 + 54)	244,427,298	455,638,911	464,499,731
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	973,654	1,049,769	1,385,920
08.302.	Marketing reallowance	909,583	926,173	1,243,463
08.303.	Contractual annual maintenance and surrender charge fees	114,185	130,081	177,240
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,997,422	2,106,023	2,806,623
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			
5301.	Correction of error, net of tax	(295,528)	(1,869,437)	(1,958,366)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(295,528)	(1,869,437)	(1,958,366)

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	29,274,805	35,283,578	45,872,856
2.	Net investment income	76,432,630	87,474,060	113,658,185
3.	Miscellaneous income	7,519,152	7,720,665	10,314,740
4.	Total (Lines 1 to 3)	113,226,587	130,478,303	169,845,781
5.	Benefit and loss related payments	230,440,118	273,537,840	351,513,830
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,202,570)	(39,554,731)	(53,906,129)
7.	Commissions, expenses paid and aggregate write-ins for deductions	8,944,905	11,519,526	15,221,989
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 1,357,194 tax on capital gains (losses)	9,936,031	7,880,939	10,368,533
10.	Total (Lines 5 through 9)	188,118,484	253,383,574	323,198,223
11.	Net cash from operations (Line 4 minus Line 10)	(74,891,897)	(122,905,271)	(153,352,442)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	386,668,384	270,749,276	367,358,268
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	4,130,205	0	577
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	443
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	390,798,589	270,749,276	367,359,288
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	148,268,051	0	4,790,823
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	577
	13.6 Miscellaneous applications	5,384,655	6,442,026	8,485,522
	13.7 Total investments acquired (Lines 13.1 to 13.6)	153,652,706	6,442,026	13,276,922
14.	Net increase/(decrease) in contract loans and premium notes	(1,587,854)	(1,339,859)	(1,460,738)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	238,733,737	265,647,109	355,543,103
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,032,747)	(3,855,043)	(4,950,680)
	16.5 Dividends to stockholders	250,000,000	0	0
	16.6 Other cash provided (applied)	9,200,825	21,829,455	(2,555,366)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(243,831,922)	17,974,412	(7,506,046)
	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)	(79,990,082)	160,716,250	194,684,616
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	325,496,253	130,811,638	130,811,637
	19.2 End of period (Line 18 plus Line 19.1)	245,506,171	291,527,888	325,496,253

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

20.0001. Bonds conversions and refinancing	2,659,550	4,092,790	4,092,774

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life			0
2. Group life			0
3. Individual annuities	28,284,175	33,532,197	43,839,405
4. Group annuities	990,630	1,751,381	2,033,451
5. Accident & health			0
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	29,274,805	35,283,578	45,872,856
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	29,274,805	35,283,578	45,872,856

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	09/30/2025	12/31/2024
(1) State basis	XXX	XXX	XXX	$ 27,274,498	$ 37,902,339
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	533,418	557,844
Reserves for fixed indexed annuities	51	3, 4	1, 19	(294,288)	(628,294)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 27,035,368	$ 37,972,789
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 244,427,298	$ 464,499,731
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(6,610,577)	(7,161,420)
Reserves for fixed indexed annuities	51	3, 4	1, 19	1,851,547	2,145,835
Tax impact	101	2, 4	18.2, 32	1,566,360	1,620,236
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 247,619,968	$ 467,895,080

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

The Company recorded a correction of error related to prior years, net of tax, which resulted in a decrease of statutory capital and surplus of $295,528. 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 $6,406,564 for all securities reclassed off Schedule D-1, which includes $1,916,060 that resulted with a change in measurement basis. The adoption resulted in a decrease in change in Surplus of $52,530 for the Company on January 1, 2025.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
(2) The Company does not currently hold any aggregate asset-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
61751DAE4	$ 241,551	$ 205,806	$ 35,746	$ 205,805	$ 202,669	3/31/2025
059522AU6	204,432	197,068	7,364	197,068	196,076	3/31/2025
07384YKF2	293,108	292,003	1,105	292,003	292,190	3/31/2025
07386XAH9	441,258	479,221	(37,963)	479,221	405,514	3/31/2025
12566UAE4	115,426	102,765	12,661	102,765	102,655	3/31/2025
12628LAD2	171,484	144,147	27,337	144,147	140,958	3/31/2025
12667GAC7	148,406	142,384	6,022	142,384	142,084	3/31/2025
225470Q89	46,857	42,831	4,026	42,831	42,521	3/31/2025
32051GT70	107,843	99,745	8,098	99,745	100,179	3/31/2025
46627MAD9	78,606	68,445	10,160	68,446	67,964	3/31/2025
643528AB8	11,704	11,698	6	11,698	12,063	3/31/2025
643529AC4	58,803	56,710	2,092	56,711	56,329	3/31/2025
65535VSJ8	208,397	198,889	9,507	198,890	181,732	3/31/2025
74923HAQ4	81,612	74,325	7,287	74,325	74,483	3/31/2025
75115DAA3	202,109	188,456	13,653	188,456	184,800	3/31/2025
761118UG1	106,437	87,506	18,931	87,506	87,094	3/31/2025
855541AC2	62,215	55,059	7,156	55,059	54,018	3/31/2025
86360BAJ7	159,912	152,215	7,697	152,215	151,861	3/31/2025
87222EAB4	364,634	325,708	38,926	325,708	319,501	3/31/2025
87222EAC2	401,703	315,682	86,021	315,682	312,791	3/31/2025
058931AT3	91,028	86,695	4,332	86,696	85,251	3/31/2025
12638PAB5	190,716	190,738	(22)	190,738	151,020	3/31/2025
1266942H0	78,953	77,636	1,317	77,636	62,233	3/31/2025
12669G3S8	137,380	122,315	15,065	122,315	122,928	3/31/2025
12669G4K4	160,518	148,384	12,134	148,384	148,401	3/31/2025
12669GR45	164,127	164,121	7	164,120	141,626	3/31/2025
16165MAG3	191,557	167,018	24,539	167,018	166,985	3/31/2025
225458L55	86,710	80,146	6,564	80,146	73,518	3/31/2025
32051GXQ3	151,072	144,339	6,733	144,339	145,075	3/31/2025
46631NAA7	109,940	93,432	16,508	93,432	93,470	3/31/2025
46631NDT3	316,369	310,847	5,522	310,847	310,888	3/31/2025
47233DAB7	213,540	171,024	42,517	171,023	177,988	3/31/2025
57643MLZ5	25,289	23,949	1,340	23,949	24,040	3/31/2025
863579XC7	191,532	186,158	5,375	186,157	186,615	3/31/2025
3622E8AB1	188,095	150,934	37,161	150,934	153,625	6/30/2025
61754PAA2	500,589	359,367	141,222	359,367	359,550	6/30/2025
65535VSJ8	198,518	198,869	(351)	198,869	179,221	6/30/2025
75115DAA3	186,167	186,202	(35)	186,202	174,717	6/30/2025
12638PAB5	222,295	147,723	74,572	147,723	146,562	6/30/2025
1266942H0	76,472	60,302	16,171	60,301	60,609	6/30/2025
126694LC0	214,859	159,184	55,675	159,184	160,536	6/30/2025
225470VF7	165,487	127,496	37,991	127,496	131,462	6/30/2025
863579XC7	181,210	180,695	515	180,695	177,968	6/30/2025
07386XAH9	465,033	465,033	-	465,033	402,374	9/30/2025
46630WAL4	92,018	91,980	38	91,980	63,105	9/30/2025
			$ 770,722			

(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	$94,480
2. 12 Months or longer	17,370,890

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

1. Less than 12 months	$11,777,360
2. 12 Months or longer	173,129,234

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2025. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities – Not applicable.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees – Not applicable.

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

The Company uses equity call options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its fixed-indexed annuity products. Under the fixed-indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds ("ETF") for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure of the options is represented by the fair value (market value) of contracts at the reporting date.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 (Refer to Note 1) to the equity index call options hedging the fixed-indexed annuity ("FIA") products. Under OAC 3901-1-67, FIA options are carried at amortized cost. The settlement gains or losses are recorded through net investment income along with the amortization of the FIA options. The Company recognized settlement gains on FIA options of $10,018,355 and amortization expense of $5,944,583 through net investment income during the period.

Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the Company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

Note 9 – Income Taxes

No significant change.

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

A, B. & C.

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

The Company paid an extraordinary cash dividend of $250,000,000 to its parent MMAILIC on September 24, 2025.

D.-O. – No significant changes.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer Credit Obligations	$ -	$ -	$ -	$ -	$ -
Asset-Backed Securities	-	-	-	-	-
Total bonds	-	-	-	-	-
Non-affiliated preferred stock	14,576,157	-	-	-	14,576,157
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	554,409,074	-	-	554,409,074
Total assets accounted for at fair value/NAV	$ 14,576,157	$ 554,409,074	$ -	$ -	$ 568,985,231
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 554,409,074	$ -	$ -	$ 554,409,074
Total liabilities at fair value	$ -	$ 554,409,074	$ -	$ -	$ 554,409,074

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2025.

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 – The Company's derivative assets are reported at amortized cost.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Issuer credit obligations	$ 1,011,131,483	$ 1,047,794,850	$ -	$ 1,007,753,313	$ 3,378,170	$ -	$ -
Asset-backed securities	304,114,020	324,856,952	-	304,114,020	-		
Non-affiliated preferred stock	18,956,093	19,157,625	16,656,093	-	2,300,000	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	10,196,582	14,580,282	6,785,243	3,411,339	-	-	-
Variable annuity assets (separate accounts)	554,409,074	554,409,074	-	554,409,074	-	-	-
Cash, cash equivalents and short-term investments	245,506,171	245,506,171	245,506,171	-	-	-	-
Policy loans	40,584,351	40,584,351	-	-	40,584,351	-	-
Total financial assets/NAV	$ 2,184,897,774	$ 2,246,889,305	$ 268,947,507	$ 1,869,687,746	$ 46,262,521	$ -	$ -

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

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

Note 21 – Other Items

A.-I. – No significant changes.

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

(1) Net Negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 10,616,359	$ 10,616,359	$ -	$ -

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 10,616,359	$ 10,616,359	$ -	$ -

(3) Calculated adjusted capital and surplus

	Total
a. Prior period general account capital and surplus	$ 484,873,458
from prior period SAP financials	-
b. Net positive goodwill (admitted)	-
c. EDP equipment and operating system software (admitted)	-
d. Net DTAs (admitted)	2,278,798
e. Net negative (disallowed) IMR (admitted)	10,920,392
f. Adjusted capital and surplus (a-(b+c+d+e))	$ 471,674,268

(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	2%

(5) The Company does not have any IMR gains/losses related to derivatives.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

13. 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 [ ] No [X]

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	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$
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
BNY Mellon	One Wall Street, New York, NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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
Barings LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	SEC	DS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

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

2. Operating Percentages:

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

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

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

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

.....

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	0	191,697			191,697	
2. Alaska	AK	L	0	2,450			2,450	
3. Arizona	AZ	L	0	207,189			207,189	
4. Arkansas	AR	L	0	42,092			42,092	
5. California	CA	L	0	5,486,221			5,486,221	
6. Colorado	CO	L	0	46,115			46,115	
7. Connecticut	CT	L	0	616,557			616,557	
8. Delaware	DE	L	0	3,150			3,150	
9. District of Columbia	DC	L	0	3,050			3,050	
10. Florida	FL	L	0	2,661,479			2,661,479	
11. Georgia	GA	L	0	249,273			249,273	
12. Hawaii	HI	L	0	527,970			527,970	
13. Idaho	ID	L	0	109,272			109,272	
14. Illinois	IL	L	0	1,065,420			1,065,420	
15. Indiana	IN	L	0	117,295			117,295	
16. Iowa	IA	L	0	99,944			99,944	
17. Kansas	KS	L	0	37,742			37,742	
18. Kentucky	KY	L	0	329,005			329,005	
19. Louisiana	LA	L	0	124,532			124,532	
20. Maine	ME	L	0	298,376			298,376	
21. Maryland	MD	L	0	109,670			109,670	
22. Massachusetts	MA	L	0	1,283,343			1,283,343	
23. Michigan	MI	L	0	1,061,217			1,061,217	
24. Minnesota	MN	L	0	52,742			52,742	
25. Mississippi	MS	L	0	90,326			90,326	
26. Missouri	MO	L	0	110,548			110,548	
27. Montana	MT	L	0	159,674			159,674	
28. Nebraska	NE	L	0	26,475			26,475	
29. Nevada	NV	L	0	477,664			477,664	
30. New Hampshire	NH	L	0	159,176			159,176	
31. New Jersey	NJ	L	0	888,518			888,518	
32. New Mexico	NM	L	0	127,054			127,054	
33. New York	NY	N	0	35,868			35,868	
34. North Carolina	NC	L	0	506,591			506,591	
35. North Dakota	ND	L	0	21,245			21,245	
36. Ohio	OH	L	0	3,285,952			3,285,952	
37. Oklahoma	OK	L	0	17,775			17,775	
38. Oregon	OR	L	0	14,891			14,891	
39. Pennsylvania	PA	L	0	627,480			627,480	
40. Rhode Island	RI	L	0	340,312			340,312	
41. South Carolina	SC	L	0	209,469			209,469	
42. South Dakota	SD	L	0	202,286			202,286	
43. Tennessee	TN	L	0	1,737,191			1,737,191	
44. Texas	TX	L	0	3,488,780			3,488,780	
45. Utah	UT	L	0	563,765			563,765	
46. Vermont	VT	N	0	38,060			38,060	
47. Virginia	VA	L	0	600,155			600,155	
48. Washington	WA	L	0	708,308			708,308	
49. West Virginia	WV	L	0	37,574			37,574	
50. Wisconsin	WI	L	0	56,084			56,084	
51. Wyoming	WY	L	0	17,783			17,783	
52. American Samoa	AS	N	0	0			0	
53. Guam	GU	N	0	0			0	
54. Puerto Rico	PR	N	0	0			0	
55. U.S. Virgin Islands	VI	N	0	0			0	
56. Northern Mariana Islands	MP	N	0	0			0	
57. Canada	CAN	N	0	0			0	
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	0	29,274,805	0	0	29,274,805	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	29,274,805	0	0	29,274,805	0
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	0	29,274,805	0	0	29,274,805	0
98. Less Reinsurance Ceded		XXX					0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	29,274,805	0	0	29,274,805	0
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 49
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 8

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

PART 1 – ORGANIZATIONAL CHART

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML 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
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
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Green SPE LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	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

*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
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
JCP Congaree Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
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
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	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

*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
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
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
SoraFinance, Inc.	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
MassMutual Private Wealth & Trust, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
GASL Holdings LLC	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

*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
HB Naples Golf Owner LLC	45-3623262		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
Crane APAC I LP	None		United Kingdom
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
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 Property Company 1 Limited	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

*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
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Real Estate Investment Japan Limited	None		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
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, 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

*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
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings 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

*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
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate 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
Imbiba Growth LLP	None		United Kingdom
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
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
5301 Wisconsin Avenue GP, LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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
2160 Grand Manager LLC	None		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust	04-1590850		Australia
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust	04-1590850		Australia
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
MALIC Australia BSOT 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

*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
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
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-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
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Barings Real Estate European Value Add Fund 3 SCSp*	None		Luxembourg
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
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

*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
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
BRAVA 5 MALIC Investor LLC	13-1935920		Australia
BRAVA 5 MM Investor LLC	04-1590850		Australia
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 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
40 Exchange MM Member LLC	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Sedona Vortex Investor LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM SL Willistown LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC	None		Delaware
MM Tokyo BTR1 LLC – Project Zeus	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		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
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
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

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM 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 ReDiscover 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
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC	04-1590850		Delaware
MM Breton Village Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	45-1618222		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts

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

SCHEDULE Y – 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 Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts

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

SCHEDULE Y

PART 1A - 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							CM Life Mortgage Lending LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Management		MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures US IV, L.P.	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		

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							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Management		MMLIC		
0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Management		MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	80.250	MMLIC		
0000							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Titling Trust	DE	NIA	CP PACE LLC	Ownership	100.000	MMLIC		
0000							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (FL) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (IL) LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Loop-Counterpointe PACE LLC	DE	NIA	Counterpointe Energy Solutions (IL) LLC	Ownership	50.000	MMLIC		
0000							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Investment Management LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CSA Incentive Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies MM Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Green SPE LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCM H-2 Credit Fund GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		

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							Jefferies DLF2 C Holdings-2 LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE-2 LLC	DE	NIA	Jefferies DLF2 C Holdings-2 LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF3 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C SPE LLC	DE	NIA	Jefferies DLF3 C Holdings LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.		NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies M Super Private Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Europe Limited	GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Congaree Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Solaris Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JSPCS MM LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2024-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2025-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	57.950	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 1 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 2 LLC	DE	NIA	JF CEI Holdings 1 LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2024-I Ltd.	NY	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	DE	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend Mortgage Lending LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Vine Street LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							Counterpointe Ascend Mortgage Lending LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Management		MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							DPI-ARES Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.610	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		

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			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2024-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	YES	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							SoraFinance, Inc.	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.260	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.230	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.110	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings 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							Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	78.160	MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.781	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.699	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.556	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	30.486	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.959	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	15.228	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane APAC I LP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	47.600	MMLIC		
0000							Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Financing Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		

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							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
0000							Rothesay Property Company 1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate Investment Japan Limited	JPN	NIA	Barings Japan Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Property Partners Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		

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							Barings Real Estate Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners, LLC	DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Advisors, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners Acquisitions I, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	64.382	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	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							Barings New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Investments LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Diversified Residential Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.470	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SBIC II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SEM GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.520	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCLF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	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							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Terrapin Middle Market Infrastructure Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000							Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.000	MMLIC		
0000							Imbiba Growth LLP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.990	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.650	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Stillings Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Eclipse Business Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.000	MMLIC		
0000							Port 51 Lending Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							Port 51 Lending LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Port 51 Commercial LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Counterpointe MM Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.250	MMLIC		
0000							CapSec LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM 2, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.500	MMLIC		
0000							5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.020	MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	74.160	MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Ascend	Management		MMLIC		
0000							12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							21 West 86th LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.240	MMLIC		
0000							Barings Diversified Residential Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.130	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.466	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	55.790	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Influence		MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.469	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.860	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.164	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							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.685	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.806	MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	Massachusetts Mutual Ascend	Ownership	7.740	MMLIC		
0000							Barings U.S. High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	Massachusetts Mutual Ascend	Ownership	7.740	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000							CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Euro Real Estate Holdings Herleshausen LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MMLIC		
0000							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Australia BSOT LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.691	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	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							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.950	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	13.050	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.250	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	11.740	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	39.233	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.306	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.794	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2024-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2024-II	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.569	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.896	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Barings LLC	Influence		MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	83.360	MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Liquidity Investment Strategy	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	18.403	MMLIC		
0000							Barings Liquidity Investment Strategy	DE	NIA	Barings LLC	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			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	36.364	MMLIC		
0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	62.941	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.313	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.779	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.709	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.346	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.740	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.430	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							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	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.739	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	19.071	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	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	27.062	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.353	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.505	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.250	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							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.520	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.480	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			13-1935920				BRAVA 5 MALIC Investor LLC	AUS	NIA	Massachusetts Mutual Ascend	Ownership	2.270	MMLIC		
0000			04-1590850				BRAVA 5 MM Investor LLC	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	54.470	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.161	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.777	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.170	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	28.998	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	100.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	58.050	MMLIC		
0000							Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	26.200	MMLIC		
0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000							Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000							Martello Re Services Company	DE	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.990	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.830	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	73.872	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		

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							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			04-1590850				40 Exchange MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.350	MMLIC		
0000			04-1590850				40 Exchange MM Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	6.650	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	41.535	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM National IOS Program Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	72.000	MMLIC		
0000			04-1590850				MM National IOS Program Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	18.000	MMLIC		
0000							MM National Self-Storage Program Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.290	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	18.710	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.670	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.330	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM The Gilman Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	30.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	Massachusetts Mutual Ascend	Ownership	30.000	MMLIC		
0000							MMLIC Australia BAST LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMLIC Australia BSOT LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							SBNP SIA IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			33-5063019				PDX SW Third Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings 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			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.689	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.473	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.590	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.370	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.810	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	28.190	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.781	MMLIC		
0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							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	MA	NIA	Barings LLC	Management		MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.754	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.319	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	100.000	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	22.972	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	1.997	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.080	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	84.388	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.578	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		

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			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.578	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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	12.920	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	75.210	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Ascend	Ownership	19.790	MMLIC		
0000							BRAVA5 MM Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							BRAVA5 MALIC Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	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	78.355	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	21.645	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 ReDiscover Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	6.560	MMLIC		
0000			04-1590850				MM ReDiscover Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC		
0000			04-1590850				MM Liberty Centre Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.000	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	96.721	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	3.279	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	Massachusetts Mutual Life Insurance Company	Ownership	94.000	MMLIC		
0000			04-1590850				Miami Douglas Four MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.990	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.720	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.020	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	16.980	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.440	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.550	MMLIC		
0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.120	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			45-1618222		0000916053	OQ	MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.121	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	46.666	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			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.407	MMLIC		
0000			04-3277549		0000916053	OQ	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	3.186	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value 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	83.429	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			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.381	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	2.239	MMLIC		
0000			04-3520009		0000916053	OQ	MassMutual High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.973	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.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.

2. The data for this supplement is not required to be filed.

3. The data for this supplement is not required to be filed.

5. The data for this supplement is not required to be filed.

6. The data for this supplement is not required to be filed.

7. The data for this supplement is not required to be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other assets	400,021	378,520	21,501	361,749
2597. Summary of remaining write-ins for Line 25 from overflow page	400,021	378,520	21,501	361,749

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,843,548	7,988,955
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,168,393	
	2.2 Additional investment made after acquisition	3,073,181	577
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	(93,325)	0
5.	Unrealized valuation increase/(decrease)	(24,161)	0
6.	Total gain (loss) on disposals	294,615	
7.	Deduct amounts received on disposals	4,130,205	577
8.	Deduct amortization of premium, depreciation and proportional amortization	(276,022)	145,408
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,408,068	7,843,548
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	12,408,068	7,843,548

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	1,637,943,050	2,001,922,518
2.	Cost of bonds and stocks acquired	164,886,135	8,883,597
3.	Accrual of discount	3,519,527	5,781,937
4.	Unrealized valuation increase/(decrease)	988,685	47,892
5.	Total gain (loss) on disposals	(1,244,524)	(2,088,158)
6.	Deduct consideration for bonds and stocks disposed of	411,532,185	371,487,109
7.	Deduct amortization of premium	1,980,538	4,207,621
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	770,724	910,006
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,391,809,427	1,637,943,050
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,391,809,427	1,637,943,050

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)	535,567,722	134,892,377	107,607,010	(46,936,982)	545,830,495	535,567,722	515,916,108	613,601,643
2.	NAIC 2 (a)	1,026,725,355	1,585,815,494	1,913,548,094	51,778,239	1,031,700,555	1,026,725,355	750,770,994	968,956,583
3.	NAIC 3 (a)	16,688,453	0	2,526,096	1,998,276	19,716,073	16,688,453	16,160,633	12,736,395
4.	NAIC 4 (a)	4,657,281	0	659,000	(1,999,151)	1,999,571	4,657,281	1,999,130	2,256,101
5.	NAIC 5 (a)	1,995,860	659,000	0	596	1,995,266	1,995,860	2,655,456	3,352,066
6.	NAIC 6 (a)	0	0	0		0	0	0	0
7.	Total ICO	1,585,634,672	1,721,366,871	2,024,340,200	4,840,978	1,601,241,960	1,585,634,672	1,287,502,321	1,600,902,787
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	260,863,901	48,760,629	37,825,368	4,545,770	278,071,290	260,863,901	276,344,933	298,305,065
9.	NAIC 2	47,889,658	0	2,021,452	(4,018,579)	49,470,120	47,889,658	41,849,627	49,231,351
10.	NAIC 3	2,943,082	0	76,205	693,201	3,663,154	2,943,082	3,560,079	3,342,221
11.	NAIC 4	1,627,829	0	20,774	208,463	1,949,499	1,627,829	1,815,518	1,226,202
12.	NAIC 5	1,953,505	0	21,422	(645,286)	2,524,475	1,953,505	1,286,797	1,751,161
13.	NAIC 6	0	0	0		0	0	0	0
14.	Total ABS	315,277,976	48,760,629	39,965,221	783,568	335,678,538	315,277,976	324,856,952	353,856,002
	PREFERRED STOCK								
15.	NAIC 1	2,581,468				0	2,581,468	2,581,468	0
16.	NAIC 2	16,550,721			25,435	4,128,800	16,550,721	16,576,157	4,210,400
17.	NAIC 3	0				0	0	0	0
18.	NAIC 4	0				0	0	0	0
19.	NAIC 5	0				0	0	0	0
20.	NAIC 6	0				0	0	0	0
21.	Total Preferred Stock	19,132,189	0	0	25,435	4,128,800	19,132,189	19,157,625	4,210,400
22.	Total ICO, ABS & Preferred Stock	1,920,044,837	1,770,127,500	2,064,305,421	5,649,982	1,941,049,298	1,920,044,837	1,631,516,898	1,958,969,189

(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 $; NAIC 2 $ 239,707,471 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

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	24,134,356	XXX	23,907,314		

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	19,773,853	10,734,138
2.	Cost of short-term investments acquired	87,051,710	46,226,667
3.	Accrual of discount	1,307,483	813,049
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	66	0
6.	Deduct consideration received on disposals	83,998,756	38,000,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,134,356	19,773,853
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,134,356	19,773,853

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	4,145,934
2.	Cost Paid/(Consideration Received) on additions	5,384,655
3.	Unrealized Valuation increase/(decrease)	0
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	10,018,355
6.	Considerations received/(paid) on terminations	10,018,355
7.	Amortization	(5,944,583)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,586,006
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,586,006

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	3,586,007	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,586,007
4.	Part D, Section 1, Column 6	14,580,282	
5.	Part D, Section 1, Column 7	(10,994,276)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	10,196,582	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		10,196,582
10.	Part D, Section 1, Column 9	10,196,582	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	303,252,292	114,692,605
2.	Cost of cash equivalents acquired	4,744,839,759	4,145,499,588
3.	Accrual of discount	14,007,310	11,236,455
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	4,297	443
6.	Deduct consideration received on disposals	4,845,530,545	3,968,176,799
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)	216,573,115	303,252,292
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	216,573,115	303,252,292

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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 Administrative 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
6899999. Total - Unaffiliated								0	0	0	0	XXX
6999999. Total - Affiliated								0	0	0	0	XXX
7099999 - Totals								0	0	0	0	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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
75971F-AY-9	9006 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Sale of Investment	09/21/2010	09/25/2025	0	0	0	0	0	0	0	0	8,206	0	0	0	14,011
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	8,206	0	0	0	14,011
36298G-AA-7	9036 GSPA Monetization Trust	Springfield	MA	Sale of Investment	08/25/2010	09/09/2025	0	1,846	0	0	0	1,846	0	0	40,683	0	0	0	13,173
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	1,846	0	0	0	1,846	0	0	40,683	0	0	0	13,173
743917-AH-9	8015 Prudential Ins Co America	Springfield	MA	Distribution	08/02/2016	07/01/2025	0	0	0	0	0	0	0	0	2,000,000	0	0	0	0
2799999. Surplus Notes - Unaffiliated							0	0	0	0	0	0	0	0	2,000,000	0	0	0	0
00BN7C-75-3	9021 ALLIANZ SE VARIABLE COUPON 3.500000 MATURITY	Springfield	MA	Transfer	11/29/2022	09/08/2025	0	0	0	0	0	0	0	0	1,992,222	0	294,615	294,615	12,908
2999999. Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	1,992,222	0	294,615	294,615	12,908
02666B-AG-1	7223 American Homes 4 Rent 2015-SFR2 Trust	Springfield	MA	Transfer	09/11/2015	09/30/2025	0	0	0	0	0	0	0	0	9	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	9	0	0	0	0
6899999. Total - Unaffiliated							0	1,846	0	0	0	1,846	0	0	4,041,121	0	294,615	294,615	40,093
6999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
7099999 - Totals							0	1,846	0	0	0	1,846	0	0	4,041,121	0	294,615	294,615	40,093

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
91282C-NP-2	United States Treasury N-UNSECURED	08/04/2025	DEUTSCHE BANK SECURI		200,703	200,000	105	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					200,703	200,000	105	XXX
82622R-AC-0	Siemens Funding BV-SENIOR UNSECURED	07/15/2025	VARIOUS		8,048,782	8,000,000	49,067	1.D FE
37331N-AR-2	Georgia-Pacific LLC-SENIOR UNSECURED	07/21/2025	GOLDMAN		8,847,293	8,801,000	53,784	1.G FE
87612E-BU-9	Target Corp-SENIOR UNSECURED	07/17/2025	BOFAMLSEC		7,018,900	7,000,000	32,142	1.F FE
43475R-AL-0	Amrize Finance US LLC-SENIOR UNSECURED	07/02/2025	EXCHANGE OFFER		1,999,716	2,000,000	16,722	2.A FE
053332-BJ-0	AutoZone Inc-SENIOR UNSECURED	07/17/2025	SUNTRUST CAPITAL MAR		2,043,720	2,000,000	850	2.B FE
61776N-VG-5	Morgan Stanley Private B-MS 4.734 07/18/	07/17/2025	MORGAN		5,000,000	5,000,000	0	1.E FE
713448-GL-6	PepsiCo Inc-SENIOR UNSECURED	07/23/2025	RBC CAPITAL MARKETS		1,997,200	2,000,000	228	1.E FE
713448-GH-5	PepsiCo Inc-SENIOR UNSECURED	07/21/2025	JP MORGAN SECURITIES		2,310,879	2,315,000	0	1.E FE
72650R-BM-3	Plains All American Pipe-SENIOR UNSECURE	07/23/2025	JP MORGAN SECURITIES		2,865,510	3,000,000	11,538	2.B FE
05580M-AD-0	B Riley Financial Inc-RILY 8 01/01/28	09/23/2025	CORPORATE ACTION		659,000	659,000	0	5.B Z
785592-AU-0	SABINE PASS LIQUEFACTION-FIRST LIEN	07/23/2025	MORGAN		5,367,816	5,400,000	81,270	2.A FE
278058-AW-2	EATON CORP-DEBENTURE	07/16/2025	JP MORGAN SECURITIES		7,822,220	7,000,000	92,225	1.G FE
79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	07/15/2025	BARCLAYS CAPITAL INC		2,963,610	3,000,000	29,292	1.E FE
872540-AT-6	TJX Cos Inc/The-SENIOR UNSECURED	07/17/2025	BOFAMLSEC		4,902,250	5,000,000	50,052	1.F FE
55336V-AR-1	MPLX LP-SENIOR UNSECURED	07/15/2025	BARCLAYS CAPITAL INC		4,926,150	5,000,000	67,222	2.B FE
30231G-BN-1	Exxon Mobil Corp-SENIOR UNSECURED	07/17/2025	BOFAMLSEC		4,600,850	5,000,000	33,713	1.D FE
92343V-EU-4	Verizon Communications I-SENIOR UNSECURE	07/23/2025	MORGAN		2,263,844	2,300,000	13,085	2.A FE
291011-BQ-6	Emerson Electric Co-SENIOR UNSECURED	07/15/2025	BARCLAYS CAPITAL INC		3,379,867	3,641,000	5,057	1.F FE
023135-CG-9	Amazon.com Inc-SENIOR UNSECURED	07/24/2025	JP MORGAN SECURITIES		1,375,511	1,410,000	13,783	1.E FE
760759-BJ-8	RSG 5 11/15/29	07/15/2025	BARCLAYS CAPITAL INC		888,844	870,000	7,371	1.G FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					79,281,962	79,396,000	557,401	XXX
64952W-FP-3	New York Life Global Fun-SECURED	07/22/2025	GOLDMAN		899,496	900,000	0	1.B FE
18977W-2C-3	CNO Global Funding-SECURED	07/21/2025	BOFAMLSEC		2,910,591	3,112,000	3,665	1.G FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					3,810,087	4,012,000	3,665	XXX
90265E-AN-0	UDR Inc-SENIOR UNSECURED	07/16/2025	MORGAN		4,606,703	4,706,000	915	2.A FE
133131-AW-2	Camden Property Trust-SENIOR UNSECURED	07/16/2025	VARIOUS		5,541,267	5,594,000	58,613	1.G FE
133131-AX-0	Camden Property Trust-SENIOR UNSECURED	07/16/2025	U. S. BANCORP		2,848,050	3,000,000	4,200	1.G FE
75884R-AX-1	Regency Centers LP-SENIOR UNSECURED	07/15/2025	BARCLAYS CAPITAL INC		2,472,794	2,490,000	34,523	1.G FE
03027X-CC-2	American Tower Corp-SENIOR UNSECURED	07/15/2025	JP MORGAN SECURITIES		3,405,393	3,333,000	486	2.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					18,874,207	19,123,000	98,737	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					102,166,959	102,731,000	659,908	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					102,166,959	102,731,000	659,908	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					102,166,959	102,731,000	659,908	XXX
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	09/01/2025	PAYUP		823	1,456	0	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					823	1,456	0	XXX
83406Y-AA-9	SoFi Consumer Loan Progr-SCLP 2025-1 A	07/15/2025	VARIOUS		3,359,673	3,355,929	9,397	1.A FE
96041K-AD-6	Westlake Automobile Rece-WLAKE 2025-2A A	07/14/2025	MITSUBISHI UFJ SEC I		2,252,197	2,250,000	0	1.A FE
96041K-AB-0	Westlake Automobile Rece-WLAKE 2025-2A A	07/14/2025	MITSUBISHI UFJ SEC I		1,000,430	1,000,000	0	1.A FE
87268C-AA-5	T-Mobile US Trust 2024-2-TMUST 2024-2A A	07/15/2025	TORONTO DOMINION SEC		4,995,703	5,000,000	15,347	1.A FE
14290F-AB-2	Carmax Auto Owner Trust -CARMX 2025-3 A2	07/15/2025	BOFAMLSEC		2,499,922	2,500,000	0	1.A FE
87267R-AA-3	T-Mobile US Trust 2024-1-TMUST 2024-1A A	07/16/2025	RBC CAPITAL MARKETS		5,031,250	5,000,000	18,938	1.A FE
12515X-AB-6	CCG Receivables Trust 20-CCG 2025-1 A2	07/16/2025	MITSUBISHI UFJ SEC I		3,299,634	3,295,000	1,230	1.A FE
448979-AE-4	Hyundai Auto Receivables-HART 2023-A A4	07/16/2025	SG COWEN SECURITIES		7,322,431	7,319,000	1,822	1.A FE
12675E-AB-4	CNH Equipment Trust 2025-CNH 2025-B A2A	07/16/2025	WELLS FARGO		2,999,907	3,000,000	0	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					32,761,147	32,719,929	46,734	XXX
891943-AE-2	Toyota Lease Owner Trust-TLOT 2024-B A4	07/14/2025	WELLS FARGO		2,746,777	2,750,000	8,116	1.A FE
36271V-AD-9	GM Financial Automobile -GMALT 2025-1 A3	07/14/2025	MIZUHO SECURITIES		6,445,806	6,410,000	20,743	1.A FE
89239N-AD-7	Toyota Lease Owner Trust-TLOT 2025-A A3	07/14/2025	MIZUHO SECURITIES		4,306,202	4,271,000	14,088	1.A FE
29375U-AB-5	Enterprise Fleet Financi-EFF 2025-3 A2	07/15/2025	SG COWEN SECURITIES		2,499,874	2,500,000	0	1.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 Administrative Symbol
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					15,998,659	15,931,000	42,947	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					48,760,629	48,652,385	89,681	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	XXX
1909999997. Total - Asset-Backed Securities - Part 3					48,760,629	48,652,385	89,681	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					48,760,629	48,652,385	89,681	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					150,927,588	151,383,385	749,589	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	XXX
6009999999 - Totals					150,927,588	XXX	749,589	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 10	11	12	13	14	15	16	17	18	19	20	21
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
690353-XM-4	United States Internatio-SENIOR UNSECURE	09/15/2025	SINKING PAYMENT		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	769	12/15/2030	1.A
690353-RX-7	United States Internatio-UNSECURED	08/27/2025	SINKING PAYMENT		84,309	84,309	84,309	84,309	0	0	0	0	0	84,309	0	0	0	3,743	02/27/2027	1.A
91282C-HV-6	United States Treasury N-UNSECURED	08/31/2025	MATURITY		200,000	200,000	199,953	199,972	0	28	0	28	0	200,000	0	0	0	10,021	08/31/2025	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					312,880	312,880	312,833	312,852	0	28	0	28	0	312,880	0	0	0	14,533	XXX	XXX
399262-HD-9	Grossmont Union High Sch-GENERAL OBLIGAT	08/01/2025	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	109,580	08/01/2025	1.D FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	08/25/2025	CALL 100		6,005	6,005	6,005	6,005	0	0	0	0	0	6,005	0	0	0	172	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	08/25/2025	CALL 100		8,921	8,921	8,921	8,921	0	0	0	0	0	8,921	0	0	0	221	10/25/2037	1.A FE
574192-6N-5	State of Maryland-GENERAL OBLIGATION UNL	08/01/2025	MATURITY		1,000,000	1,000,000	1,001,080	1,000,032	0	(32)	0	(32)	0	1,000,000	0	0	0	43,500	08/01/2025	1.A FE
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT	07/01/2025	CALL 100		140,000	140,000	166,211	151,125	0	3,399	0	3,399	0	154,523	0	(14,523)	(14,523)	7,377	07/01/2034	1.B FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	08/25/2025	CALL 100		9,047	9,047	9,047	9,045	0	0	0	0	0	9,045	0	2	2	199	06/25/2041	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	08/25/2025	CALL 100		10,075	10,075	10,075	10,070	0	0	0	0	0	10,071	0	4	4	230	08/25/2042	1.B FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS	09/01/2025	CALL 100		11,263	11,263	11,263	11,263	0	0	0	0	0	11,263	0	0	0	254	03/01/2048	1.B FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS	09/01/2025	CALL 100		15,922	15,922	15,922	15,922	0	0	0	0	0	15,922	0	0	0	393	01/01/2049	1.B FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	08/25/2025	CALL 100		7,965	7,965	7,965	7,965	0	0	0	0	0	7,965	0	0	0	150	10/25/2049	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					3,209,198	3,209,198	3,236,489	3,220,348	0	3,367	0	3,367	0	3,223,715	0	(14,517)	(14,517)	162,076	XXX	XXX
438701-XD-1	City & County Honolulu H-REVENUE BONDS	07/01/2025	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,110	07/01/2035	1.C FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS	09/01/2025	CALL 100		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	173	09/01/2040	1.B FE
438701-WY-6	City & County Honolulu H-REVENUE BONDS	07/01/2025	CALL 100		500,000	500,000	500,000	499,998	0	2	0	2	0	500,000	0	0	0	18,340	07/01/2027	1.C FE
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS	07/15/2025	CALL 100		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,888	01/15/2027	1.B FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	09/01/2025	CALL 100		12,547	12,547	12,921	12,657	0	(28)	0	(28)	0	12,629	0	(81)	(81)	324	03/01/2048	1.B FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS	09/01/2025	CALL 100		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	453	11/01/2041	1.A FE
438701-WZ-3	City & County Honolulu H-REVENUE BONDS	07/01/2025	CALL 100		500,000	500,000	500,000	499,998	0	2	0	2	0	500,000	0	0	0	19,340	07/01/2028	1.C FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS	09/01/2025	CALL 100		10,000	10,000	10,000	10,002	0	(2)	0	(2)	0	10,000	0	0	0	307	09/01/2039	1.B FE
463632-4P-1	Irvine Ranch Water District	07/15/2025	CALL 100		2,166,156	1,965,000	0	0	0	0	0	0	0	2,477,897	0	(311,741)	(311,741)	0	05/01/2040	1.A Z
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,348,703	4,147,547	2,182,921	2,182,655	0	(26)	0	(26)	0	4,660,526	0	(311,822)	(311,822)	86,935	XXX	XXX
00164T-AA-6	AMC East Communities LLC-SECURED	07/15/2025	SINKING PAYMENT		88,934	88,934	93,078	90,072	0	(1,139)	0	(1,139)	0	88,934	0	0	0	5,105	01/15/2028	1.F FE
212168-AA-6	Continental Wind LLC-FIRST LIEN	08/31/2025	SINKING PAYMENT		42,271	42,271	42,271	42,271	0	0	0	0	0	42,271	0	0	0	2,536	02/28/2033	2.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					131,205	131,205	135,349	132,343	0	(1,139)	0	(1,139)	0	131,205	0	0	0	7,641	XXX	XXX
320209-AA-7	First Financial Bancorp-SUBORDINATED	08/25/2025	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	153,750	08/25/2025	2.B FE
55608P-AQ-7	Macquarie Bank Ltd-SENIOR UNSECURED	07/29/2025	MATURITY		1,000,000	1,000,000	998,530	999,879	0	121	0	121	0	1,000,000	0	0	0	40,000	07/29/2025	1.E FE
316041-CP-5	Fidelity Bank/Atlanta GA-SUBORDINATED	09/02/2025	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,458	05/31/2030	2.A FE
50587K-AA-9	LafargeHolcim Finance US-SENIOR UNSECURE	07/02/2025	EXCHANGE OFFER		2,004,714	2,000,000	1,998,320	1,999,639	0	74	0	74	0	1,999,714	0	5,000	5,000	51,722	09/22/2026	2.A FE
96949L-AB-1	Williams Cos Inc/The-SENIOR UNSECURED	09/15/2025	MATURITY		2,000,000	2,000,000	1,993,500	1,999,411	0	589	0	589	0	2,000,000	0	0	0	80,000	09/15/2025	2.B FE
05580M-82-7	B. Riley Financial Inc-SENIOR UNSECURED	09/23/2025	CORPORATE ACTION		659,000	39,375	984,375	984,375	0	0	0	0	0	984,375	0	(325,375)	(325,375)	30,078	03/31/2026	4.C
195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	09/29/2025	CALL 100		2,000,000	2,000,000	1,994,520	1,999,459	0	534	0	534	0	1,999,993	0	7	7	74,583	10/01/2025	2.C FE
96928*-CR-6	William Blair & Company, Trust Certifcat	09/15/2025	SINKING PAYMENT		14,364	14,364	14,364	14,364	0	0	0	0	0	14,364	0	0	0	638	05/15/2034	3.A
98310W-AM-0	Travel + Leisure Co-FIRST LIEN	09/04/2025	CALL 100		2,500,000	2,500,000	2,597,160	2,506,933	0	(6,933)	0	(6,933)	0	2,500,000	0	0	0	152,625	10/01/2025	3.C FE
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN	07/23/2025	MATURITY		461,000	461,000	461,000	461,000	0	0	0	0	0	461,000	0	0	0	22,626	07/23/2025	2.C FE
14149Y-BE-7	Cardinal Health Inc-SR UNSECURED	09/15/2025	MATURITY		2,000,000	2,000,000	1,998,560	1,999,818	0	182	0	182	0	2,000,000	0	0	0	75,000	09/15/2025	2.B FE
52107Q-AH-8	LAZARD GROUP LLC-SENIOR UNSECURED	09/18/2025	CALL 100		1,000,000	1,000,000	978,890	994,825	0	1,669	0	1,669	0	996,494	0	3,506	3,506	37,962	03/01/2027	2.A FE
709599-BJ-2	Penske Truck Leasing Co -SENIOR UNSECURE	07/15/2025	MATURITY		5,000,000	5,000,000	4,983,800	4,998,093	0	1,907	0	1,907	0	5,000,000	0	0	0	200,000	07/15/2025	2.B FE
093662-AG-9	Block Financial LLC-SENIOR UNSECURED	09/19/2025	CALL 100		4,000,000	4,000,000	3,988,000	3,998,645	0	1,224	0	1,224	0	3,999,869	0	131	131	203,000	10/01/2025	2.B FE
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED	09/16/2025	MATURITY		1,292,000	1,292,000	1,291,134	1,291,893	0	107	0	107	0	1,292,000	0	0	0	46,835	09/16/2025	1.G FE
548661-EK-9	Lowe's Cos Inc-SENIOR UNSECURED	09/08/2025	MATURITY		10,000,000	10,000,000	9,944,544	9,982,924	0	17,076	0	17,076	0	10,000,000	0	0	0	440,000	09/08/2025	2.A FE
86765B-AS-8	Energy Transfer LP-SENIOR UNSECURED	09/22/2025	CALL 100		3,000,000	3,000,000	2,992,050	2,998,967	0	540	0	540	0	2,999,507	0	493	493	144,288	12/01/2025	2.B FE
824348-AR-7	Sherwin-Williams Co/The-SENIOR UNSECURED	08/01/2025	MATURITY		2,000,000	2,000,000	2,019,620	2,000,916	0	(916)	0	(916)	0	2,000,000	0	0	0	69,000	08/01/2025	2.B FE
96928*-CQ-8	William Blair & Company, Trust Certifcat	09/15/2025	SINKING PAYMENT		11,732	11,732	11,732	11,732	0	0	0	0	0	11,732	0	0	0	521	06/15/2033	3.A
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED	09/01/2025	CALL 100		2,000,000	2,000,000	1,920,000	1,920,004	0	74	0	74	0	1,920,078	0	79,922	79,922	82,396	01/01/9999	1.G FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE	08/11/2025	SINKING PAYMENT		64,635	64,635	64,635	64,635	0	0	0	0	0	64,635	0	0	0	3,367	02/11/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
402740-AD-6	Gulfstream Natural Gas S-SENIOR UNSECURE	08/14/2025	CALL 100		2,000,000	2,000,000	1,999,240	1,999,847	0	75	0	75	0	1,999,922	0	78	78	84,078	09/15/2025	2.B FE
42824C-AW-9	HP ENTERPRISE CO-SENIOR UNSECURED	09/17/2025	CALL 100		2,000,000	2,000,000	2,058,460	2,004,362	0	(4,362)	0	(4,362)	0	2,000,000	0	0	0	90,378	10/15/2025	2.B FE
69478X-AD-7	Pacific Premier Bancorp -SUBORDINATED	08/15/2025	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	108,525	05/15/2029	2.B FE
90351D-AB-3	UBS GROUP FUNDING-SR UNSECURED	09/24/2025	MATURITY		2,000,000	2,000,000	2,014,980	2,001,413	0	(1,413)	0	(1,413)	0	2,000,000	0	0	0	82,500	09/24/2025	1.F FE
10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	07/25/2025	CALL 100		2,000,000	2,000,000	1,995,140	1,999,463	0	297	0	297	0	1,999,761	0	239	239	62,333	10/23/2025	2.A FE
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED	08/15/2025	MATURITY		3,000,000	3,000,000	2,981,340	2,998,627	0	1,373	0	1,373	0	3,000,000	0	0	0	97,500	08/15/2025	1.G FE
559222-AR-5	Magna International Inc-SR UNSECURED	09/24/2025	CALL 100		2,000,000	2,000,000	1,992,200	1,999,228	0	738	0	738	0	1,999,966	0	34	34	81,386	10/01/2025	1.G FE
008252-AN-8	Affiliated Managers Grou-SR UNSECURED	08/01/2025	MATURITY		2,000,000	2,000,000	1,984,780	1,998,961	0	1,039	0	1,039	0	2,000,000	0	0	0	70,000	08/01/2025	1.G FE
172967-HB-0	CITIGROUP INC-SUBORDINATED	09/13/2025	MATURITY		1,867,000	1,867,000	1,867,000	1,867,000	0	0	0	0	0	1,867,000	0	0	0	102,685	09/13/2025	2.B FE
00080Q-AF-2	ABN AMRO BANK NV-SUBORDINATED	07/28/2025	MATURITY		3,000,000	3,000,000	2,991,960	2,999,351	0	649	0	649	0	3,000,000	0	0	0	142,500	07/28/2025	2.B FE
638602-BP-6	NATIONWIDE BLDG SOCIETY-SENIOR UNSECURED	07/21/2025	MATURITY		5,000,000	5,000,000	4,981,150	4,998,680	0	1,320	0	1,320	0	5,000,000	0	0	0	195,000	07/21/2025	1.E FE
05369A-AD-3	Aviation Capital Group L-SENIOR UNSECURE	08/01/2025	MATURITY		250,000	250,000	246,593	249,669	0	331	0	331	0	250,000	0	0	0	10,313	08/01/2025	2.C FE
650119-AA-8	New York University-UNSECURED	07/01/2025	CALL 100		230,000	230,000	224,303	228,211	0	(731)	0	(731)	0	227,479	0	2,521	2,521	12,043	07/01/2032	1.D FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					74,354,445	73,730,106	74,571,880	74,572,324	0	15,564	0	15,564	0	74,587,889	0	(233,444)	(233,444)	3,198,090	XXX	XXX
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN	07/02/2025	MATURITY		10,141	10,141	10,141	10,144	0	(3)	0	(3)	0	10,141	0	0	0	548	07/02/2025	1.C FE
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	09/10/2025	SINKING PAYMENT		27,618	27,618	27,618	27,618	0	0	0	0	0	27,618	0	0	0	976	01/11/2027	2.B
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE	09/03/2025	SINKING PAYMENT		26,842	26,842	26,842	26,844	0	(2)	0	(2)	0	26,842	0	0	0	1,007	09/03/2026	1.F FE
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN	09/22/2025	SINKING PAYMENT		47,400	47,400	47,400	47,404	0	(4)	0	(4)	0	47,400	0	0	0	1,706	09/22/2027	1.F FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					112,001	112,001	112,001	112,010	0	(9)	0	(9)	0	112,001	0	0	0	4,237	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					82,468,432	81,642,937	80,551,473	80,532,532	0	17,785	0	17,785	0	83,028,215	0	(559,783)	(559,783)	3,473,512	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					82,468,432	81,642,937	80,551,473	80,532,532	0	17,785	0	17,785	0	83,028,215	0	(559,783)	(559,783)	3,473,512	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					82,468,432	81,642,937	80,551,473	80,532,532	0	17,785	0	17,785	0	83,028,215	0	(559,783)	(559,783)	3,473,512	XXX	XXX
31418D-YR-7	Fannie Mae Pool-POOL #MA4319	09/01/2025	PAYDOWN		100,285	100,285	99,916	99,962	0	323	0	323	0	100,285	0	0	0	1,320	04/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	09/01/2025	PAYDOWN		45,479	45,479	46,573	46,390	0	(911)	0	(911)	0	45,479	0	0	0	741	05/01/2051	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	09/01/2025	PAYDOWN		13,245	13,245	13,466	13,336	0	(91)	0	(91)	0	13,245	0	0	0	309	11/01/2049	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797	09/01/2025	PAYDOWN		75	75	75	74	0	1	0	1	0	75	0	0	0	3	05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779	09/01/2025	PAYDOWN		149	149	152	115	0	34	0	34	0	149	0	0	0	5	01/01/2035	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	09/01/2025	PAYDOWN		60,125	60,125	59,730	59,778	0	346	0	346	0	60,125	0	0	0	793	05/01/2051	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613	09/01/2025	PAYDOWN		8,325	8,325	8,457	8,379	0	(53)	0	(53)	0	8,325	0	0	0	178	11/01/2049	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	09/01/2025	PAYDOWN		156,338	156,338	154,873	155,062	0	1,276	0	1,276	0	156,338	0	0	0	2,065	04/01/2051	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638	09/01/2025	PAYDOWN		3,709	3,709	3,716	3,712	0	(2)	0	(2)	0	3,709	0	0	0	74	11/01/2049	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	09/01/2025	PAYDOWN		26,317	26,317	26,383	26,370	0	(53)	0	(53)	0	26,317	0	0	0	351	01/01/2051	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011	09/01/2025	PAYDOWN		3,887	3,887	3,948	3,910	0	(23)	0	(23)	0	3,887	0	0	0	100	08/01/2049	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					417,934	417,934	417,289	417,088	0	847	0	847	0	417,934	0	0	0	5,939	XXX	XXX
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	09/01/2025	PAYDOWN		7,584	7,584	7,091	7,184	0	399	0	399	0	7,584	0	0	0	152	03/01/2043	1.A
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2	09/01/2025	PAYDOWN		18,336	18,336	18,036	18,276	0	60	0	60	0	18,336	0	0	0	751	12/01/2034	1.A FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	08/25/2025	PAYDOWN		50,712	50,712	50,320	50,657	0	56	0	56	0	50,712	0	0	0	994	10/25/2063	1.A FE
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	09/01/2025	PAYDOWN		6,982	6,982	5,312	5,361	0	1,621	0	1,621	0	6,982	0	0	0	246	03/01/2036	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	09/01/2025	PAYDOWN		1,590	1,590	1,370	1,349	0	300	60	240	0	1,590	0	0	0	68	11/01/2035	1.A FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2	09/01/2025	PAYDOWN		4,981	4,981	3,797	4,144	0	879	0	879	0	4,981	0	0	0	196	06/01/2036	3.A FM
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	09/01/2025	PAYDOWN		25,889	25,889	26,180	26,148	0	(259)	0	(259)	0	25,889	0	0	0	443	04/01/2051	1.A
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	09/01/2025	PAYDOWN		4,686	4,653	3,802	3,854	0	803	0	803	0	4,686	0	0	0	171	03/01/2038	1.A FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	09/25/2025	PAYDOWN		1,180	3,151	1,946	2,380	0	288	160	128	0	1,180	0	0	0	142	09/25/2036	1.A FM
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	09/01/2025	PAYDOWN		10,638	10,638	10,439	10,518	0	120	0	120	0	10,638	0	0	0	320	07/01/2052	1.A
225410-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	09/01/2025	PAYDOWN		862	862	868	832	0	30	0	30	0	862	0	0	0	31	06/01/2033	4.C FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	09/01/2025	PAYDOWN		1,462	1,462	1,455	1,485	0	(23)	0	(23)	0	1,462	0	0	0	43	09/01/2034	1.A FM
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	09/01/2025	PAYDOWN		4,151	4,151	4,096	4,105	0	46	0	46	0	4,151	0	0	0	97	09/01/2043	1.A
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	09/01/2025	PAYDOWN		22,659	22,308	19,843	20,855	0	1,506	0	1,506	0	22,659	0	0	0	890	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
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	09/01/2025	PAYDOWN		32	(10)	(16)	(5)	0	23	2	21	0	32	0	0	0	(1)	08/01/2037	1.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	09/01/2025	PAYDOWN		21,487	19,324	14,961	16,025	0	3,657	0	3,657	0	21,487	0	0	0	747	02/01/2037	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	09/01/2025	PAYDOWN		18,624	16,400	14,863	14,897	0	1,836	0	1,836	0	18,624	0	0	0	672	09/01/2035	1.A FM
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	09/01/2025	PAYDOWN		118,325	118,325	117,253	117,390	0	935	0	935	0	118,325	0	0	0	1,570	04/01/2051	1.A
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	09/01/2025	PAYDOWN		777	777	677	685	0	144	52	92	0	777	0	0	0	27	08/01/2035	1.A FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	09/25/2025	PAYDOWN		1,734	2,449	1,935	1,404	0	919	0	919	0	1,734	0	0	0	84	07/25/2036	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2	09/01/2025	PAYDOWN		1,188	1,188	1,085	1,226	0	(37)	0	(37)	0	1,188	0	0	0	49	04/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	09/25/2025	PAYDOWN		9,101	9,101	1,953	2,142	0	7,195	236	6,959	0	9,101	0	0	0	67	03/25/2037	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1	09/01/2025	PAYDOWN		14,801	14,627	11,492	10,424	0	4,238	0	4,238	0	14,801	0	0	0	611	10/01/2035	4.C FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	09/01/2025	PAYDOWN		1,527	2,662	2,028	2,578	0	330	461	(131)	0	1,527	0	0	0	113	02/01/2036	2.G FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	09/01/2025	PAYDOWN		2,324	2,316	1,883	2,155	0	445	277	168	0	2,324	0	0	0	65	09/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	09/25/2025	PAYDOWN		12,400	12,384	10,571	13,719	0	(1,330)	0	(1,330)	0	12,400	0	0	0	397	01/25/2038	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	09/01/2025	PAYDOWN		5,989	5,989	5,455	5,198	0	791	0	791	0	5,989	0	0	0	98	02/01/2037	1.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	09/01/2025	PAYDOWN		361	282	267	205	0	79	0	79	0	361	0	0	0	8	10/01/2036	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	09/25/2025	PAYDOWN		5,146	5,146	4,322	4,937	0	208	0	208	0	5,146	0	0	0	177	04/25/2035	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	09/01/2025	PAYDOWN		25,229	25,229	22,927	23,481	0	1,749	0	1,749	0	25,229	0	0	0	765	06/01/2058	1.A
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A	09/01/2025	PAYDOWN		176	176	133	155	0	21	0	21	0	176	0	0	0	7	11/01/2035	1.A FM
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	09/01/2025	PAYDOWN		517	517	523	523	0	(6)	0	(6)	0	517	0	0	0	12	02/01/2050	1.A
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3	09/01/2025	PAYDOWN		26,159	26,159	26,055	26,159	0	0	0	0	0	26,159	0	0	0	935	07/01/2062	1.A
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	09/01/2025	PAYDOWN		867	867	862	862	0	5	0	5	0	867	0	0	0	20	06/01/2044	1.A
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	09/01/2025	PAYDOWN		5,491	5,478	4,525	4,832	0	806	196	610	0	5,491	0	0	0	198	05/01/2035	1.A FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	09/01/2025	PAYDOWN		3,948	4,481	2,663	3,239	0	1,021	0	1,021	0	3,948	0	0	0	165	04/01/2037	1.A FM
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF	09/01/2025	PAYDOWN		4,163	4,163	975	1,035	0	3,367	239	3,128	0	4,163	0	0	0	37	09/01/2036	1.A FM
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	09/01/2025	PAYDOWN		1,081	1,081	1,096	1,105	0	(25)	0	(25)	0	1,081	0	0	0	25	11/01/2049	1.A
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	08/01/2025	PAYDOWN		876	871	430	432	0	447	8	439	0	876	0	0	0	41	08/01/2037	1.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A	09/01/2025	PAYDOWN		89	1,008	847	911	0	33	0	33	0	89	0	0	0	41	07/01/2036	4.C FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	09/01/2025	PAYDOWN		24,549	24,549	17,264	20,309	0	4,240	0	4,240	0	24,549	0	0	0	885	03/01/2039	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	09/25/2025	PAYDOWN		12,178	12,178	10,386	11,423	0	755	0	755	0	12,178	0	0	0	377	02/25/2036	1.A FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	09/01/2025	PAYDOWN		1,503	1,508	1,023	860	0	647	0	647	0	1,503	0	0	0	61	09/01/2036	3.C FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1	09/01/2025	PAYDOWN		16,058	16,058	6,866	9,298	0	9,504	2,744	6,760	0	16,058	0	0	0	172	04/01/2037	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	09/01/2025	PAYDOWN		11,070	11,070	10,669	10,701	0	369	0	369	0	11,070	0	0	0	261	08/01/2043	1.A
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	09/01/2025	PAYDOWN		48,177	48,177	48,177	48,177	0	1	0	1	0	48,177	0	0	0	442	01/01/2065	1.A FE
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9	09/01/2025	PAYDOWN		1,315	1,329	1,038	1,168	0	159	0	159	0	1,315	0	0	0	49	02/01/2036	1.A FM
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1	09/01/2025	PAYDOWN		6,307	6,307	5,901	6,222	0	85	0	85	0	6,307	0	0	0	264	06/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8	09/01/2025	PAYDOWN		365	365	211	212	0	154	0	154	0	365	0	0	0	16	08/01/2035	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	09/25/2025	PAYDOWN		24,661	24,661	19,606	23,033	0	1,629	0	1,629	0	24,661	0	0	0	931	10/25/2034	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	09/01/2025	PAYDOWN		740	740	720	740	0	0	0	0	0	740	0	0	0	25	02/01/2035	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	09/01/2025	PAYDOWN		2,577	2,924	2,344	2,680	0	414	239	175	0	2,577	0	0	0	121	03/01/2037	2.G FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	09/01/2025	PAYDOWN		929	929	837	853	0	76	0	76	0	929	0	0	0	37	03/01/2034	1.A FM
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1	09/01/2025	PAYDOWN		714,879	714,879	714,874	714,879	0	0	0	0	0	714,879	0	0	0	30,994	08/01/2067	1.C
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	09/01/2025	PAYDOWN		5,489	5,476	4,757	4,847	0	616	0	616	0	5,489	0	0	0	193	04/01/2035	1.F FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1	08/01/2025	PAYDOWN		8	(8)	(7)	(4)	0	4	0	4	0	8	0	0	0	0	11/01/2035	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A	09/01/2025	PAYDOWN		23	21	26	16	0	13	0	13	0	23	0	0	0	0	11/01/2037	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	09/01/2025	PAYDOWN		624	624	554	618	0	6	0	6	0	624	0	0	0	22	07/01/2035	1.A FM
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1	09/25/2025	PAYDOWN		4,335	4,335	3,251	2,396	0	1,939	0	1,939	0	4,335	0	0	0	122	10/25/2046	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	09/01/2025	PAYDOWN		84,528	84,528	85,567	85,467	0	(939)	0	(939)	0	84,528	0	0	0	1,454	04/01/2051	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	09/01/2025	PAYDOWN		7,208	7,208	7,023	7,049	0	159	0	159	0	7,208	0	0	0	168	09/01/2043	1.A
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2	09/01/2025	PAYDOWN		2,849	2,836	2,092	2,475	0	395	0	395	0	2,849	0	0	0	110	09/01/2036	1.A FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1	09/01/2025	PAYDOWN		3,160	3,160	2,838	2,872	0	288	0	288	0	3,160	0	0	0	45	02/01/2043	1.A
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14	09/25/2025	PAYDOWN		9,196	9,196	8,213	9,194	0	2	0	2	0	9,196	0	0	0	369	10/25/2036	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	09/01/2025	PAYDOWN		15,345	17,437	15,311	16,093	0	965	0	965	0	15,345	0	0	0	756	07/01/2037	5.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	09/01/2025	PAYDOWN		3,857	3,663	2,366	2,533	0	1,200	0	1,200	0	3,857	0	0	0	105	01/01/2037	1.A FM
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	09/01/2025	PAYDOWN		32,778	32,778	32,696	32,582	0	196	0	196	0	32,778	0	0	0	1,027	06/01/2034	1.A FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	09/01/2025	PAYDOWN		1,539	1,539	1,322	1,379	0	160	0	160	0	1,539	0	0	0	77	10/01/2035	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
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	09/01/2025	PAYDOWN		9,747	9,747	2,178	2,756	0	7,594	602	6,992	0	9,747	0	0	0	72	03/01/2037	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	09/01/2025	PAYDOWN		9,086	9,478	6,712	8,560	0	820	0	820	0	9,086	0	0	0	305	08/01/2036	1.A FM
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1	09/01/2025	PAYDOWN		4,626	4,626	4,681	4,714	0	(87)	0	(87)	0	4,626	0	0	0	84	12/01/2049	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	09/01/2025	PAYDOWN		3,895	3,895	3,982	4,023	0	(128)	0	(128)	0	3,895	0	0	0	91	01/01/2050	1.A
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	09/01/2025	PAYDOWN		650	988	982	974	0	(9)	0	(9)	0	650	0	0	0	28	04/01/2047	3.C FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	09/01/2025	PAYDOWN		609	1,538	1,412	1,088	0	366	0	366	0	609	0	0	0	72	10/01/2035	1.A FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A	09/01/2025	PAYDOWN		716	760	294	374	0	445	82	363	0	716	0	0	0	38	05/01/2036	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	09/01/2025	PAYDOWN		13,030	13,030	11,923	11,463	0	1,567	0	1,567	0	13,030	0	0	0	331	11/01/2048	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	09/01/2025	PAYDOWN		7,531	7,531	7,717	7,839	0	(308)	0	(308)	0	7,531	0	0	0	176	03/01/2050	1.A
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	09/01/2025	PAYDOWN		1,994	1,994	2,176	2,181	0	(188)	0	(188)	0	1,994	0	0	0	77	01/01/2036	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	09/01/2025	PAYDOWN		5,463	6,627	5,502	6,029	0	402	218	184	0	5,463	0	0	0	208	05/01/2036	1.A FM
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1	09/01/2025	PAYDOWN		96,273	96,273	94,227	95,670	0	603	0	603	0	96,273	0	0	0	2,715	03/01/2067	1.A FE
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	09/01/2025	PAYDOWN		8,063	7,131	5,925	6,343	0	946	0	946	0	8,063	0	0	0	210	12/01/2036	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	08/01/2025	PAYDOWN		718	718	627	597	0	123	0	123	0	718	0	0	0	20	05/01/2037	1.A FM
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	09/25/2025	PAYDOWN		11,413	8,494	7,830	8,238	0	2,586	0	2,586	0	11,413	0	0	0	706	06/25/2047	1.A FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	09/01/2025	PAYDOWN		1,059	1,847	1,846	1,633	0	243	0	243	0	1,059	0	0	0	81	02/01/2036	4.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1	09/01/2025	PAYDOWN		770	770	303	400	0	459	90	369	0	770	0	0	0	32	02/01/2036	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	09/01/2025	PAYDOWN		1,775	1,777	1,147	1,161	0	655	35	620	0	1,775	0	0	0	60	09/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9	09/01/2025	PAYDOWN		557	886	852	859	0	21	0	21	0	557	0	0	0	33	09/01/2035	4.C FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	09/25/2025	PAYDOWN		1,137	2,431	(9)	260	0	617	0	617	0	1,137	0	0	0	73	08/25/2035	1.A FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	09/01/2025	PAYDOWN		42,210	42,210	42,948	43,007	0	(809)	0	(809)	0	42,210	0	0	0	1,085	12/01/2049	1.A
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2	09/01/2025	PAYDOWN		572	545	347	394	0	201	43	158	0	572	0	0	0	20	09/01/2035	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	09/01/2025	PAYDOWN		1,482	1,482	1,490	1,482	0	0	0	0	0	1,482	0	0	0	57	09/01/2034	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	09/01/2025	PAYDOWN		7,191	22,426	9,795	11,697	0	550	(970)	1,520	0	7,191	0	0	0	(1,749)	01/01/2047	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	09/01/2025	PAYDOWN		1,350	1,314	1,249	1,017	0	299	0	299	0	1,350	0	0	0	40	01/01/2037	1.A FM
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	09/01/2025	PAYDOWN		3,143	3,143	2,937	2,973	0	170	0	170	0	3,143	0	0	0	63	04/01/2043	1.A
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A	09/01/2025	PAYDOWN		1,433	1,411	1,024	1,103	0	400	83	317	0	1,433	0	0	0	52	09/01/2035	1.A FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	09/01/2025	PAYDOWN		2,664	2,857	2,503	2,795	0	25	0	25	0	2,664	0	0	0	83	06/01/2037	5.B FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	08/01/2025	PAYDOWN		3,620	3,540	2,118	2,094	0	1,483	0	1,483	0	3,619	0	0	0	133	03/01/2036	3.C FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	09/01/2025	PAYDOWN		17,446	12,241	9,777	9,070	0	6,471	438	6,033	0	17,446	0	0	0	375	05/01/2036	1.A FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7	08/01/2025	PAYDOWN		936	588	320	344	0	355	0	355	0	936	0	0	0	24	09/01/2037	3.B FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	09/01/2025	PAYDOWN		7,245	6,992	6,759	6,836	0	175	0	175	0	7,245	0	0	0	220	01/01/2047	1.D FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	09/01/2025	PAYDOWN		2,605	2,938	674	2,034	0	1,298	640	658	0	2,605	0	0	0	118	09/01/2036	4.A FM
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3	09/01/2025	PAYDOWN		4,307	4,307	4,285	4,278	0	29	0	29	0	4,307	0	0	0	115	01/01/2059	1.A
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3	09/01/2025	PAYDOWN		6,125	6,126	5,883	6,101	0	26	0	26	0	6,125	0	0	0	160	05/01/2036	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	09/01/2025	PAYDOWN		1,544	1,544	1,232	900	0	614	0	614	0	1,544	0	0	0	51	06/01/2036	1.A FM
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1	09/01/2025	PAYDOWN		158	158	32	33	0	126	0	126	0	158	0	0	0	2	07/01/2036	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	09/01/2025	PAYDOWN		1,833	1,781	1,364	1,434	0	356	0	356	0	1,833	0	0	0	65	11/01/2035	2.B FM
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1	09/01/2025	PAYDOWN		3,572,369	3,572,369	3,572,303	3,572,369	0	0	0	0	0	3,572,369	0	0	0	134,563	08/01/2067	1.A
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1	09/01/2025	PAYDOWN		993	993	982	967	0	0	0	0	0	967	0	26	26	38	02/01/2033	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	09/01/2025	PAYDOWN		136	136	131	107	0	30	0	30	0	136	0	0	0	4	04/01/2037	1.B FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	09/01/2025	PAYDOWN		38,089	38,023	35,709	38,966	0	(957)	0	(957)	0	38,089	0	0	0	1,064	11/01/2036	3.C FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A	09/01/2025	PAYDOWN		2,421	2,363	2,349	1,337	0	1,017	0	1,017	0	2,421	0	0	0	160	03/01/2047	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	09/01/2025	PAYDOWN		2,137	2,137	2,077	2,114	0	22	0	22	0	2,137	0	0	0	88	07/01/2035	1.A FM
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	09/01/2025	PAYDOWN		20,556	20,556	21,096	21,033	0	(478)	0	(478)	0	20,556	0	0	0	335	03/01/2051	1.A
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	09/01/2025	PAYDOWN		2,049	2,049	565	653	0	1,495	99	1,396	0	2,049	0	0	0	12	10/01/2046	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A	09/01/2025	PAYDOWN		846	846	818	846	0	0	0	0	0	846	0	0	0	29	02/01/2035	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	08/01/2025	PAYDOWN		894	894	898	891	0	3	0	3	0	894	0	0	0	25	07/01/2034	4.C FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	09/01/2025	PAYDOWN		2,237	2,712	2,212	1,962	0	665	0	665	0	2,237	0	0	0	109	03/01/2036	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A	09/01/2025	PAYDOWN		2,699	2,699	1,165	2,645	0	53	0	53	0	2,699	0	0	0	107	01/01/2037	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	09/01/2025	PAYDOWN		21,616	21,616	20,643	20,827	0	789	0	789	0	21,616	0	0	0	468	07/01/2043	1.A
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	09/25/2025	PAYDOWN		21,610	21,610	21,610	21,610	0	0	0	0	0	21,610	0	0	0	515	04/26/2060	1.A FE
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	09/01/2025	PAYDOWN		2,378	2,306	2,206	2,274	0	41	0	41	0	2,378	0	0	0	79	01/01/2036	2.G FM
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	09/01/2025	PAYDOWN		510	510	360	410	0	147	47	100	0	510	0	0	0	23	01/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	09/01/2025	PAYDOWN		2,092	2,092	461	587	0	1,742	237	1,505	0	2,092	0	0	0	20	04/01/2037	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	09/01/2025	PAYDOWN		219	785	623	690	0	44	33	11	0	219	0	0	0	30	03/01/2036	1.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	09/01/2025	PAYDOWN		70	76	74	78	0	(2)	0	(2)	0	70	0	0	0	3	11/01/2035	3.B FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	09/01/2025	PAYDOWN		15,765	11,756	5,430	9,222	0	4,828	0	4,828	0	15,765	0	0	0	313	06/01/2037	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	09/01/2025	PAYDOWN		544	544	362	94	0	450	0	450	0	544	0	0	0	4	10/01/2036	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	09/01/2025	PAYDOWN		1,167	1,087	934	942	0	154	0	154	0	1,167	0	0	0	38	01/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	08/01/2025	PAYDOWN		8,752	8,750	4,461	4,567	0	4,183	0	4,183	0	8,752	0	0	0	318	03/01/2036	1.A FM
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	09/01/2025	PAYDOWN		6,299	5,521	4,490	5,346	0	818	589	229	0	6,299	0	0	0	225	02/01/2037	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1	09/01/2025	PAYDOWN		21,255	21,255	21,634	21,806	0	(551)	0	(551)	0	21,255	0	0	0	479	09/01/2049	1.A
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4	09/01/2025	PAYDOWN		698	670	656	488	0	183	0	183	0	698	0	0	0	23	06/01/2036	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	09/01/2025	PAYDOWN		17,067	18,940	8,944	11,205	0	6,753	0	6,753	0	17,067	0	0	0	758	04/01/2037	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	09/01/2025	PAYDOWN		(93)	(89)	(56)	(41)	0	(6)	(12)	6	88	(93)	0	0	0	(4)	06/01/2037	4.C FM
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	09/01/2025	PAYDOWN		9,919	9,919	10,127	10,251	0	(331)	0	(331)	0	9,919	0	0	0	229	11/01/2049	1.A
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	09/01/2025	PAYDOWN		12,245	12,620	7,985	8,129	0	4,345	0	4,345	0	12,245	0	0	0	504	08/01/2037	1.A FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8	09/01/2025	PAYDOWN		23	8	6	1	0	10	0	10	0	23	0	0	0	0	02/01/2037	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	09/01/2025	PAYDOWN		6,837	6,837	6,095	6,137	0	723	23	700	0	6,837	0	0	0	238	09/01/2033	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	09/01/2025	PAYDOWN		2,117	2,117	2,117	2,112	0	4	0	4	0	2,117	0	0	0	79	06/01/2032	1.A FM
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	09/01/2025	PAYDOWN		13,156	13,156	12,455	12,587	0	569	0	569	0	13,156	0	0	0	263	05/01/2043	1.A
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2	09/01/2025	PAYDOWN		12,716	12,716	13,002	12,627	0	89	0	89	0	12,716	0	0	0	344	10/01/2034	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	09/25/2025	PAYDOWN		4,255	4,255	2,213	3,130	0	1,125	0	1,125	0	4,255	0	0	0	36	08/25/2038	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5	09/01/2025	PAYDOWN		19,661	19,661	17,750	17,393	0	2,268	0	2,268	0	19,661	0	0	0	493	02/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	09/01/2025	PAYDOWN		3,413	5,028	4,449	4,701	0	228	0	228	0	3,413	0	0	0	200	01/01/2036	5.B FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	09/01/2025	PAYDOWN		117	117	65	70	0	51	4	47	0	117	0	0	0	4	05/01/2036	1.A FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	09/01/2025	PAYDOWN		10,484	9,336	5,419	6,759	0	3,155	0	3,155	0	10,484	0	0	0	280	02/01/2037	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A	09/25/2025	PAYDOWN		21,522	21,535	15,048	13,025	0	8,505	0	8,505	0	21,522	0	0	0	743	08/25/2035	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	09/01/2025	PAYDOWN		3,572	3,572	3,517	3,459	0	113	0	113	0	3,572	0	0	0	131	02/01/2035	1.A FM
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	09/01/2025	PAYDOWN		4,188	4,188	646	771	0	3,542	125	3,417	0	4,188	0	0	0	24	12/01/2036	1.A FM
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	09/01/2025	PAYDOWN		10,847	10,847	9,717	9,864	0	983	0	983	0	10,847	0	0	0	131	02/01/2043	1.A
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	09/01/2025	PAYDOWN		1,971	1,971	1,943	1,918	0	54	0	54	0	1,971	0	0	0	78	11/01/2035	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	09/01/2025	PAYDOWN		317	889	684	676	0	90	0	90	0	317	0	0	0	30	09/01/2035	3.C FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	09/26/2025	PAYDOWN		10,964	10,964	10,292	9,710	0	1,254	0	1,254	0	10,964	0	0	0	273	10/26/2034	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	09/25/2025	PAYDOWN		30,805	30,805	30,805	30,838	0	(32)	0	(32)	0	30,805	0	0	0	346	10/25/2050	1.A FE
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	09/01/2025	PAYDOWN		5,011	5,011	5,088	5,134	0	(123)	0	(123)	0	5,011	0	0	0	109	09/01/2049	1.A
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	09/01/2025	PAYDOWN		10,638	10,638	10,234	10,342	0	296	0	296	0	10,638	0	0	0	318	07/01/2052	1.D
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	09/01/2025	PAYDOWN		7,642	6,781	2,412	4,587	0	2,722	0	2,722	0	7,642	0	0	0	216	01/01/2039	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	09/01/2025	PAYDOWN		12,296	12,296	9,729	11,825	0	470	0	470	0	12,296	0	0	0	349	07/01/2037	1.A FM
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	09/01/2025	PAYDOWN		18,227	18,227	17,407	16,731	0	1,496	0	1,496	0	18,227	0	0	0	355	02/01/2050	1.A
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	09/01/2025	PAYDOWN		1,089	1,089	198	209	0	887	8	879	0	1,089	0	0	0	8	10/01/2036	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3	09/01/2025	PAYDOWN		3,484	3,484	1,775	2,385	0	1,725	626	1,099	0	3,484	0	0	0	113	11/01/2035	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					5,768,238	5,780,173	5,599,604	5,643,054	0	139,851	7,714	132,137	88	5,768,211	0	26	26	202,603	XXX	XXX
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A	09/01/2025	PAYDOWN		460,135	460,135	464,726	460,517	0	(382)	0	(382)	0	460,135	0	0	0	10,625	01/01/2059	1.A
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27	08/01/2025	PAYDOWN		502,575	502,575	513,412	502,823	0	(247)	0	(247)	0	502,575	0	0	0	10,405	12/01/2047	1.A
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2	07/30/2025	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	485	01/30/2052	2.B FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	09/15/2025	PAYDOWN		6,962	6,962	6,962	6,962	0	0	0	0	0	6,962	0	0	0	286	12/15/2035	1.A FE
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A	07/15/2025	PAYDOWN		273,956	273,956	273,956	273,956	0	0	0	0	0	273,956	0	0	0	8,297	01/15/2034	1.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	09/15/2025	PAYDOWN		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	33	12/15/2050	1.A FE
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2	09/01/2025	PAYDOWN		866,788	866,788	875,445	867,530	0	(743)	0	(743)	0	866,788	0	0	0	20,774	01/01/2048	1.A
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1	09/01/2025	PAYDOWN		1,552,880	1,552,880	1,568,396	1,554,132	0	(1,252)	0	(1,252)	0	1,552,880	0	0	0	38,357	01/01/2049	1.A
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	09/17/2025	PAYDOWN		12,393	12,393	12,393	12,393	0	0	0	0	0	12,393	0	0	0	405	02/15/2038	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					3,695,689	3,695,689	3,735,289	3,698,312	0	(2,623)	0	(2,623)	0	3,695,689	0	0	0	89,667	XXX	XXX
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	07/15/2025	PAYDOWN		245,693	245,693	245,693	245,693	0	0	0	0	0	245,693	0	0	0	2,049	01/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	08/22/2025	PAYDOWN		63,709	63,709	63,470	63,709	0	0	0	0	0	63,709	0	0	0	3,098	05/22/2039	1.B FE
14316B-AQ-8	CARLYLE US CLO 2019-1 LT-CGMS 2019-1A A2	08/22/2025	PAYDOWN		2,000,000	2,000,000	1,888,750	1,884,100	0	115,900	0	115,900	0	2,000,000	0	0	0	105,884	04/20/2031	1.A FE
34962U-AC-2	Fortress Credit Opportun-FCO 2021-15A AT	07/25/2025	PAYDOWN		329,386	329,386	329,386	329,386	0	0	0	0	0	329,386	0	0	0	16,301	04/25/2033	1.A FE
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B	08/29/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	111,556	07/20/2034	1.C FE
13877P-AC-1	CANYC-2021-4A B	09/26/2025	PAYDOWN		1,365,000	1,365,000	1,308,762	1,292,932	0	72,068	0	72,068	0	1,365,000	0	0	0	83,292	10/15/2034	1.C FE
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2	08/28/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	109,474	04/20/2035	1.C FE
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A	07/08/2025	PAYDOWN		2,960,757	2,960,757	2,916,346	2,892,831	0	67,926	0	67,926	0	2,960,757	0	0	0	123,005	01/20/2034	1.A FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	07/16/2025	PAYDOWN		37,967	37,967	37,967	37,967	0	0	0	0	0	37,967	0	0	0	1,854	01/16/2031	1.A FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	09/18/2025	PAYDOWN		1,433,678	1,433,678	1,433,678	1,433,678	0	0	0	0	0	1,433,678	0	0	0	84,312	02/02/2039	1.C FE
67098W-AN-1	OHA Credit Funding 7 Ltd-OAKC 2020-7A AR	07/02/2025	PAYDOWN		1,000,000	1,000,000	960,330	951,436	0	48,564	0	48,564	0	1,000,000	0	0	0	26,261	02/24/2037	1.A FE
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR	09/26/2025	PAYDOWN		1,250,000	1,250,000	1,229,250	1,206,213	0	43,787	0	43,787	0	1,250,000	0	0	0	76,275	07/15/2034	1.C FE
74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	09/09/2025	PAYDOWN		1,000,000	1,000,000	986,350	969,809	0	30,191	0	30,191	0	1,000,000	0	0	0	57,598	07/15/2034	1.C FE
039937-AE-7	ARES CLO-ARES 2022-63A B1	08/07/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	102,152	04/20/2035	1.C FE
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	09/12/2025	PAYDOWN		1,000,000	1,000,000	968,200	953,673	0	46,327	0	46,327	0	1,000,000	0	0	0	56,551	10/20/2034	1.C FE
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A	07/15/2025	PAYDOWN		105,476	105,476	105,476	105,476	0	0	0	0	0	105,476	0	0	0	5,293	01/15/2034	1.A FE
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL	08/18/2025	PAYDOWN		2,146,102	2,146,102	2,146,102	2,146,102	0	0	0	0	0	2,146,102	0	0	0	71,614	04/25/2036	1.A FE
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1	07/21/2025	PAYDOWN		14,031	14,031	14,031	14,031	0	0	0	0	0	14,031	0	0	0	671	07/20/2030	1.A FE
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	07/15/2025	PAYDOWN		208,137	208,137	208,137	208,137	0	0	0	0	0	208,137	0	0	0	4,683	07/15/2041	1.C FE
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R	07/21/2025	PAYDOWN		22,450	22,450	22,450	22,450	0	0	0	0	0	22,450	0	0	0	1,091	07/20/2030	1.A FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	07/15/2025	PAYDOWN		2,946	2,946	2,946	2,946	0	0	0	0	0	2,946	0	0	0	73	04/15/2040	1.B FE
64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A B	07/14/2025	PAYDOWN		1,500,000	1,500,000	1,418,040	1,422,422	0	77,578	0	77,578	0	1,500,000	0	0	0	67,159	01/20/2032	1.C FE
08186U-AN-2	Benefit Street Partners -BSP 2020-22A BR	07/21/2025	PAYDOWN		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	40,574	04/20/2035	1.C FE
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A	08/07/2025	PAYDOWN		2,000,000	2,000,000	1,933,000	1,919,942	0	80,058	0	80,058	0	2,000,000	0	0	0	92,969	04/20/2035	1.A FE
15674L-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A	07/15/2025	PAYDOWN		71,071	71,071	71,071	71,071	0	0	0	0	0	71,071	0	0	0	3,389	04/22/2033	1.A FE
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B	09/10/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,829	07/25/2034	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					26,606,403	26,606,403	26,139,435	26,024,004	0	582,399	0	582,399	0	26,606,403	0	0	0	1,304,007	XXX	XXX
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	09/15/2025	PAYDOWN		8,059	8,059	8,054	8,048	0	11	0	11	0	8,059	0	0	0	169	04/15/2067	1.A FE
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1	09/25/2025	PAYDOWN		16,343	16,343	16,264	16,343	0	0	0	0	0	16,343	0	0	0	569	12/28/2048	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	09/15/2025	PAYDOWN		21,827	21,827	21,822	21,827	0	0	0	0	0	21,827	0	0	0	592	03/15/2062	1.A FE
83406Y-AA-9	SoFi Consumer Loan Progr-SCLP 2025-1 A	09/25/2025	PAYDOWN		820,754	820,754	821,670	0	0	(916)	0	(916)	0	820,754	0	0	0	6,434	02/27/2034	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-	09/15/2025	PAYDOWN		17,433	17,433	17,468	17,459	0	(25)	0	(25)	0	17,433	0	0	0	454	03/15/2058	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	09/15/2025	PAYDOWN		24,468	24,468	24,271	24,300	0	168	0	168	0	24,468	0	0	0	586	01/17/2073	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	09/15/2025	PAYDOWN		6,025	6,025	6,021	6,022	0	3	0	3	0	6,025	0	0	0	164	08/16/2060	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A	09/20/2025	PAYDOWN		10,635	10,635	10,635	10,639	0	(4)	0	(4)	0	10,635	0	0	0	505	09/20/2038	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	09/15/2025	PAYDOWN		11,063	11,063	11,057	11,057	0	6	0	6	0	11,063	0	0	0	296	03/15/2063	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	09/15/2025	PAYDOWN		30,528	30,528	30,602	30,594	0	(66)	0	(66)	0	30,528	0	0	0	709	06/15/2077	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	09/15/2025	PAYDOWN		24,262	24,262	24,243	24,246	0	16	0	16	0	24,262	0	0	0	649	01/17/2073	1.A FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A	09/17/2025	PAYDOWN		13,117	13,117	13,114	13,114	0	3	0	3	0	13,117	0	0	0	166	07/17/2046	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	09/15/2025	PAYDOWN		12,631	12,631	12,627	12,628	0	3	0	3	0	12,631	0	0	0	406	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3	09/15/2025	PAYDOWN		21,099	21,099	20,887	20,929	0	170	0	170	0	21,099	0	0	0	330	09/15/2065	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	09/15/2025	PAYDOWN		8,801	8,801	8,799	8,779	0	21	0	21	0	8,801	0	0	0	224	12/15/2048	1.A FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A	09/20/2025	PAYDOWN		6,277	6,277	6,273	6,275	0	2	0	2	0	6,277	0	0	0	250	09/21/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	09/25/2025	PAYDOWN		7,212	7,212	7,210	7,211	0	1	0	1	0	7,212	0	0	0	214	10/25/2040	1.A FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A	09/15/2025	PAYDOWN		5,619	5,619	5,619	5,618	0	1	0	1	0	5,619	0	0	0	117	07/16/2040	1.A FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	09/15/2025	PAYDOWN		4,746	4,746	4,743	4,744	0	0	0	0	0	4,746	0	0	0	134	01/15/2071	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	09/15/2025	PAYDOWN		49,848	49,848	49,404	49,722	0	126	0	126	0	49,848	0	0	0	1,133	09/15/2072	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					1,120,747	1,120,747	1,120,783	299,555	0	(480)	0	(480)	0	1,120,747	0	0	0	14,101	XXX	XXX
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	09/20/2025	PAYDOWN		20,009	20,009	20,006	20,007	0	2	0	2	0	20,009	0	0	0	258	01/20/2051	1.A FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	09/20/2025	PAYDOWN		20,638	20,638	20,637	20,637	0	1	0	1	0	20,638	0	0	0	255	11/20/2050	1.A FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	09/20/2025	PAYDOWN		9,195	9,195	9,191	9,194	0	1	0	1	0	9,195	0	0	0	243	10/20/2046	1.C FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	09/20/2025	PAYDOWN		25,011	25,011	25,007	25,009	0	1	0	1	0	25,011	0	0	0	247	01/20/2051	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 10	11	12	13	14	15	16	17	18	19	20	21
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
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	09/20/2025	PAYDOWN		20,638	20,638	20,629	20,635	0	3	0	3	0	20,638	0	0	0	305	11/20/2050	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					95,491	95,491	95,470	95,482	0	8	0	8	0	95,491	0	0	0	1,308	XXX	XXX
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW	09/22/2025	PAYDOWN		1,875	1,875	1,908	1,889	0	(14)	0	(14)	0	1,875	0	0	0	42	01/20/2050	1.C FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2	08/25/2025	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	452	02/26/2052	2.B FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	09/17/2025	PAYDOWN		36,155	36,155	36,147	36,153	0	3	0	3	0	36,155	0	0	0	576	10/18/2049	1.F FE
12563L-AS-6	CLI Funding VI LLC-2020-3A A	09/18/2025	PAYDOWN		19,667	19,667	19,663	19,664	0	3	0	3	0	19,667	0	0	0	262	10/18/2045	1.F FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	08/20/2025	PAYDOWN		8,125	8,125	8,245	8,184	0	(59)	0	(59)	0	8,125	0	0	0	244	05/20/2049	1.C FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C	09/01/2025	PAYDOWN		2,626	2,626	2,626	2,625	0	0	0	0	0	2,626	0	0	0	66	10/01/2052	1.A FE
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	07/30/2025	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	73	07/30/2047	2.B FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A	09/25/2025	PAYDOWN		15,624	15,624	15,624	15,624	0	0	0	0	0	15,624	0	0	0	438	11/25/2025	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2	07/20/2025	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	01/20/2051	2.C FE
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2	07/25/2025	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
233046-AF-8	DNKN 2017-1A A2II	08/20/2025	VARIOUS		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	302	11/20/2047	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A	09/05/2025	PAYDOWN		1,855,000	1,855,000	1,855,000	1,855,000	0	0	0	0	0	1,855,000	0	0	0	71,466	10/25/2045	2.A FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I	09/15/2025	PAYDOWN		7,549	7,549	7,549	7,549	0	0	0	0	0	7,549	0	0	0	214	06/15/2049	2.B FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	09/20/2025	PAYDOWN		3,125	3,125	3,321	3,205	0	(80)	0	(80)	0	3,125	0	0	0	57	01/20/2050	1.C FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2	07/30/2025	PAYDOWN		5,163	5,163	4,992	5,061	0	101	0	101	0	5,163	0	0	0	125	07/30/2051	2.B FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					1,989,409	1,989,409	1,989,575	1,989,454	0	(46)	0	(46)	0	1,989,409	0	0	0	74,451	XXX	XXX
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	09/15/2025	PAYDOWN		26,039	26,039	25,534	25,925	0	114	0	114	0	26,039	0	0	0	748	01/15/2042	3.A FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	09/15/2025	PAYDOWN		77,801	77,801	75,606	77,135	0	666	0	666	0	77,801	0	0	0	2,035	12/15/2038	2.B FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	09/15/2025	PAYDOWN		21,403	21,403	21,403	21,403	0	0	0	0	0	21,403	0	0	0	461	03/15/2045	1.F FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					125,243	125,243	122,543	124,463	0	780	0	780	0	125,243	0	0	0	3,244	XXX	XXX
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	09/17/2025	PAYDOWN		52,546	52,546	50,001	51,849	0	697	0	697	0	52,546	0	0	0	1,342	04/17/2049	1.F FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A	09/16/2025	PAYDOWN		80,878	80,878	84,311	82,365	0	(1,487)	0	(1,487)	0	80,878	0	0	0	2,841	10/16/2040	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	08/28/2025	PAYDOWN		12,643	12,643	12,643	12,643	0	0	0	0	0	12,643	0	0	0	166	02/28/2051	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)					146,067	146,067	146,955	146,857	0	(790)	0	(790)	0	146,067	0	0	0	4,349	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					39,965,221	39,977,156	39,366,943	38,438,269	0	719,946	7,714	712,232	88	39,965,194	0	26	26	1,699,669	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					39,965,221	39,977,156	39,366,943	38,438,269	0	719,946	7,714	712,232	88	39,965,194	0	26	26	1,699,669	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					39,965,221	39,977,156	39,366,943	38,438,269	0	719,946	7,714	712,232	88	39,965,194	0	26	26	1,699,669	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					122,433,653	121,620,093	119,918,416	118,970,801	0	737,731	7,714	730,017	88	122,993,409	0	(559,757)	(559,757)	5,173,181	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					122,433,653	XXX	119,918,416	118,970,801	0	737,731	7,714	730,017	88	122,993,409	0	(559,757)	(559,757)	5,173,181	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
189893 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	6,047,263	5751.07	282,458	0	(212,427)	4,669		168,552	0	0	(212,427)	0	0		
189904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	8	4,600,856	5751.07	368,528	0	(276,396)	6,075		91,406	0	0	(276,396)	0	0		
189916 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	5	2,875,535	5751.07	230,330	0	(172,748)	3,797		85,835	0	0	(172,748)	0	0		
189939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	6	3,450,642	5751.07	276,396	0	(207,297)	4,556		131,241	0	0	(207,297)	0	0		
189942 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	4	2,300,428	5751.07	184,264	0	(138,198)	3,037		100,117	0	0	(138,198)	0	0		
190420 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	4,949,239	5864.67	233,604	0	(175,686)	12,871		128,987	0	0	(175,686)	0	0		
190457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,105,269	5864.67	319,802	0	(239,852)	17,572		80,853	0	0	(239,852)	0	0		
190473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	6	3,518,802	5864.67	274,116	0	(205,587)	15,061		101,562	0	0	(205,587)	0	0		
190491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,105,269	5864.67	319,802	0	(239,852)	17,572		161,780	0	0	(239,852)	0	0		
190494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	2	1,172,934	5864.67	91,372	0	(68,529)	5,020		54,409	0	0	(68,529)	0	0		
191082 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	6,492,099	5929.04	297,338	0	(223,004)	30,224		155,407	0	0	(223,004)	0	0		
191117 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	8	4,743,232	5929.04	365,232	0	(273,924)	37,125		91,125	0	0	(273,924)	0	0		
191134 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	3	1,778,712	5929.04	136,962	0	(102,722)	13,922		48,291	0	0	(102,722)	0	0		
191157 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	10	5,929,040	5929.04	456,540	0	(342,405)	46,407		211,616	0	0	(342,405)	0	0		
191177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	2	1,185,808	5929.04	91,308	0	(68,481)	9,281		49,908	0	0	(68,481)	0	0		
191583 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	4,283,326	5917.11	206,028	0	(154,521)	28,867		103,913	0	0	(154,521)	0	0		
191648 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	2	1,183,422	5917.11	93,490	0	(70,118)	13,099		51,381	0	0	(70,118)	0	0		
191677 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,141,977	5917.11	327,215	0	(245,411)	45,846		78,188	0	0	(245,411)	0	0		
191680 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,141,977	5917.11	327,215	0	(245,411)	45,846		155,787	0	0	(245,411)	0	0		
191681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	4	2,366,844	5917.11	186,980	0	(140,235)	26,198		64,475	0	0	(140,235)	0	0		
192160 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	10	6,090,270	6090.27	457,380	0	(345,886)	83,621		109,572	0	0	(345,886)	0	0		
192166 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,045,135	6090.27	228,690	0	(172,943)	41,810		79,464	0	0	(172,943)	0	0		
192169 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,045,135	6090.27	228,690	0	(172,943)	41,810		109,289	0	0	(172,943)	0	0		
192194 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	3	1,827,081	6090.27	137,214	0	(103,766)	25,086		75,462	0	0	(103,766)	0	0		
192223 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	5,839,028	6090.27	262,756	0	(198,705)	48,039		52,851	0	0	(198,705)	0	0		
192933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	2	1,186,170	5930.85	96,198	0	(72,748)	21,318		50,452	0	0	(72,748)	0	0		
192967 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	7	4,151,595	5930.85	336,693	0	(254,618)	74,613		75,633	0	0	(254,618)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
192981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	2,965,425	5930.85	240,495	0	(181,870)	53,295		80,076	0	0	(181,870)	0	0		
192986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	2,965,425	5930.85	240,495	0	(181,870)	53,295		109,075	0	0	(181,870)	0	0		
193038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	4,917,692	5930.85	245,885	0	(185,946)	54,490		122,920	0	0	(185,946)	0	0		
193411 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	9	5,377,842	5975.38	0	414,630	(302,999)	111,631		95,732	0	0	(302,999)	0	0		
193415 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	6	3,585,228	5975.38	0	276,420	(201,999)	74,421		93,490	0	0	(201,999)	0	0		
193419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	6	3,585,228	5975.38	0	276,420	(201,999)	74,421		137,602	0	0	(201,999)	0	0		
193512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	0	4,878,371	5975.38	0	226,356	(165,414)	60,942		117,309	0	0	(165,414)	0	0		
193870 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	0	4,145,633	5996.66	0	343,466	(237,784)	105,682		73,365	0	0	(237,784)	0	0		
193879 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026	0	4,062,435	5996.66	0	187,685	(129,935)	57,749		96,159	0	0	(129,935)	0	0		
193901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	9	5,396,994	5996.66	0	417,726	(289,195)	128,531		148,706	0	0	(289,195)	0	0		
193903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	2	1,199,332	5996.66	0	92,828	(64,266)	28,562		47,962	0	0	(64,266)	0	0		
194746 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	9	5,475,213	6083.57	0	417,762	(269,709)	148,053		93,919	0	0	(269,709)	0	0		
194751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	11	6,691,927	6083.57	0	510,598	(329,644)	180,954		182,082	0	0	(329,644)	0	0		
194764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2	1,216,714	6083.57	0	92,836	(59,935)	32,901		49,770	0	0	(59,935)	0	0		
194785 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	0	4,759,724	6083.57	0	213,712	(137,973)	75,738		91,660	0	0	(137,973)	0	0		
195044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026	0	5,252,472	6117.52	0	413,967	(251,337)	162,630		140,333	0	0	(251,337)	0	0		
195046 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026	0	1,930,436	6117.52	0	152,339	(92,491)	59,847		76,587	0	0	(92,491)	0	0		
195100 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	7	4,282,264	6117.52	0	331,450	(201,238)	130,213		71,372	0	0	(201,238)	0	0		
195127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026	0	4,390,531	6117.52	0	198,891	(120,755)	78,136		90,245	0	0	(120,755)	0	0		
195543 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026	0	4,913,094	5738.52	0	269,729	(153,390)	116,339		122,894	0	0	(153,390)	0	0		
195579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	7	4,016,964	5738.52	0	344,659	(196,001)	148,658		71,815	0	0	(196,001)	0	0		
195589 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	10	5,738,520	5738.52	0	492,370	(280,002)	212,368		158,374	0	0	(280,002)	0	0		
195637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	1,461,931	5738.52	0	132,130	(75,140)	56,990		64,156	0	0	(75,140)	0	0		
196303 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	7	3,964,023	5662.89	0	327,425	(173,607)	153,818		70,826	0	0	(173,607)	0	0		
196309 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	10	5,662,890	5662.89	0	467,750	(248,010)	219,740		167,475	0	0	(248,010)	0	0		
196319 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	2	1,132,578	5662.89	0	93,550	(49,602)	43,948		49,190	0	0	(49,602)	0	0		
196398 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026	0	4,691,863	5662.89	0	242,569	(128,615)	113,954		112,105	0	0	(128,615)	0	0		
196899 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	13	6,596,304	5074.08	0	659,633	(318,943)	340,690		190,994	0	0	(318,943)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
196914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	2	1,014,816	5074.08	0	101,482	(49,068)	52,414		45,927	0	0	(49,068)	0	0		
196947 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	5,566,711	5074.08	0	577,520	(279,241)	298,280		103,796	0	0	(279,241)	0	0		
196960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	5,881,375	5074.08	0	416,401	(201,337)	215,064		134,690	0	0	(201,337)	0	0		
197329 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	9	4,754,430	5282.7	0	466,884	(207,789)	259,095		86,810	0	0	(207,789)	0	0		
197332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	5,483,418	5282.7	0	560,405	(249,411)	310,994		185,699	0	0	(249,411)	0	0		
197372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	1,618,171	5282.7	0	165,377	(73,602)	91,775		73,377	0	0	(73,602)	0	0		
197397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	5,019,375	5282.7	0	307,209	(136,725)	170,484		115,929	0	0	(136,725)	0	0		
197941 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	6,078,379	5606.91	0	356,801	(143,112)	213,688		143,636	0	0	(143,112)	0	0		
198025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	10	5,606,910	5606.91	0	520,320	(208,700)	311,620		190,850	0	0	(208,700)	0	0		
198031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	3	1,682,073	5606.91	0	156,096	(62,610)	93,486		72,292	0	0	(62,610)	0	0		
198058 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	9	5,046,219	5606.91	0	468,288	(187,830)	280,458		88,672	0	0	(187,830)	0	0		
198458 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	2	1,188,092	5940.46	0	100,394	(36,407)	63,987		47,368	0	0	(36,407)	0	0		
198531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	7	4,158,322	5940.46	0	351,379	(127,423)	223,956		69,266	0	0	(127,423)	0	0		
198537 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	5,482,839	5940.46	0	131,132	(47,553)	83,579		125,695	0	0	(47,553)	0	0		
198539 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	8	4,752,368	5940.46	0	401,576	(145,626)	255,950		152,998	0	0	(145,626)	0	0		
199192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	6,656,374	6000.36	0	335,481	(105,012)	230,469		139,948	0	0	(105,012)	0	0		
199202 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	9	5,400,324	6000.36	0	449,847	(140,811)	309,036		88,706	0	0	(140,811)	0	0		
199212 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	10	6,000,360	6000.36	0	499,830	(156,456)	343,374		184,378	0	0	(156,456)	0	0		
199222 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	4	2,400,144	6000.36	0	199,932	(62,583)	137,349		91,999	0	0	(62,583)	0	0		
199804 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	9	5,371,056	5967.84	0	457,614	(125,844)	331,770		87,871	0	0	(125,844)	0	0		
199818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	10	5,967,840	5967.84	0	508,460	(139,827)	368,634		182,344	0	0	(139,827)	0	0		
199827 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	2	1,193,568	5967.84	0	101,692	(27,965)	73,727		45,491	0	0	(27,965)	0	0		
199910 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	5,862,339	5967.84	0	310,118	(85,282)	224,835		122,760	0	0	(85,282)	0	0		
200413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	6,024,441	6279.35	0	292,788	(68,371)	224,417		116,095	0	0	(68,371)	0	0		
200415 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	9	5,651,415	6279.35	0	454,941	(106,236)	348,705		86,647	0	0	(106,236)	0	0		
200421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	7	4,395,545	6279.35	0	353,843	(82,628)	271,215		125,675	0	0	(82,628)	0	0		
200470 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	2	1,255,870	6279.35	0	101,098	(23,608)	77,490		43,156	0	0	(23,608)	0	0		
200930 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,037,432	6296.79	0	407,024	(79,392)	327,632		76,535	0	0	(79,392)	0	0		
200948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,037,432	6296.79	0	407,024	(79,392)	327,632		143,007	0	0	(79,392)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
200950 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,259,358	6296.79	0	101,756	(19,848)	81,908		41,422	0	0	(19,848)	0	0		
200954 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,259,358	6296.79	0	101,756	(19,848)	81,908		62,551	0	0	(19,848)	0	0		
201037 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	4,715,620	6296.79	0	230,122	(44,886)	185,236		84,526	0	0	(44,886)	0	0		
201772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	9	5,710,554	6345.06	0	448,848	(66,587)	382,261		85,205	0	0	(66,587)	0	0		
201781 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	7	4,441,542	6345.06	0	349,104	(51,790)	297,314		116,260	0	0	(51,790)	0	0		
201792 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	3	1,903,518	6345.06	0	149,616	(22,196)	127,420		62,270	0	0	(22,196)	0	0		
201817 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	4,425,214	6345.06	0	210,640	(31,249)	179,391		80,428	0	0	(31,249)	0	0		
202205 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,837,468	6395.78	0	305,460	(33,567)	271,893		56,057	0	0	(33,567)	0	0		
202214 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,837,468	6395.78	0	305,460	(33,567)	271,893		106,360	0	0	(33,567)	0	0		
202223 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	2	1,279,156	6395.78	0	101,820	(11,189)	90,631		44,769	0	0	(11,189)	0	0		
202254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	3,799,387	6395.78	0	178,951	(19,665)	159,286		66,101	0	0	(19,665)	0	0		
202906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	4,614,154	6481.5	0	242,243	(14,763)	227,480		82,455	0	0	(14,763)	0	0		
202949 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,537,050	6481.5	0	352,982	(21,511)	331,471		63,681	0	0	(21,511)	0	0		
202958 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,537,050	6481.5	0	352,982	(21,511)	331,471		119,654	0	0	(21,511)	0	0		
202966 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	4	2,592,600	6481.5	0	201,704	(12,292)	189,412		80,653	0	0	(12,292)	0	0		
203435 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	5,102,356	6664.36	0	421,965	(9,351)	412,614		66,765	0	0	(9,351)	0	0		
203504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	9	5,997,924	6664.36	0	469,638	(10,407)	459,231		160,069	0	0	(10,407)	0	0		
203507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	3,918,267	6664.36	0	181,024	(4,012)	177,012		51,995	0	0	(4,012)	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,543,476	22,263,928	(14,242,163)	14,580,282	XXX	10,196,582	0	0	(14,242,163)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										7,543,476	22,263,928	(14,242,163)	14,580,282	XXX	10,196,582	0	0	(14,242,163)	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										7,543,476	22,263,928	(14,242,163)	14,580,282	XXX	10,196,582	0	0	(14,242,163)	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										7,543,476	22,263,928	(14,242,163)	14,580,282	XXX	10,196,582	0	0	(14,242,163)	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
189894 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	6,215,977	5911.52	(177,901)	0	133,793	(2,941)		0	0	0	133,793	0	0		
189908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	8	4,692,416	5865.52	(307,800)	0	230,850	(5,074)		0	0	0	230,850	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
189921 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	5	2,961,515	5923.03	(174,255)	0	130,691	(2,872)		0	0	0	130,691	0	0		
189940 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	6	3,582,114	5970.19	(191,754)	0	143,816	(3,161)		0	0	0	143,816	0	0		
189944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	4	2,400,728	6001.82	(120,404)	0	90,303	(1,985)		0	0	0	90,303	0	0		
190421 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	5,078,906	6018.32	(152,931)	0	115,015	(8,426)		0	0	0	115,015	0	0		
190459 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,186,966	5981.38	(265,860)	0	199,395	(14,608)		0	0	0	199,395	0	0		
190474 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	6	3,621,552	6035.92	(207,432)	0	155,574	(11,397)		0	0	0	155,574	0	0		
190492 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	7	4,269,069	6098.67	(215,362)	0	161,522	(11,833)		0	0	0	161,522	0	0		
190497 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	2	1,228,062	6140.31	(56,758)	0	42,569	(3,119)		0	0	0	42,569	0	0		
191085 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	6,657,647	6080.23	(195,412)	0	146,559	(19,863)		0	0	0	146,559	0	0		
191119 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	8	4,837,624	6047.03	(302,952)	0	227,214	(30,795)		0	0	0	227,214	0	0		
191137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	3	1,828,872	6096.24	(104,358)	0	78,269	(10,608)		0	0	0	78,269	0	0		
191161 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	10	6,149,600	6149.6	(315,670)	0	236,753	(32,087)		0	0	0	236,753	0	0		
191181 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	2	1,237,984	6189.92	(58,438)	0	43,829	(5,940)		0	0	0	43,829	0	0		
191587 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	4,389,549	6063.85	(140,493)	0	105,370	(19,684)		0	0	0	105,370	0	0		
191653 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	2	1,238,096	6190.48	(59,348)	0	44,511	(8,315)		0	0	0	44,511	0	0		
191678 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	4	2,435,008	6087.52	(142,956)	0	107,217	(20,030)		0	0	0	107,217	0	0		
191679 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,224,402	6034.86	(273,119)	0	204,839	(38,267)		0	0	0	204,839	0	0		
191682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	7	4,307,240	6153.2	(222,712)	0	167,034	(31,204)		0	0	0	167,034	0	0		
192165 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	10	6,210,860	6210.86	(377,660)	0	285,599	(69,046)		0	0	0	285,599	0	0		
192168 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,133,140	6266.28	(171,535)	0	129,720	(31,361)		0	0	0	129,720	0	0		
192191 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	5	3,167,245	6334.49	(151,160)	0	114,312	(27,636)		0	0	0	114,312	0	0		
192195 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	3	1,911,858	6372.86	(84,138)	0	63,628	(15,383)		0	0	0	63,628	0	0		
192226 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	5,980,913	6238.26	(173,419)	0	131,145	(31,705)		0	0	0	131,145	0	0		
192938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	2	1,241,802	6209.01	(61,122)	0	46,222	(13,545)		0	0	0	46,222	0	0		
192970 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	7	4,233,796	6048.28	(282,471)	0	213,614	(62,597)		0	0	0	213,614	0	0		
192984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	3,052,905	6105.81	(183,650)	0	138,882	(40,698)		0	0	0	138,882	0	0		
192990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	5	3,085,230	6170.46	(164,075)	0	124,079	(36,360)		0	0	0	124,079	0	0		
193043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	5,045,550	6085.05	(164,743)	0	124,584	(36,508)		0	0	0	124,584	0	0		
193416 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	9	5,484,321	6093.69	0	(344,556)	251,791	(92,765)		0	0	0	251,791	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
193418 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	6	3,689,556	6149.26	0	(208,728)	152,532	(56,196)		0	0	0	152,532	0	0		
193420 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	6	3,740,112	6233.52	0	(178,434)	130,394	(48,040)		0	0	0	130,394	0	0		
193513 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	0	5,008,140	6134.33	0	(145,375)	106,236	(39,140)		0	0	0	106,236	0	0		
193873 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	0	4,227,713	6115.39	0	(289,490)	200,416	(89,074)		0	0	0	200,416	0	0		
193882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026	0	4,166,431	6150.17	0	(123,092)	85,217	(37,874)		0	0	0	85,217	0	0		
193902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	9	5,565,384	6183.76	0	(309,195)	214,058	(95,137)		0	0	0	214,058	0	0		
193904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	2	1,254,142	6270.71	0	(58,420)	40,445	(17,975)		0	0	0	40,445	0	0		
194748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	9	5,584,167	6204.63	0	(346,311)	223,580	(122,731)		0	0	0	223,580	0	0		
194755 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	11	6,904,733	6277.03	0	(373,879)	241,378	(132,501)		0	0	0	241,378	0	0		
194766 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2	1,275,482	6377.41	0	(56,226)	36,300	(19,926)		0	0	0	36,300	0	0		
194788 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	0	4,875,384	6231.4	0	(141,840)	91,572	(50,267)		0	0	0	91,572	0	0		
195045 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026	0	5,418,979	6311.45	0	(306,502)	186,090	(120,411)		0	0	0	186,090	0	0		
195048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2025	02/20/2026	0	2,022,519	6409.33	0	(94,638)	57,459	(37,179)		0	0	0	57,459	0	0		
195101 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	02/20/2026	7	4,367,482	6239.26	0	(275,352)	167,178	(108,174)		0	0	0	167,178	0	0		
195130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026	0	4,499,858	6269.85	0	(131,277)	79,704	(51,573)		0	0	0	79,704	0	0		
195546 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026	0	5,040,833	5887.72	0	(193,085)	109,804	(83,281)		0	0	0	109,804	0	0		
195583 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	7	4,096,904	5852.72	0	(294,728)	167,606	(127,122)		0	0	0	167,606	0	0		
195592 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	10	5,915,840	5915.84	0	(382,760)	217,668	(165,092)		0	0	0	217,668	0	0		
195638 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	1,534,298	6022.58	0	(88,477)	50,315	(38,162)		0	0	0	50,315	0	0		
196307 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	7	4,042,906	5775.58	0	(278,467)	147,649	(130,818)		0	0	0	147,649	0	0		
196311 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	10	5,850,330	5850.33	0	(353,930)	187,661	(166,269)		0	0	0	187,661	0	0		
196322 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	2	1,187,962	5939.81	0	(60,784)	32,229	(28,555)		0	0	0	32,229	0	0		
196399 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026	0	4,807,749	5802.76	0	(173,130)	91,797	(81,333)		0	0	0	91,797	0	0		
196912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	13	6,800,794	5231.38	0	(540,904)	261,536	(279,368)		0	0	0	261,536	0	0		
196917 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	2	1,064,136	5320.68	0	(73,828)	35,697	(38,131)		0	0	0	35,697	0	0		
196955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	5,677,484	5175.05	0	(511,833)	247,480	(264,353)		0	0	0	247,480	0	0		
196963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	6,018,995	5192.81	0	(337,003)	162,946	(174,056)		0	0	0	162,946	0	0		
197334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	9	4,849,047	5387.83	0	(410,832)	182,843	(227,989)		0	0	0	182,843	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
197338 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	5,686,305	5478.16	0	(442,786)	197,064	(245,722)		0	0	0	197,064	0	0		
197373 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	1,698,594	5545.25	0	(119,615)	53,235	(66,380)		0	0	0	53,235	0	0		
197412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	5,138,334	5407.9	0	(238,444)	106,121	(132,323)		0	0	0	106,121	0	0		
197947 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	6,227,908	5744.84	0	(268,664)	107,761	(160,903)		0	0	0	107,761	0	0		
198030 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	10	5,824,460	5824.46	0	(390,800)	156,749	(234,051)		0	0	0	156,749	0	0		
198035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	3	1,764,831	5882.77	0	(107,568)	43,145	(64,423)		0	0	0	43,145	0	0		
198062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	9	5,146,641	5718.49	0	(406,728)	163,138	(243,590)		0	0	0	163,138	0	0		
198469 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	2	1,245,714	6228.57	0	(65,416)	23,722	(41,694)		0	0	0	23,722	0	0		
198535 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	7	4,241,076	6058.68	0	(298,816)	108,362	(190,454)		0	0	0	108,362	0	0		
198540 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	5,619,908	6088.97	0	(46,148)	16,735	(29,413)		0	0	0	16,735	0	0		
198552 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	8	4,937,232	6171.54	0	(287,520)	104,265	(183,255)		0	0	0	104,265	0	0		
199194 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	6,810,803	6139.57	0	(239,629)	75,009	(164,621)		0	0	0	75,009	0	0		
199206 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	9	5,508,333	6120.37	0	(380,295)	119,040	(261,255)		0	0	0	119,040	0	0		
199217 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	10	6,227,770	6227.77	0	(357,800)	111,998	(245,802)		0	0	0	111,998	0	0		
199225 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	4	2,514,152	6285.38	0	(129,920)	40,667	(89,253)		0	0	0	40,667	0	0		
199814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	9	5,477,940	6086.6	0	(388,809)	106,922	(281,887)		0	0	0	106,922	0	0		
199823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	10	6,192,230	6192.23	0	(367,800)	101,145	(266,655)		0	0	0	101,145	0	0		
199830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	2	1,249,904	6249.52	0	(66,912)	18,401	(48,511)		0	0	0	18,401	0	0		
199912 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	5,997,762	6105.7	0	(224,528)	61,745	(162,783)		0	0	0	61,745	0	0		
200414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	6,169,023	6430.05	0	(203,024)	47,409	(155,614)		0	0	0	47,409	0	0		
200419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	9	5,763,879	6404.31	0	(382,266)	89,265	(293,001)		0	0	0	89,265	0	0		
200437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	7	4,561,697	6516.71	0	(250,019)	58,384	(191,635)		0	0	0	58,384	0	0		
200475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	2	1,313,388	6566.94	0	(65,746)	15,353	(50,393)		0	0	0	15,353	0	0		
200947 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,137,680	6422.1	0	(342,040)	66,717	(275,323)		0	0	0	66,717	0	0		
200949 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,228,352	6535.44	0	(287,080)	55,996	(231,084)		0	0	0	55,996	0	0		
200952 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,315,022	6575.11	0	(67,186)	13,105	(54,081)		0	0	0	13,105	0	0		
200955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,346,758	6733.79	0	(50,298)	9,811	(40,487)		0	0	0	9,811	0	0		
201039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	4,821,724	6438.47	0	(163,160)	31,825	(131,335)		0	0	0	31,825	0	0		
201778 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	9	5,824,197	6471.33	0	(375,237)	55,667	(319,570)		0	0	0	55,667	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
201786 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	7	4,599,658	6570.94	0	(249,480)	37,011	(212,469)		0	0	0	37,011	0	0		
201810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	3	1,989,177	6630.59	0	(96,660)	14,340	(82,320)		0	0	0	14,340	0	0		
201818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	4,527,436	6491.63	0	(146,475)	21,730	(124,745)		0	0	0	21,730	0	0		
202210 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,913,836	6523.06	0	(255,918)	28,123	(227,795)		0	0	0	28,123	0	0		
202221 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,985,980	6643.3	0	(212,286)	23,328	(188,958)		0	0	0	23,328	0	0		
202227 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	2	1,342,730	6713.65	0	(62,768)	6,898	(55,870)		0	0	0	6,898	0	0		
202256 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	3,887,912	6544.8	0	(123,100)	13,527	(109,573)		0	0	0	13,527	0	0		
202914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	4,727,203	6640.3	0	(171,647)	10,460	(161,186)		0	0	0	10,460	0	0		
202954 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,627,336	6610.48	0	(294,364)	17,939	(276,425)		0	0	0	17,939	0	0		
202962 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,710,818	6729.74	0	(243,824)	14,859	(228,965)		0	0	0	14,859	0	0		
202972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	4	2,710,824	6777.06	0	(128,516)	7,832	(120,684)		0	0	0	7,832	0	0		
203457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	5,203,892	6796.98	0	(356,144)	7,892	(348,252)		0	0	0	7,892	0	0		
203510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	4,005,253	6812.31	0	(126,952)	2,813	(124,138)		0	0	0	2,813	0	0		
203511 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	9	6,248,034	6942.26	0	(313,812)	6,954	(306,858)		0	0	0	6,954	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,499,888)	(16,879,274)	10,668,951	(10,994,276)	XXX	0	0	0	10,668,951	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(5,499,888)	(16,879,274)	10,668,951	(10,994,276)	XXX	0	0	0	10,668,951	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										(5,499,888)	(16,879,274)	10,668,951	(10,994,276)	XXX	0	0	0	10,668,951	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										(5,499,888)	(16,879,274)	10,668,951	(10,994,276)	XXX	0	0	0	10,668,951	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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										2,043,588	5,384,655	(3,573,212)	3,586,007	XXX	10,196,582	0	0	(3,573,212)	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,043,588	5,384,655	(3,573,212)	3,586,007	XXX	10,196,582	0	0	(3,573,212)	0	0	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
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	10,108,510	(7,691,456)	10,108,510	6,785,243	0	6,785,243	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	525,426	(424,884)	100,541	489,268	0	489,268	0	0
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	80,000	0	105,682	(89,074)	0	73,365	0	0	0	0
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y	0	0	284,470	(199,348)	85,123	146,611	0	146,611	0	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	500,000	0	486,348	(341,515)	0	384,771	0	0	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,680,000	0	1,886,651	(1,358,152)	0	1,721,020	0	41,020	0	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	540,000	0	1,183,194	(889,848)	0	596,304	0	56,304	0	0
0299999999. Total NAIC 1 Designation				2,800,000	0	4,471,772	(3,302,820)	185,664	3,411,339	0	733,203	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				2,800,000	0	14,580,282	(10,994,276)	10,294,175	10,196,582	0	7,518,446	0	0
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						14,580,282	(10,994,276)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	80,000	80,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	500,000	500,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,680,000	1,680,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	540,000	540,000	XXX		V
0299999999 - Total				2,800,000	2,800,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	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	*
PNC Bank ..... Pittsburgh, PA					2,190,450	2,039,364	3,486,584	XXX
Bank of New York Mellon ..... New York, NY					2,001,766	1,635,104	1,312,116	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	4,192,216	3,674,468	4,798,700	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4,192,216	3,674,468	4,798,700	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	4,192,216	3,674,468	4,798,700	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
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		09/26/2025	0.000	10/09/2025	6,993,387	0	4,128
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		09/15/2025	0.000	10/27/2025	9,968,667	0	19,184
	AMERICAN HONDA FINANCE CORPORATION COMME		07/21/2025	0.000	10/16/2025	1,996,114	0	18,444
	AVANGRID INC COMMERCIAL PAPER		09/17/2025	0.000	11/12/2025	12,935,739	0	21,279
	CANADIAN NATURAL RESOURCES LTD COMMERCIA		09/22/2025	0.000	10/22/2025	14,962,251	0	14,331
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		09/10/2025	0.000	10/02/2025	4,999,375	0	13,094
	DOMINION ENERGY INC COMMERCIAL PAPER		09/05/2025	0.000	10/03/2025	11,997,005	0	34,338
	DUKE ENERGY CORP COMMERCIAL PAPER		08/07/2025	0.000	10/07/2025	1,998,493	0	13,709
	DUKE ENERGY CORP COMMERCIAL PAPER		08/25/2025	0.000	10/21/2025	9,975,052	0	45,827
	EBAY INC COMMERCIAL PAPER		08/01/2025	0.000	10/17/2025	9,979,856	0	71,106
	EIDP INC COMMERCIAL PAPER		09/17/2025	0.000	10/16/2025	9,982,137	0	16,615
	EQUIFAX INC COMMERCIAL PAPER		09/10/2025	0.000	10/08/2025	4,995,760	0	12,677
	EVERSOURCE ENERGY COMMERCIAL PAPER		09/16/2025	0.000	10/16/2025	5,988,854	0	11,104
	FISERV INC COMMERCIAL PAPER		09/24/2025	0.000	10/08/2025	9,991,768	0	8,218
	AMRIZE FINANCE US LLC COMMERCIAL PAPER		09/08/2025	0.000	10/08/2025	4,995,642	0	14,267
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		09/08/2025	0.000	10/30/2025	1,992,972	0	5,539
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		09/11/2025	0.000	10/02/2025	4,999,373	0	12,498
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		09/15/2025	0.000	10/03/2025	5,998,527	0	11,757
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		09/22/2025	0.000	10/20/2025	9,977,546	0	10,601
	MICROCHIP TECHNOLOGY INCORPORATED COMMER		09/04/2025	0.000	10/24/2025	9,971,603	0	33,131
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		09/08/2025	0.000	11/06/2025	4,977,938	0	13,994
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		09/10/2025	0.000	11/12/2025	4,974,502	0	12,652
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		07/31/2025	0.000	10/07/2025	6,994,614	0	55,172
	NUTRIEN LTD COMMERCIAL PAPER		09/09/2025	0.000	10/09/2025	6,993,059	0	19,017
	OGE ENERGY CORPORATION COMMERCIAL PAPER		09/29/2025	0.000	10/16/2025	3,992,865	0	949
	RYDER SYSTEM INC COMMERCIAL PAPER		09/22/2025	0.000	10/14/2025	9,984,347	0	10,808
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		09/22/2025	0.000	10/29/2025	9,966,909	0	10,590
	WRKCO INC COMMERCIAL PAPER		09/22/2025	0.000	10/09/2025	9,990,612	0	10,540
	XCEL ENERGY INC COMMERCIAL PAPER		09/05/2025	0.000	10/06/2025	2,998,148	0	9,592
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						215,573,115	0	535,161
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						215,573,115	0	535,161
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						215,573,115	0	535,161
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		09/30/2025	0.000		1,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	0
8589999999. Total Cash Equivalents (Unaffiliated)						216,573,115	0	535,161
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						216,573,115	0	535,161