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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

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 Mathew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)

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

OFFICERS

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

OTHER

Donna Marie Carrelli	Dominic Lusean Blue #	Michael Harrison Haney

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 11th day of August 2023

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.....

SHERRI L BARNES
Notary Public
State of Ohio
My Comm. Expires
August 9, 2025

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	2,100,517,444		2,100,517,444	2,322,409,477
2.	Stocks:				
	2.1 Preferred stocks	4,130,400		4,130,400	4,000,000
	2.2 Common stocks			0	0
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ ..... (2,400,250)), cash equivalents ($ .....111,726,854) and short-term investments ($ .....0)	109,326,604		109,326,604	45,324,251
6.	Contract loans (including $ ..... premium notes)	44,349,583		44,349,583	45,036,171
7.	Derivatives	22,655,337		22,655,337	24,814,134
8.	Other invested assets	8,059,215		8,059,215	18,131,516
9.	Receivables for securities	1,081,755	1,081,755	0	0
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,290,120,338	1,081,755	2,289,038,583	2,459,715,549
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	23,292,695		23,292,695	24,494,932
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	105,267	105,267	0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	4,274,627	0	4,274,627	0
18.2	Net deferred tax asset	3,954,947	422,380	3,532,567	1,713,495
19.	Guaranty funds receivable or on deposit	2,767		2,767	3,933
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,390		2,390	614,202
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	10,747,612	9,824,258	923,354	985,655
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,332,500,643	11,433,660	2,321,066,983	2,487,527,766
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	530,372,370		530,372,370	499,062,678
28.	Total (Lines 26 and 27)	2,862,873,013	11,433,660	2,851,439,353	2,986,590,444
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Disallowed interest maintenance reserve	9,625,270	9,625,270	0	0
2502.	Accrued contractual fee income	730,420		730,420	790,371
2503.	Other assets	220,486	198,988	21,498	22,268
2598.	Summary of remaining write-ins for Line 25 from overflow page	171,436	0	171,436	173,016
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,747,612	9,824,258	923,354	985,655

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,856,565,140 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	1,856,565,140	2,027,100,629
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	15,287,358	16,362,774
4.	Contract claims:		
	4.1 Life	4,066,631	6,869,209
	4.2 Accident and health		0
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums		0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ ..... ceded	0	0
	9.4 Interest Maintenance Reserve		4,867,379
10.	Commissions to agents due or accrued-life and annuity contracts $ ..... , accident and health $ ..... and deposit-type contract funds $		480,913
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,678,346	2,473,344
13.	Transfers to Separate Accounts due or accrued (net) (including $ 196,589 accrued for expense allowances recognized in reserves, net of reinsured allowances)	196,589	(61)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	77,888	331,190
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		752,213
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	77,958	79,719
18.	Amounts held for agents' account, including $ 937,467 agents' credit balances	937,467	747,385
19.	Remittances and items not allocated	2,398,628	1,789,206
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	18,490,958	17,915,672
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	691,487	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	17,824,763	20,130,892
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	7,072,833	3,467,269
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,926,366,046	2,103,367,733
27.	From Separate Accounts Statement	530,372,370	499,062,678
28.	Total liabilities (Lines 26 and 27)	2,456,738,416	2,602,430,411
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	220,650,937	210,110,033
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)	392,200,937	381,660,033
38.	Totals of Lines 29, 30 and 37	394,700,937	384,160,033
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,851,439,353	2,986,590,444
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	6,027,868	2,269,003
2502.	Unclaimed property	1,044,965	1,198,266
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,072,833	3,467,269
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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	37,294,337	45,928,902	82,171,565
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	48,467,738	46,609,770	92,553,702
4.	Amortization of Interest Maintenance Reserve (IMR)	(446,506)	925,947	1,632,626
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded		0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,459,858	4,015,250	7,507,356
	8.2 Charges and fees for deposit-type contracts	200,135	81,077	149,293
	8.3 Aggregate write-ins for miscellaneous income	1,426,060	1,553,190	3,034,336
9.	Totals (Lines 1 to 8.3)	90,401,622	99,114,136	187,048,878
10.	Death benefits		0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)		0	0
12.	Annuity benefits	6,979,037	10,708,048	19,469,430
13.	Disability benefits and benefits under accident and health contracts		0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	244,800,136	121,924,738	249,087,180
16.	Group conversions		0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,761,613	2,351,317	4,030,676
18.	Payments on supplementary contracts with life contingencies		0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(170,535,489)	(29,467,708)	(79,669,725)
20.	Totals (Lines 10 to 19)	83,005,297	105,516,395	192,917,561
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,139,348	3,771,644	7,481,395
22.	Commissions and expense allowances on reinsurance assumed		0	0
23.	General insurance expenses and fraternal expenses	3,480,049	6,107,932	11,244,821
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,354	283,010	950,326
25.	Increase in loading on deferred and uncollected premiums		0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(26,402,625)	(29,900,551)	(54,797,860)
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	63,226,423	85,778,430	157,796,243
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	27,175,199	13,335,706	29,252,635
30.	Dividends to policyholders and refunds to members		0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	27,175,199	13,335,706	29,252,635
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,187,499	3,970,293	4,221,350
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	19,987,700	9,365,413	25,031,285
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (261,737) (excluding taxes of $ (3,971,168) transferred to the IMR)	(1,028,949)	3,676,622	(940,441)
35.	Net income (Line 33 plus Line 34)	18,958,751	13,042,035	24,090,844
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	384,160,033	370,501,960	370,501,960
37.	Net income (Line 35)	18,958,751	13,042,035	24,090,844
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 36,602	384,776	(61,324)	(603,184)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,515,964	(2,595,161)	387,035
41.	Change in nonadmitted assets	(9,743,301)	155,907	(826,357)
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			3,417,502
44.	Change in asset valuation reserve	(575,286)	(90,714)	(1,695,705)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		(5,511,739)	(11,112,062)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance		0	
52.	Dividends to stockholders		0	
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	10,540,904	4,939,004	13,658,073
55.	Capital and surplus, as of statement date (Lines 36 + 54)	394,700,937	375,440,964	384,160,033
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	733,876	778,209	1,567,783
08.302.	Marketing reallowance	581,467	660,779	1,253,696
08.303.	Contractual annual maintenance and surrender charge fees	110,717	114,177	212,832
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	25	25
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,426,060	1,553,190	3,034,336
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

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	37,294,336	45,928,902	82,171,565
2.	Net investment income	54,435,633	50,838,107	100,588,842
3.	Miscellaneous income	4,945,869	5,603,296	10,545,526
4.	Total (Lines 1 to 3)	96,675,838	102,370,305	193,305,933
5.	Benefit and loss related payments	254,581,751	135,387,776	266,806,754
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(26,599,275)	(29,891,516)	(54,797,918)
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,433,160	9,947,252	21,375,451
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (4,232,905) tax on capital gains (losses)	7,981,434	5,844,087	5,501,263
10.	Total (Lines 5 through 9)	243,397,070	121,287,599	238,885,550
11.	Net cash from operations (Line 4 minus Line 10)	(146,721,232)	(18,917,294)	(45,579,617)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	360,050,693	165,427,843	297,165,867
	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	9,460,835	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	814
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	369,511,528	165,427,843	297,166,681
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	157,294,930	260,554,941	422,465,913
	13.2 Stocks	0	0	4,000,000
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	5	0
	13.6 Miscellaneous applications	4,539,098	1,686,820	9,656,802
	13.7 Total investments acquired (Lines 13.1 to 13.6)	161,834,028	262,241,766	436,122,715
14.	Net increase (or decrease) in contract loans and premium notes	(686,588)	(1,003,559)	(2,154,536)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	208,364,088	(95,810,364)	(136,801,498)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,636,894)	(2,866,564)	(5,584,119)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	4,996,391	8,461,282	4,054,472
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,359,497	5,594,718	(1,529,647)
	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)	64,002,353	(109,132,940)	(183,910,762)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	45,324,251	229,235,013	229,235,013
	19.2 End of period (Line 18 plus Line 19.1)	109,326,605	120,102,073	45,324,251

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

20.0001. Bonds transferred to other invested assets	350,470		
20.0002. Bonds conversions and refinancing			12,803,503
20.0003. Exchanges		6,996,098	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance			0
3.	Ordinary individual annuities	27,816,826	33,673,828	62,319,770
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	9,477,511	12,255,074	19,851,795
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	37,294,337	45,928,902	82,171,565
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	37,294,337	45,928,902	82,171,565
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	37,294,337	45,928,902	82,171,565
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
(1) State basis	XXX	XXX	XXX	$ 18,958,751	$ 24,090,844
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	200,503	796,435
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,225,360	(3,116,733)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 16,532,888	$ 26,411,142
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 394,700,937	$ 384,160,033
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(9,180,628)	(748,934)
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,526,129	300,769
Tax impact	101	2, 4	18.2, 32	1,964,408	661,078
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 399,391,028	$ 383,947,120

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company, except for the following.

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 annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than derivative instruments being carried at fair value with asset payoffs realized over the term through change in net unrealized capital gains and losses. Additionally, the cash surrender value reserves for equity indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company's election to apply OAC 3901-1-67 as of January 1, 2022, total statutory admitted assets decreased $8,929,241, total statutory liabilities decreased $3,417,502 and total statutory capital and surplus decreased $5,511,739. The following table summarizes the components of the total decrease in statutory surplus:

Change in fixed indexed annuity reserves	$ 3,417,502
Change in net deferred income tax	2,182,821
Derivatives instruments	(11,112,062)
Total decrease in statutory surplus	$ (5,511,739)

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

(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	259,538	249,008	10,530	249,008	310,239	3/31/2023
059522AU6	283,671	262,829	20,842	262,829	272,104	3/31/2023
07386XAH9	539,771	538,985	786	538,985	495,812	3/31/2023
12628LAD2	247,700	240,964	6,736	240,964	208,557	3/31/2023
12667F4N2	284,910	281,796	3,113	281,796	281,274	3/31/2023
12668APC3	244,384	240,821	3,563	240,821	233,915	3/31/2023
17307GED6	135,314	133,746	1,568	133,746	139,716	3/31/2023
32051GT70	142,161	141,988	173	141,988	127,782	3/31/2023
46627MAD9	103,942	102,545	1,397	102,545	91,480	3/31/2023
46627MEJ2	284,660	284,158	502	284,158	239,305	3/31/2023
59020UW43	111,771	111,792	(21)	111,792	122,554	3/31/2023
643528AB8	14,649	14,369	280	14,369	14,178	3/31/2023
643529AC4	63,266	59,538	3,728	59,538	66,326	3/31/2023
74923HAQ4	107,495	107,624	(129)	107,624	96,032	3/31/2023
75115DAA3	244,726	241,998	2,728	241,998	228,182	3/31/2023
761118SC3	216,109	216,123	(14)	216,123	185,891	3/31/2023
761118UG1	131,387	130,591	796	130,591	111,157	3/31/2023
76112BNM8	856,578	856,818	(240)	856,818	898,416	3/31/2023
855541AC2	91,510	91,195	315	91,195	86,634	3/31/2023
86360BAJ7	187,702	184,178	3,524	184,178	192,115	3/31/2023
87222EAB4	419,459	405,894	13,565	405,894	368,397	3/31/2023
87222EAC2	485,781	466,534	19,247	466,534	397,916	3/31/2023
05949CHM1	307,419	302,325	5,094	302,325	309,449	3/31/2023
12544DAG4	54,392	53,050	1,342	53,050	47,002	3/31/2023
12545EAK2	77,168	74,869	2,299	74,869	67,350	3/31/2023
12638PAB5	242,477	235,057	7,420	235,057	185,281	3/31/2023
126694CS5	572,520	570,389	2,131	570,389	461,794	3/31/2023
16165MAG3	254,083	245,091	8,992	245,091	220,502	3/31/2023
2254582Y3	243,376	241,692	1,684	241,692	218,122	3/31/2023
225458L55	101,618	101,023	595	101,023	94,173	3/31/2023
225470VF7	241,497	235,282	6,216	235,282	231,644	3/31/2023
46630WAB6	186,949	185,762	1,188	185,762	173,166	3/31/2023
46630WAL4	126,624	125,196	1,427	125,196	119,906	3/31/2023
46631NAA7	143,852	138,697	5,155	138,697	113,964	3/31/2023
57643MLZ5	40,593	40,108	485	40,108	38,571	3/31/2023
61751DAE4	254,684	244,173	10,511	244,173	301,038	6/30/2023
07386XAH9	587,281	557,059	30,222	557,059	481,985	6/30/2023
12566UAN4	401,769	401,945	(176)	401,945	410,620	6/30/2023
12628LAD2	242,035	226,391	15,644	226,391	197,305	6/30/2023
12667F5E1	258,647	257,840	808	257,840	240,162	6/30/2023
12667GAC7	180,684	166,753	13,931	166,753	171,366	6/30/2023
12668APC3	230,663	228,714	1,948	228,714	219,422	6/30/2023
32051GT70	140,295	139,482	813	139,482	125,195	6/30/2023
46627MAD9	100,964	100,962	2	100,962	88,920	6/30/2023
46627MEJ2	279,525	278,401	1,124	278,401	230,457	6/30/2023
643528AB8	14,428	14,177	251	14,177	14,210	6/30/2023
643529AC4	61,238	57,771	3,467	57,771	65,594	6/30/2023
65535VSJ8	255,863	248,159	7,704	248,159	222,055	6/30/2023
74923HAQ4	105,153	103,853	1,301	103,853	88,736	6/30/2023
75116FBH1	863,072	861,830	1,242	861,830	737,036	6/30/2023
761118SC3	208,893	207,116	1,778	207,116	179,000	6/30/2023
761118UG1	126,026	125,408	617	125,408	106,207	6/30/2023
86360BAJ7	182,119	181,928	191	181,928	185,932	6/30/2023
87222EAB4	407,102	395,968	11,133	395,968	357,646	6/30/2023
87222EAC2	472,250	453,088	19,162	453,088	390,450	6/30/2023
05949CHM1	301,300	300,625	675	300,625	308,314	6/30/2023
12544DAG4	52,212	52,489	(276)	52,489	45,910	6/30/2023
12638PAB5	237,413	231,688	5,725	231,688	181,375	6/30/2023
12669G3S8	166,123	165,614	509	165,614	147,995	6/30/2023
16165MAG3	234,334	234,427	(93)	234,427	207,143	6/30/2023
17025AAH5	60,460	56,115	4,345	56,115	57,988	6/30/2023
2254582Y3	239,470	239,472	(2)	239,472	214,686	6/30/2023
225458L55	100,886	100,187	699	100,187	86,609	6/30/2023
225470VF7	232,112	232,126	(13)	232,126	221,781	6/30/2023
466247ZP1	61,209	60,073	1,136	60,073	53,651	6/30/2023
46630WAL4	128,820	121,470	7,351	121,470	117,149	6/30/2023
46631NAA7	138,285	135,727	2,558	135,727	106,446	6/30/2023
46631NDT3	371,795	368,097	3,699	368,097	361,352	6/30/2023
57643MLZ5	38,476	37,846	630	37,846	36,227	6/30/2023
863579XC7	275,143	269,471	5,672	269,471	279,519	6/30/2023
86363GAF1	163,311	152,051	11,260	152,051	154,496	6/30/2023
			$ 302,566			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$147,670,542
2. 12 months or longer	594,572

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

1. Less than 12 months	$1,786,193,344
2. 12 months or longer	5,132,749

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2023. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities – Not applicable.

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees – Not applicable.

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

A.,B. & C.

The Company is an indirect subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by MassMutual Ascend Life Insurance Company ("MMALIC"), formerly known as Great American Life Insurance Company. See Schedule Y, Part 1, Organizational Chart.

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

6/14/2023 $ 7,981,434

The Company did not receive capital contributions from MMALIC.

D. The Company reported $2,390 due from and $691,487 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

G. The Company's outstanding shares are 100% owned by MMALIC.

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

I. The Company has no investment in a subsidiary.

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

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

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

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

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

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

Note 11 – Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $50,096,026 as of June 30, 2023 and $37,437,537 as of December 31, 2022. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $160,895 for the six months ended June 30, 2023 and $281,221 for the year ended December 31, 2022.

F. The Company did not participate in multiemployer plans.

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

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

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Industrial and miscellaneous	$ -	$ 15,820	$ -	$ -	$ 15,820
Total bonds	-	15,820	-	-	15,820
Non-affiliated preferred stock	-	2,130,400	-	-	2,130,400
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	530,372,370	-	-	530,372,370
Total assets accounted for at fair value/NAV	$ -	$ 532,518,590	$ -	$ -	$ 532,518,590
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 530,372,370	$ -	$ -	$ 530,372,370
Total liabilities at fair value	$ -	$ 530,372,370	$ -	$ -	$ 530,372,370

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2023.

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

(5) Derivative Assets and Liabilities – The Company's derivative assets are report at amortized cost.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	$ 899,831	$ 919,200	$ -	$ 899,831	$ -	$ -	$ -
All other governments	989,084	999,614	-	989,084	-	-	-
States, territories,and possessions	32,037,956	33,574,876	-	32,037,956	-	-	-
Political subdivisions of states, territories	23,407,624	24,335,507	-	23,407,624	-	-	-
Special revenue	169,563,794	185,334,949	-	169,563,794	-	-	-
Industrial & miscellaneous	1,679,470,390	1,803,788,592	-	1,674,542,717	4,927,673	-	-
Hybrid securities	30,523,624	31,832,320	-	28,173,624	2,350,000	-	-
Parent, subs and affiliates	19,980,556	19,732,386	-	19,980,556	-	-	-
Total bonds	$ 1,956,872,859	$ 2,100,517,444	$ -	$ 1,949,595,186	$ 7,277,673	$ -	$ -
Non-affiliated preferred stock	4,162,400	4,130,400	2,032,000	2,130,400	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	14,011,201	22,655,337	4,871,536	9,139,665	-	-	-
Variable annuity assets (separate accounts)	530,372,370	530,372,370	-	530,372,370	-	-	-
Cash, cash equivalents and short-term investments	109,326,604	109,326,604	109,326,604	-	-	-	-
Policy loans	44,349,583	44,349,583	-	-	44,349,583	-	-
Total financial assets/NAV	$ 2,659,095,017	$ 2,811,351,738	$ 116,230,140	$ 2,491,237,621	$ 51,627,256	$ -	$ -

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

No significant change.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

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). 01/11/2018

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 2,390

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 16,794,115	$ 19,732,386
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)	$ 16,794,115	$ 19,732,386
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

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

2. Operating Percentages:

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

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

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

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

.....

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L		137,978			137,978	
2. Alaska	AK	L		2,400			2,400	
3. Arizona	AZ	L		266,962			266,962	
4. Arkansas	AR	L		42,625			42,625	
5. California	CA	L		4,981,872			4,981,872	
6. Colorado	CO	L		70,665			70,665	
7. Connecticut	CT	L		517,353			517,353	
8. Delaware	DE	L		17,350			17,350	
9. District of Columbia	DC	L		12,864			12,864	
10. Florida	FL	L		2,885,711			2,885,711	
11. Georgia	GA	L		161,940			161,940	
12. Hawaii	HI	L		402,348			402,348	
13. Idaho	ID	L		116,672			116,672	
14. Illinois	IL	L		1,040,398			1,040,398	
15. Indiana	IN	L		363,870			363,870	
16. Iowa	IA	L		148,220			148,220	
17. Kansas	KS	L		54,031			54,031	
18. Kentucky	KY	L		300,438			300,438	
19. Louisiana	LA	L		114,028			114,028	
20. Maine	ME	L		340,920			340,920	
21. Maryland	MD	L		122,498			122,498	
22. Massachusetts	MA	L		1,166,421			1,166,421	
23. Michigan	MI	L		1,106,286			1,106,286	
24. Minnesota	MN	L		102,827			102,827	
25. Mississippi	MS	L		133,195			133,195	
26. Missouri	MO	L		109,288			109,288	
27. Montana	MT	L		267,141			267,141	
28. Nebraska	NE	L		34,803			34,803	
29. Nevada	NV	L		563,116			563,116	
30. New Hampshire	NH	L		117,547			117,547	
31. New Jersey	NJ	L		1,069,579			1,069,579	
32. New Mexico	NM	L		93,195			93,195	
33. New York	NY	N		37,262			37,262	
34. North Carolina	NC	L		9,121,352			9,121,352	
35. North Dakota	ND	L		31,078			31,078	
36. Ohio	OH	L		2,785,214			2,785,214	
37. Oklahoma	OK	L		17,233			17,233	
38. Oregon	OR	L		84,001			84,001	
39. Pennsylvania	PA	L		532,565			532,565	
40. Rhode Island	RI	L		394,849			394,849	
41. South Carolina	SC	L		198,588			198,588	
42. South Dakota	SD	L		13,250			13,250	
43. Tennessee	TN	L		1,390,874			1,390,874	
44. Texas	TX	L		3,873,941			3,873,941	
45. Utah	UT	L		815,125			815,125	
46. Vermont	VT	N		32,119			32,119	
47. Virginia	VA	L		236,529			236,529	
48. Washington	WA	L		747,389			747,389	
49. West Virginia	WV	L		24,365			24,365	
50. Wisconsin	WI	L		80,367			80,367	
51. Wyoming	WY	L		12,745			12,745	
52. American Samoa	AS	N		0			0	
53. Guam	GU	N		0			0	
54. Puerto Rico	PR	N		0			0	
55. U.S. Virgin Islands	VI	N		150			150	
56. Northern Mariana Islands	MP	N		0			0	
57. Canada	CAN	N		0			0	
58. Aggregate Other Aliens	OT	XXX	0	800	0	0	800	0
59. Subtotal		XXX	0	37,294,337	0	0	37,294,337	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	37,294,337	0	0	37,294,337	0
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	0	37,294,337	0	0	37,294,337	0
98. Less Reinsurance Ceded		XXX					0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	37,294,337	0	0	37,294,337	0
DETAILS OF WRITE-INS								
58001. Other Alien		XXX		800			800	
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	800	0	0	800	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Mezzanine Investor III, LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures 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
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services 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
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Services LLC	None		Delaware
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management 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
Senior Credit Investments, 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
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV 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

*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 High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware

*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 Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	31-1395344		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investment Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		England & Wales
DPI-ACRES Capital LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delawar
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
Rozier LLC	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 Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MassMutual Ventures US IV GP	04-1590850		Delaware
MassMutual Venture US IV LP	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		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		Ireland
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management 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 Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
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
MassMutual Ventures US IV LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings Pty Ltd	98-0457456		Australia
Altis Asset Management Pty Ltd	None		Australia
Altis 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 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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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 International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		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
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
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. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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 2022-I DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II) *	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Limited	None		Bermuda
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC	04-1590850		Delaware
MM MD2 Station Member LLC	04-1590850		Delaware
MMV Climate Technology Fund GP	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
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	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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		
							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions (CA) II LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	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		
							CM Life Mortgage Lending LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
							CML Mezzanine Investor III, LLC	DE	NIA	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							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							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	0.000	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		

SCHEDULE Y

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0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	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	100.000	MMLIC		
0000							MassMutual Ventures US IV, LP	DE	NIA	MassMutual Ventures US IV, GP, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC*	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
0000			86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend Mortgage Lending LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							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							Senior Credit Investments, 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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.	DE	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments 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							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							SFL Parkway Funding 2022 LLC	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		

SCHEDULE Y

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0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							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	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	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 Digital Assets LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	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	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		

SCHEDULE Y

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0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
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							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures 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 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 Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III 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							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
0000							Rothesay 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 Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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 Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							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			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			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Altis Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Asset Management Pty Ltd	AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Altis Property Partners Pty Ltd	AUS	NIA	Altis 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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
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			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	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 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 Investment Fund (LUX) GP S.à. r.l .	LUX	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			81-2244465				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			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board				

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, 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	40.400	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		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 GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.400	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		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							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	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

SCHEDULE Y

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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			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			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			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

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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			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	56.000	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	17.800	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.300	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.300	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.700	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2022-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.200	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.200	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	82.700	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			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings LLC	IRL	NIA	Barings LLC			MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.900	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	13.900	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.000	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.500	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							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	13.100	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	71.900	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	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	34.000	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	47.600	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.000	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	20.400	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	79.400	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	7.400	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.500	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	45.200	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	23.600	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.100	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.500	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.100	MMLIC		
0000							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			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.600	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.800	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.020	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.380	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			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	6.300	MMLIC		
0000							Martello Re Limited	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.300	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							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	28.600	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	72.100	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.980	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		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			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.500	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.720	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.300	MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			04-1590850				MassMutual Ventures US IV GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
0000			04-1590850				MassMutual Ventures US IV GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLC		
0000			04-1590850				MassMutual Venture US IV LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.440	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.930	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.820	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.030	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.300	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.900	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.700	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.600	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.400	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.700	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.200	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	72.200	MMLIC		
0000			04-3212054		0000916053	OQ	MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3277549		0000916053	OQ	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539084		0000916053	OQ	MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539083		0000916053	OQ	MassMutual Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512590		0000916053	OQ	MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512589		0000916053	OQ	MassMutual Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512596		0000916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1441036		0000916053	OQ	MassMutual RetireSMART by JPMorgan 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3584138		0000916053	OQ	MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1427882		0000916053	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Small Cap Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0099965		0000916053	OQ	MassMutual Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. 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.

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

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

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

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

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Receivable for marketing reallowance	171,436		171,436	173,016
2597. Summary of remaining write-ins for Line 25 from overflow page	171,436	0	171,436	173,016

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		25	25
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	25	25

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	18,131,517	18,374,319
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	350,470	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals	(859,112)	0
7.	Deduct amounts received on disposals	9,460,835	0
8.	Deduct amortization of premium and depreciation	102,824	242,802
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,059,216	18,131,517
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	8,059,216	18,131,517

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,326,409,477	2,196,456,865
2.	Cost of bonds and stocks acquired	157,294,930	426,465,913
3.	Accrual of discount	1,672,756	5,748,486
4.	Unrealized valuation increase (decrease)	421,378	(763,522)
5.	Total gain (loss) on disposals	(19,039,397)	866,533
6.	Deduct consideration for bonds and stocks disposed of	360,401,163	297,247,012
7.	Deduct amortization of premium	1,407,573	3,810,185
8.	Total foreign exchange change in book/adjusted carrying value	1	0
9.	Deduct current year's other than temporary impairment recognized	302,566	1,388,746
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	81,145
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,104,647,843	2,326,409,477
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,104,647,843	2,326,409,477

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,255,184,736	643,089,697	647,575,146	(69,914,224)	1,255,184,736	1,180,785,063	0	1,307,134,676
2. NAIC 2 (a)	1,024,391,487	2,562,214,168	2,570,903,368	(5,072,638)	1,024,391,487	1,010,629,649	0	1,031,392,061
3. NAIC 3 (a)	17,520,181	0	459,108	(2,967,164)	17,520,181	14,093,909	0	20,361,018
4. NAIC 4 (a)	5,974,260	0	75,690	(404,651)	5,974,260	5,493,919	0	6,782,192
5. NAIC 5 (a)	1,694,161	0	21,948	(430,455)	1,694,161	1,241,758	0	3,398,290
6. NAIC 6 (a)	1,267,000	0	1,270,500	3,500	1,267,000	0	0	120,050
7. Total Bonds	2,306,031,825	3,205,303,865	3,220,305,760	(78,785,632)	2,306,031,825	2,212,244,298	0	2,369,188,287
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	4,040,000	0	0	90,400	4,040,000	4,130,400	0	4,000,000
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	4,040,000	0	0	90,400	4,040,000	4,130,400	0	4,000,000
15. Total Bonds and Preferred Stock	2,310,071,825	3,205,303,865	3,220,305,760	(78,695,232)	2,310,071,825	2,216,374,698	0	2,373,188,287

(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 $ 32,945,400 ; NAIC 2 $ 78,781,454 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	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		XXX			

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	4,879,338	54,921,906
2.	Cost of short-term investments acquired		9,819,611
3.	Accrual of discount	120,662	137,472
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		(480)
6.	Deduct consideration received on disposals	5,000,000	59,999,171
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	4,879,338
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	4,879,338

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)	4,683,241
2.	Cost Paid/(Consideration Received) on additions	4,870,347
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,952,954
6.	Considerations received/(paid) on terminations	1,952,954
7.	Amortization	(4,723,015)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,830,573
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,830,573

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	4,830,574	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		4,830,574
4.	Part D, Section 1, Column 6	22,655,337	
5.	Part D, Section 1, Column 7	(17,824,763)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	14,011,201	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,011,201
10.	Part D, Section 1, Column 9	14,011,201	
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	43,899,471	163,246,612
2.	Cost of cash equivalents acquired	1,453,029,357	2,794,975,950
3.	Accrual of discount	1,982,859	1,477,408
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	63	1,294
6.	Deduct consideration received on disposals	1,387,184,896	2,915,801,793
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	111,726,854	43,899,471
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	111,726,854	43,899,471

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
6299999 - Totals												XXX

NONE

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
638671-AK-3	8012 Nation Wide Mutual INS CO				08/31/2017	04/30/2023						0			6,684,351		(412,681)	(412,681)	
694475-AA-2	8507 Pacific Life Insurance 9.256/15/2039	New Port Beach	CA		10/01/2021	04/30/2023						0			2,688,860		(183,586)	(183,586)	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	9,373,211	0	(596,267)	(596,267)	0
45112A-AA-5	7172 ICONX Brand Holdings LLC Series 2012 1A Class A			Distribution	03/31/2023							0			87,625		(262,845)	(262,845)	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	87,625	0	(262,845)	(262,845)	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	0	9,460,836	0	(859,112)	(859,112)	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							0	0	0	0	0	0	0	0	9,460,836	0	(859,112)	(859,112)	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED		04/19/2023	BOFAMLSEC		16,684,650	17,000,000	64,600	2.C FE
031162-DM-9	Amgen Inc-SENIOR UNSECURED		04/19/2023	CITIGROUP GLOBAL MAR		12,084,720	12,000,000	85,750	2.A FE
126650-CF-5	CVS Health Corp-SENIOR UNSECURED NOTE		04/19/2023	VARIOUS		4,898,941	5,000,000	32,344	2.B FE
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		06/01/2023	PAYUP		0	27	0	3.C FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		04/01/2023	PAYUP		0	0	0	1.A FM
15674V-AA-2	Cerberus Onshore CLO LLC-CERB 2023-2A A1		05/11/2023	GREENSLEDGE CAPITAL		3,000,000	3,000,000	0	1.A Z
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		05/25/2023	PAYUP		0	6	0	1.A FM
20030N-BL-4	COMCAST CORP-SR UNSECURED		04/19/2023	U. S. BANCORP		9,804,800	10,000,000	61,875	1.G FE
20030N-CR-0	Comcast Corp-SENIOR UNSECURED		04/19/2023	MITSUBISHI UFJ SEC I		4,947,600	5,000,000	3,083	1.G FE
29379V-BE-2	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		04/20/2023	VARIOUS		14,782,850	15,000,000	106,563	2.A FE
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED		04/20/2023	GOLDMAN		19,623,520	20,000,000	160,222	2.A FE
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED		04/20/2023	VARIOUS		4,905,596	5,000,000	83,711	2.A FE
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		04/01/2023	PAYUP		0	99	0	5.B FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2023	PAYUP		0	17	0	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		05/01/2023	PAYUP		0	4,098	0	1.A FM
49456B-AF-8	Kinder Morgan Inc/DE-SR UNSECURED		04/19/2023	VARIOUS		4,921,380	5,000,000	83,611	2.B FE
548661-EK-9	Lowe's Cos Inc-SENIOR UNSECURED		04/20/2023	VARIOUS		9,944,544	10,000,000	53,656	2.A FE
55903V-BA-0	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		9,558,595	10,000,000	47,981	2.C FE
55903V-BB-8	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		858,382	1,000,000	5,180	2.C FE
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE		04/19/2023	JEFFERIESLLC		9,888,700	10,000,000	37,500	1.G FE
92343V-EN-0	Verizon Communications I-SENIOR UNSECURE		04/20/2023	VARIOUS		9,776,233	10,000,000	63,019	2.A FE
92343V-GF-5	Verizon Communications I-SENIOR UNSECURE		04/19/2023	BOFAMLSEC		4,810,400	5,000,000	3,021	2.A FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	06/20/2023	PAYUP		0	0	0	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	04/17/2023	PAYUP		0	0	0	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						140,490,911	143,004,247	892,116	XXX
2509999997. Total - Bonds - Part 3						140,490,911	143,004,247	892,116	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						140,490,911	143,004,247	892,116	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						140,490,911	XXX	892,116	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2023	SINKING PAYMENT		350,462	350,462	387,765	367,877	0	(17,415)	0	(17,415)	0	350,462	0	0	0	8,339	06/30/2028	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						350,462	350,462	387,765	367,877	0	(17,415)	0	(17,415)	0	350,462	0	0	0	8,339	XXX	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2023	CALL 100		115,000	115,000	140,686	129,932	0	(211)	0	(211)	0	129,721	0	(14,721)	(14,721)	3,617	03/01/2032	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,000	115,000	140,686	129,932	0	(211)	0	(211)	0	129,721	0	(14,721)	(14,721)	3,617	XXX	XXX
130795-Z6-7	California Statewide Com-REVENUE BONDS		04/15/2023	CALL 100		35,000	35,000	48,431	45,811	0	(115)	0	(115)	0	45,696	0	(10,696)	(10,696)	1,060	05/15/2040	1.C FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		06/01/2023	CALL 100		6,926	6,926	7,132	7,034	0	(7)	0	(7)	0	7,028	0	(102)	(102)	94	03/01/2048	1.A FE
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2023	PAYDOWN		26,141	26,141	26,578	26,524	0	(383)	0	(383)	0	26,141	0	0	0	344	11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2023	PAYDOWN		51,919	51,919	51,578	51,594	0	326	0	326	0	51,919	0	0	0	440	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2023	PAYDOWN		29,069	29,069	29,769	29,766	0	(697)	0	(697)	0	29,069	0	0	0	305	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2023	PAYDOWN		124,834	124,834	123,664	123,715	0	1,119	0	1,119	0	124,834	0	0	0	1,031	04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797		06/01/2023	PAYDOWN		65	65	65	63	0	2	0	2	0	65	0	0	0	2	05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779		06/01/2023	PAYDOWN		137	137	140	95	0	42	0	42	0	137	0	0	0	3	01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		06/01/2023	PAYDOWN		62,115	62,115	62,270	62,257	0	(142)	0	(142)	0	62,115	0	0	0	577	01/01/2051	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		06/01/2023	PAYDOWN		3,585	3,585	3,591	3,588	0	(3)	0	(3)	0	3,585	0	0	0	45	11/01/2049	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011		06/01/2023	PAYDOWN		664	664	674	674	0	(10)	0	(10)	0	664	0	0	0	10	08/01/2049	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		06/01/2023	PAYDOWN		21,748	21,748	22,092	22,058	0	(310)	0	(310)	0	21,748	0	0	0	333	11/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		06/01/2023	PAYDOWN		115,701	115,701	115,277	115,299	0	403	0	403	0	115,701	0	0	0	974	04/01/2051	1.A
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2023	CALL 100		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	5,933	05/01/2025	1.C FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		06/01/2023	CALL 100		16,643	16,643	16,643	16,643	0	0	0	0	0	16,643	0	0	0	228	03/01/2048	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		06/01/2023	CALL 100		7,510	7,510	7,510	7,510	0	0	0	0	0	7,510	0	0	0	127	01/01/2049	1.A FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		04/01/2023	CALL 100		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	43	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		06/15/2023	CALL 100		2,479	2,479	2,479	2,479	0	0	0	0	0	2,479	0	0	0	32	06/15/2036	1.C FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		06/01/2023	CALL 100		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	232	11/01/2041	1.A FE
690353-XM-4	United States Internatio-SENIOR UNSECURE		06/15/2023	SINKING PAYMENT		28,571	28,571	28,571	28,572	0	0	0	0	0	28,571	0	0	0	513	12/15/2030	1.A
80168N-EP-0	SANTA CLARA VLY CA TRANS-REVENUE BONDS		04/01/2023	SINKING PAYMENT		180,000	180,000	221,503	200,501	0	(20,501)	0	(20,501)	0	180,000	0	0	0	5,288	04/01/2032	1.C FE
882135-7J-9	Texas A&M University-REVENUE BONDS		05/15/2023	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	23,860	05/15/2033	1.A FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		06/01/2023	CALL 100		10,000	10,000	10,000	10,006	0	(1)	0	(1)	0	10,005	0	(5)	(5)	213	09/01/2039	1.B FE
91412G-GX-7	University of California-REVENUE BONDS		04/15/2023	CALL 100		60,000	60,000	63,250	61,755	0	(50)	0	(50)	0	61,706	0	(1,706)	(1,706)	1,094	05/15/2031	1.C FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		06/25/2023	CALL 100		6,146	6,146	6,146	6,146	0	0	0	0	0	6,146	0	0	0	140	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		06/25/2023	CALL 100		14,153	14,153	14,153	14,153	0	0	0	0	0	14,153	0	0	0	287	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		06/25/2023	CALL 100		12,898	12,898	12,898	12,895	0	0	0	0	0	12,895	0	2	2	233	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		06/25/2023	CALL 100		6,418	6,418	6,418	6,418	0	0	0	0	0	6,418	0	0	0	81	10/25/2049	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		06/25/2023	CALL 100		15,887	15,887	15,887	15,879	0	0	0	0	0	15,879	0	8	8	301	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,068,609	2,068,609	2,126,719	2,101,435	0	(20,327)	0	(20,327)	0	2,081,107	0	(12,499)	(12,499)	43,823	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		06/16/2023	PAYDOWN		44,808	44,808	44,948	44,808	0	0	0	0	0	44,808	0	0	0	73	05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		06/16/2023	PAYDOWN		52,202	52,202	52,201	52,206	0	(4)	0	(4)	0	52,202	0	0	0	758	10/16/2039	2.C FE
001055-BJ-0	Aflac Inc-SENIOR UNSECURED		04/14/2023	JANE		4,716,700	5,000,000	4,987,100	4,990,178	0	480	0	480	0	4,990,658	0	(273,958)	(273,958)	98,500	04/01/2030	1.G FE
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		06/01/2023	PAYDOWN		53,012	53,012	47,247	52,982	0	30	0	30	0	53,012	0	0	0	1,198	07/01/2057	1.A FE
00206R-GL-0	AT&T Inc-SENIOR UNSECURED		06/15/2023	CITIGROUP GLOBAL MAR		2,039,646	2,129,000	2,130,001	2,129,535	0	(63)	0	(63)	0	2,129,471	0	(89,825)	(89,825)	73,953	02/15/2028	2.B FE
00206R-GQ-9	AT&T Inc-SENIOR UNSECURED		04/14/2023	JANE		4,908,383	5,033,000	5,056,303	5,047,738	0	(598)	0	(598)	0	5,047,140	0	(138,757)	(138,757)	146,083	02/15/2030	2.B FE
00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		06/16/2023	PAYDOWN		41,706	41,706	41,706	41,706	0	0	0	0	0	41,706	0	0	0	1,222	09/14/2036	1.A FE
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		06/16/2023	PAYDOWN		129,002	129,002	129,002	129,002	0	0	0	0	0	129,002	0	0	0	3,963	09/14/2036	1.A FE
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		04/15/2023	PAYDOWN		4,605	4,605	4,605	4,605	0	0	0	0	0	4,605	0	0	0	51	01/16/2040	2.A FE
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		06/15/2023	PAYDOWN		12,744	12,744	12,812	12,769	0	(25)	0	(25)	0	12,744	0	0	0	255	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		06/01/2023	PAYDOWN		648	648	606	621	0	27	0	27	0	648	0	0	0	18	06/01/2035	1.A FM
015271-AR-0	Alexandria Real Estate E-SENIOR UNSECURE		04/14/2023	JANE		3,305,438	3,750,000	3,714,655	3,717,430	0	941	0	941	0	3,718,370	0	(412,933)	(412,933)	85,430	08/15/2031	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		06/01/2023	PAYDOWN		2,105	1,367	918	914	0	678	0	678	0	2,105	0	0	0	61	09/01/2036	4.B FM
023608-AJ-1	Ameren Corp-SENIOR UNSECURED		04/14/2023	JANE		1,820,120	2,000,000	1,995,260	1,996,244	0	66	0	66	0	1,996,310	0	(176,190)	(176,190)	53,083	01/15/2031	2.A FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		06/26/2023	PAYDOWN		1,524	1,524	1,143	840	0	684	0	684	0	1,524	0	0	0	21	10/25/2046	1.A FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		06/01/2023	PAYDOWN		5,757	5,757	5,756	5,752	0	4	0	4	0	5,757	0	0	0	88	10/01/2036	1.A FE
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		06/01/2023	PAYDOWN		15,171	15,171	15,304	15,191	0	(20)	0	(20)	0	15,171	0	0	0	236	12/01/2036	1.A FE
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		06/01/2023	PAYDOWN		17,226	17,226	17,225	17,212	0	14	0	14	0	17,226	0	0	0	246	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		06/01/2023	PAYDOWN		2,474	2,474	2,474	2,473	0	1	0	1	0	2,474	0	0	0	38	10/01/2052	1.A FE
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		06/01/2023	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2052	6. *
032095-AJ-0	Amphenol Corp-SENIOR UNSECURED		04/14/2023	JANE		1,794,720	2,000,000	1,998,400	1,998,838	0	34	0	34	0	1,998,873	0	(204,153)	(204,153)	37,800	02/15/2030	1.G FE
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		04/14/2023	JANE		3,981,960	4,000,000	4,548,960	4,519,879	0	(9,981)	0	(9,981)	0	4,509,898	0	(527,938)	(527,938)	134,211	02/01/2036	2.C FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		06/15/2023	PAYDOWN		9,152	9,152	9,150	9,150	0	2	0	2	0	9,152	0	0	0	121	07/16/2040	1.E FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		06/17/2023	PAYDOWN		80,227	80,227	80,212	80,215	0	12	0	12	0	80,227	0	0	0	549	07/17/2046	1.E FE
038923-AD-0	Arbor Realty Trust Inc-SENIOR UNSECURED		05/01/2023	MATURITY		4,000,000	4,000,000	3,988,640	3,999,070	0	930	0	930	0	4,000,000	0	0	0	112,500	05/01/2023	1.F PL
039482-AB-0	Archer-Daniels-Midland C-SENIOR UNSECURE		04/14/2023	JANE		3,739,000	4,000,000	3,968,920	3,976,491	0	932	0	932	0	3,977,423	0	(238,423)	(238,423)	72,583	03/27/2030	1.F FE
053332-AZ-5	AutoZone Inc-SENIOR UNSECURED		04/14/2023	JANE		1,900,340	2,000,000	1,998,660	1,998,992	0	122	0	122	0	1,999,115	0	(98,775)	(98,775)	40,667	04/15/2030	2.B FE
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		06/01/2023	PAYDOWN		4,625	4,601	4,031	4,516	0	87	0	87	0	4,625	0	0	0	67	06/01/2037	2.B FM
05565E-BL-8	BMW US Capital LLC-SENIOR UNSECURED		04/14/2023	JANE		1,968,260	2,000,000	1,997,080	1,997,750	0	161	0	161	0	1,997,911	0	(29,651)	(29,651)	43,575	04/09/2030	1.F FE
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		06/01/2023	PAYDOWN		7,614	8,549	6,972	6,559	0	1,823	0	1,823	0	7,614	0	0	0	140	03/01/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		06/01/2023	PAYDOWN		867	867	830	830	0	37	0	37	0	867	0	0	0	22	03/01/2036	4.C FM
05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2023	PAYDOWN		3,231	3,231	3,124	3,211	0	20	0	20	0	3,231	0	0	0	55	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2023	PAYDOWN		2,827	2,827	2,753	2,827	0	0	0	0	0	2,827	0	0	0	48	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		06/01/2023	PAYDOWN		1,168	1,245	1,198	1,199	0	43	0	43	0	1,168	0	0	0	34	09/01/2035	3.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		06/01/2023	PAYDOWN		2,529	3,375	2,836	2,980	0	242	50	192	0	2,529	0	0	0	73	10/01/2035	3.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		04/01/2023	PAYDOWN		44	44	43	46	0	(2)	0	(2)	0	44	0	0	0	2	11/01/2035	3.B FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		06/01/2023	PAYDOWN		2,221	2,221	2,424	2,431	0	(210)	0	(210)	0	2,221	0	0	0	63	01/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		05/01/2023	PAYDOWN		949	949	901	750	0	200	0	200	0	949	0	0	0	24	01/01/2037	1.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		06/01/2023	PAYDOWN		267	294	278	213	0	79	0	79	0	267	0	0	0	3	10/01/2036	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		06/01/2023	PAYDOWN		2,464	2,772	2,434	2,640	0	280	195	85	0	2,464	0	0	0	48	05/01/2036	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		05/01/2023	PAYDOWN		1,824	1,721	1,504	1,465	0	272	0	272	0	1,824	0	0	0	17	05/01/2037	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		06/01/2023	PAYDOWN		10,561	11,418	7,225	6,729	0	4,356	0	4,356	0	10,561	0	0	0	342	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		06/01/2023	PAYDOWN		9,380	9,380	9,119	9,116	0	264	0	264	0	9,380	0	0	0	216	07/01/2035	1.A FM
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		06/01/2023	PAYDOWN		20,629	20,629	20,244	20,272	0	357	0	357	0	20,629	0	0	0	355	07/01/2052	1.A FE
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		06/01/2023	PAYDOWN		20,629	20,629	19,846	19,872	0	756	0	756	0	20,629	0	0	0	355	07/01/2052	1.C FE
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED		04/04/2023	VARIOUS		678,953	708,000	707,526	707,859	0	27	0	27	0	707,887	0	(28,934)	(28,934)	14,241	09/16/2025	1.F FE
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		06/01/2023	PAYDOWN		8,636	8,636	8,673	8,630	0	5	0	5	0	8,636	0	0	0	160	07/01/2034	3.B FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		06/01/2023	PAYDOWN		15,324	15,324	15,487	15,155	0	170	0	170	0	15,324	0	0	0	397	09/01/2033	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		05/01/2023	PAYDOWN		10,415	10,409	6,877	6,013	0	3,881	(6,011)	9,892	0	10,415	0	0	0	(650)	01/01/2047	2.A FM
084659-AV-3	Berkshire Hathaway Energ-SENIOR UNSECURE		04/14/2023	JANE		958,810	1,000,000	999,840	1,000,029	0	(29)	0	(29)	0	1,000,000	0	(41,190)	(41,190)	28,058	07/15/2030	1.G FE
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		04/14/2023	JANE		5,342,758	5,910,000	5,924,674	5,923,366	0	(325)	0	(325)	0	5,923,041	0	(580,283)	(580,283)	129,380	03/15/2032	2.B FE
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		04/20/2023	PAYDOWN		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	120	10/20/2050	2.B FE
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		06/01/2023	PAYDOWN		20,388	20,388	20,307	20,321	0	67	0	67	0	20,388	0	0	0	559	07/01/2062	1.C FE
11135F-BD-2	Broadcom Inc-SENIOR UNSECURED		04/14/2023	JANE		4,952,700	5,000,000	4,977,750	4,983,058	0	919	0	919	0	4,983,977	0	(31,277)	(31,277)	127,083	04/15/2030	2.C FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		06/15/2023	PAYDOWN		71,808	71,808	71,807	71,807	0	1	0	1	0	71,808	0	0	0	1,015	11/15/2035	1.F FE
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		04/25/2023	PAYDOWN		1,567,601	1,567,601	1,567,600	1,559,052	0	8,549	0	8,549	0	1,567,601	0	0	0	6,250	12/26/2030	1.A FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		06/01/2023	PAYDOWN		921	921	901	576	0	345	0	345	0	921	0	0	0	13	06/01/2036	1.A FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		06/01/2023	PAYDOWN		331	331	211	220	0	115	4	111	0	331	0	0	0	10	09/01/2037	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		06/01/2023	PAYDOWN		156	156	195	265	0	(108)	0	(108)	0	156	0	0	0	(4)	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		06/01/2023	PAYDOWN		1,212	900	437	432	0	636	13	623	0	1,212	0	0	0	32	07/01/2037	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		06/18/2023	PAYDOWN		26,667	26,667	26,661	26,662	0	5	0	5	0	26,667	0	0	0	227	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		06/01/2023	PAYDOWN		29,443	29,443	29,774	29,762	0	(320)	0	(320)	0	29,443	0	0	0	368	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		06/01/2023	PAYDOWN		21,590	21,590	22,156	22,135	0	(545)	0	(545)	0	21,590	0	0	0	269	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		06/01/2023	PAYDOWN		2,592	4,793	4,452	4,584	0	115	0	115	0	2,592	0	0	0	100	02/01/2037	3.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		05/01/2023	PAYDOWN		6,303	12,190	11,623	10,036	0	(1,585)	(19,266)	17,681	0	6,303	0	0	0	260	02/01/2037	1.A FM
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		05/01/2023	PAYDOWN		34,863	34,863	35,090	34,924	0	(62)	0	(62)	0	34,863	0	0	0	500	07/01/2048	1.A
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		04/01/2023	PAYDOWN		1,308,422	1,308,422	1,357,443	1,310,584	0	(2,161)	0	(2,161)	0	1,308,422	0	0	0	19,202	07/01/2045	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		06/01/2023	PAYDOWN		10,071	10,071	2,439	2,500	0	7,635	64	7,571	0	10,071	0	0	0	103	12/01/2036	1.A FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		06/01/2023	PAYDOWN		2,057	2,057	2,077	2,058	0	(2)	0	(2)	0	2,057	0	0	0	37	07/01/2047	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		06/01/2023	PAYDOWN		2,783	2,783	946	970	0	1,842	28	1,814	0	2,783	0	0	0	20	04/01/2037	1.A FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		06/01/2023	PAYDOWN		3,672	3,672	2,799	2,840	0	833	0	833	0	3,672	0	0	0	69	06/01/2036	1.A FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		06/01/2023	PAYDOWN		8,174	8,174	7,643	7,702	0	473	0	473	0	8,174	0	0	0	135	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		06/01/2023	PAYDOWN		2,804	2,804	2,620	2,634	0	170	0	170	0	2,804	0	0	0	42	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		06/01/2023	PAYDOWN		3,501	3,501	3,375	3,381	0	120	0	120	0	3,501	0	0	0	65	08/01/2043	1.A
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		06/10/2023	SINKING PAYMENT		26,408	26,408	26,408	26,409	0	(1)	0	(1)	0	26,408	0	0	0	583	01/11/2027	2.B
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		06/01/2023	PAYDOWN		1,218	1,218	951	1,002	0	215	0	215	0	1,218	0	0	0	20	02/01/2036	1.A FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		06/01/2023	PAYDOWN		17,662	17,662	16,916	22,569	0	(4,907)	0	(4,907)	0	17,662	0	0	0	392	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		06/01/2023	PAYDOWN		3,607	7,750	6,545	6,659	0	486	73	413	0	3,607	0	0	0	165	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		06/01/2023	PAYDOWN		5,868	6,596	6,050	5,884	0	658	0	658	0	5,868	0	0	0	149	04/01/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		06/01/2023	PAYDOWN		4,083	4,117	3,769	3,665	0	449	0	449	0	4,083	0	0	0	96	05/01/2035	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		06/01/2023	PAYDOWN		11,934	11,213	8,940	9,545	0	2,003	138	1,865	0	11,934	0	0	0	280	11/01/2035	1.A FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		06/01/2023	PAYDOWN		4,521	3,821	3,669	3,768	0	77	0	77	0	4,521	0	0	0	83	05/01/2036	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		06/01/2023	PAYDOWN		463	467	367	373	0	94	1	93	0	463	0	0	0	11	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		06/01/2023	PAYDOWN		903	1,927	1,688	1,545	0	(1,210)	0	(1,210)	0	903	0	0	0	29	04/01/2036	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		06/01/2023	PAYDOWN		1,139	1,139	1,040	1,164	0	(25)	0	(25)	0	1,139	0	0	0	17	04/01/2036	3.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		06/01/2023	PAYDOWN		3,109	3,110	2,372	2,414	0	695	0	695	0	3,109	0	0	0	52	11/01/2035	4.C FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		06/01/2023	PAYDOWN		1,343	1,343	1,328	1,307	0	0	0	0	0	1,307	0	36	36	32	02/01/2033	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		06/01/2023	PAYDOWN		4,549	4,549	3,679	3,607	0	1,284	(375)	1,659	0	4,549	0	0	0	85	09/01/2035	3.A FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		06/01/2023	PAYDOWN		1,665	1,665	1,362	1,354	0	311	0	311	0	1,665	0	0	0	38	09/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		06/01/2023	PAYDOWN		7,057	7,188	4,560	4,472	0	2,700	0	2,700	0	7,058	0	0	0	196	08/01/2035	1.A FM
133131-AS-1	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N		06/15/2023	MATURITY		2,000,000	2,000,000	1,977,560	1,998,859	0	1,141	0	1,141	0	2,000,000	0	0	0	48,750	06/15/2023	1.G FE
133434-AA-8	Cameron LNG LLC-SECURED		04/14/2023	JANE		891,270	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(108,730)	(108,730)	22,007	07/15/2031	1.G FE
14040H-BJ-3	Capital One Financial Co-SUBORDINATED		04/20/2023	VARIOUS		4,766,530	5,000,000	4,999,600	5,000,000	0	0	0	0	0	5,000,000	0	(233,470)	(233,470)	99,983	10/29/2025	2.B FE
14040H-BK-0	Capital One Financial Co-SUBORDINATED		04/14/2023	MORGAN		463,220	500,000	498,225	499,292	0	44	0	44	0	499,336	0	(36,116)	(36,116)	13,542	07/28/2026	2.B FE
141781-G#-5	Cargill Inc. Senior Note		06/30/2023	MATURITY		105,263	105,263	123,269	105,973	0	(18,006)	0	(18,006)	0	105,263	0	0	0	7,663	06/30/2023	1.F Z
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		04/14/2023	JANE		4,502,190	5,250,000	4,805,545	4,829,950	0	14,788	0	14,788	0	4,844,738	0	(342,548)	(342,548)	91,036	03/01/2030	2.B FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		06/15/2023	PAYDOWN		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	21	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		06/01/2023	PAYDOWN		35,785	35,785	35,695	35,648	0	137	0	137	0	35,785	0	0	0	895	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		06/01/2023	PAYDOWN		15,852	15,852	15,851	15,813	0	39	0	39	0	15,852	0	0	0	526	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		06/01/2023	PAYDOWN		2,304	2,304	1,979	1,690	0	614	0	614	0	2,304	0	0	0	45	01/01/2036	1.A FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		06/01/2023	PAYDOWN		2,540	2,540	1,874	2,009	0	526	0	526	0	2,540	0	0	0	58	09/01/2036	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		06/01/2023	PAYDOWN		12,172	12,377	11,320	11,669	0	1,051	411	640	0	12,172	0	0	0	270	09/01/2036	1.A FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		06/25/2023	PAYDOWN		0	2,840	1,525	1,434	0	111	0	111	0	0	0	0	0	59	12/25/2036	1.A FM
171232-AQ-4	CHUBB CORP-SR UNSECURED		04/14/2023	JANE		2,596,327	2,350,000	3,115,090	3,082,897	0	(11,925)	0	(11,925)	0	3,070,972	0	(474,645)	(474,645)	61,492	05/11/2037	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172967-GT-2	Citigroup Inc-SUBORDINATED		05/15/2023	MATURITY		1,000,000	1,000,000	994,570	999,743	0	257	0	257	0	1,000,000	0	0	0	17,500	05/15/2023	2.B FE
172967-HB-0	CITIGROUP INC-SUBORDINATED		04/20/2023	VARIOUS		1,132,802	1,133,000	1,133,000	1,133,000	0	0	0	0	0	1,133,000	0	(198)	(198)	37,384	09/13/2025	2.B FE
172967-MP-3	Citigroup Inc-SENIOR UNSECURED		04/14/2023	JANE		4,767,250	5,000,000	5,455,200	5,410,705	0	(14,956)	0	(14,956)	0	5,395,749	0	(628,499)	(628,499)	121,330	03/31/2031	1.G FE
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		06/01/2023	PAYDOWN		1,799	1,799	1,621	1,626	0	192	19	173	0	1,799	0	0	0	34	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		06/01/2023	PAYDOWN		143	143	138	141	0	2	0	2	0	143	0	0	0	3	06/01/2037	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		06/01/2023	PAYDOWN		12,196	12,196	11,083	11,358	0	838	0	838	0	12,196	0	0	0	276	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		06/26/2023	PAYDOWN		22,899	22,899	22,789	22,899	0	0	0	0	0	22,899	0	0	0	445	12/28/2048	1.A FE
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		06/01/2023	PAYDOWN		159,202	159,202	155,819	156,108	0	3,094	0	3,094	0	159,202	0	0	0	3,028	03/01/2067	1.A FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		06/01/2023	PAYDOWN		68,080	68,080	68,080	68,079	0	1	0	1	0	68,080	0	0	0	373	01/01/2065	1.A FE
20030N-AK-7	Comcast Corp-SR UNSECURED		04/14/2023	JANE		5,764,700	5,000,000	6,813,150	6,718,324	0	(32,158)	0	(32,158)	0	6,686,166	0	(921,466)	(921,466)	138,125	11/15/2035	1.G FE
20030N-BP-5	COMCAST CORP-SENIOR UNSECURED		04/14/2023	JANE		972,230	1,000,000	1,052,190	1,038,748	0	(755)	0	(755)	0	1,037,994	0	(65,764)	(65,764)	29,700	08/15/2035	1.G FE
20030N-DG-3	Comcast Corp-SENIOR UNSECURED		04/14/2023	JANE		1,872,400	2,000,000	1,996,460	1,997,317	0	142	0	142	0	1,997,459	0	(125,059)	(125,059)	37,211	04/01/2030	1.G FE
200339-DX-4	Comerica Bank-SUBORDINATED		05/03/2023	MORGAN		2,617,500	3,000,000	2,981,910	2,994,917	0	566	0	566	0	2,995,483	0	(377,983)	(377,983)	92,667	07/27/2025	2.A FE
200340-AQ-0	Comerica Inc-SUBORDINATED		05/05/2023	MORGAN		1,480,000	2,000,000	1,995,600	1,998,495	0	88	0	88	0	1,998,583	0	(518,583)	(518,583)	60,589	07/22/2026	2.B FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		06/25/2023	PAYDOWN		10,489	10,489	10,486	10,486	0	3	0	3	0	10,489	0	0	0	119	10/25/2040	1.A FE
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		06/01/2023	PAYDOWN		133,888	133,888	133,887	133,882	0	6	0	6	0	133,888	0	0	0	2,527	11/01/2052	1.A FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		06/01/2023	PAYDOWN		1,978	1,978	1,992	1,972	0	7	0	7	0	1,978	0	0	0	44	06/01/2033	3.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		05/25/2023	PAYDOWN		2,044	2,044	1,625	1,819	0	226	0	226	0	2,044	0	0	0	30	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		03/01/2023	PAYDOWN		287	287	243	247	0	40	0	40	0	287	0	0	0	2	09/01/2035	2.C FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		05/01/2023	PAYDOWN		301	301	291	277	0	26	2	24	0	301	0	0	0	7	08/01/2035	3.C FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		04/01/2023	PAYDOWN		2,661	2,663	1,631	1,670	0	1,021	28	993	0	2,661	0	0	0	42	02/01/2036	1.A FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		06/01/2023	PAYDOWN		3,252	3,252	2,920	2,902	0	350	0	350	0	3,252	0	0	0	34	02/01/2043	1.A
22966R-AF-3	CubeSmart LP-SENIOR UNSECURED		04/14/2023	JANE		869,210	1,000,000	996,230	997,261	0	97	0	97	0	997,358	0	(128,148)	(128,148)	20,250	02/15/2030	2.B FE
233046-AF-8	DNKN 2017-1A A2II		05/20/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		05/20/2023	PAYDOWN		8,125	8,125	8,245	8,207	0	(82)	0	(82)	0	8,125	0	0	0	163	05/20/2049	1.C FE
244199-BJ-3	Deere & Co-SENIOR UNSECURED		04/14/2023	JANE		2,783,940	3,000,000	2,994,330	2,995,728	0	235	0	235	0	2,995,963	0	(212,023)	(212,023)	47,275	04/15/2030	1.F FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		06/01/2023	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2030	1.A FM
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		06/25/2023	VARIOUS		(5,997)	(5,997)	(5,142)	(5,997)	0	0	0	0	0	(5,997)	0	0	0	(28)	03/25/2024	1.A FM
254687-FQ-4	Walt Disney Co/The-SENIOR UNSECURED		04/14/2023	JANE		1,935,960	2,000,000	1,994,400	1,995,737	0	195	0	195	0	1,995,932	0	(59,972)	(59,972)	43,489	03/22/2030	1.G FE
25746U-DG-1	Dominion Energy Inc-SENIOR UNSECURED		04/14/2023	JANE		1,822,440	2,000,000	1,979,900	1,984,737	0	599	0	599	0	1,985,336	0	(162,896)	(162,896)	36,938	04/01/2030	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		04/25/2023	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	112	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		04/25/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	154	07/25/2047	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		04/25/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	69	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		04/25/2023	PAYDOWN		8,750	8,750	8,754	8,754	0	(4)	0	(4)	0	8,750	0	0	0	141	10/25/2049	1.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		04/20/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	01/20/2051	2.C FE
278865-BE-9	Ecolab Inc-SENIOR UNSECURED		04/14/2023	JANE		5,116,900	5,000,000	5,484,300	5,364,033	0	(13,574)	0	(13,574)	0	5,350,459	0	(233,559)	(233,559)	136,000	03/24/2030	1.G FE
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		04/20/2023	PAYDOWN		245,469	245,469	245,469	246,841	0	(1,372)	0	(1,372)	0	245,469	0	0	0	7,659	07/20/2030	1.A FE
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R		04/20/2023	PAYDOWN		392,750	392,750	392,750	392,750	0	0	0	0	0	392,750	0	0	0	12,454	07/20/2030	1.A FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		06/15/2023	PAYDOWN		133,741	133,741	133,735	133,738	0	3	0	3	0	133,741	0	0	0	609	04/15/2033	1.A FE
30291J-AJ-2	FREMF 2013-K29 Mortgage -FREMF 2013-K29		04/01/2023	PAYDOWN		2,165,963	2,165,963	1,894,507	2,142,243	0	23,719	0	23,719	0	2,165,963	0	0	0	26,098	05/01/2046	1.A
31428X-BZ-8	FedEx Corp-SENIOR UNSECURED		04/14/2023	JANE		4,876,100	5,000,000	4,987,900	4,990,870	0	378	0	378	0	4,991,248	0	(115,148)	(115,148)	90,313	05/15/2030	2.B FE
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		04/25/2023	PAYDOWN		123,231	123,231	123,230	123,223	0	8	0	8	0	123,231	0	0	0	1,837	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		06/26/2023	PAYDOWN		24,024	24,024	21,456	23,824	0	200	0	200	0	24,024	0	0	0	440	10/25/2036	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		06/01/2023	PAYDOWN		328	461	256	260	0	144	0	144	0	328	0	0	0	11	04/01/2036	3.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2023	PAYDOWN		2,197	2,197	1,994	1,839	0	358	0	358	0	2,197	0	0	0	39	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2023	PAYDOWN		2,162	2,162	2,131	2,022	0	140	0	140	0	2,162	0	0	0	37	11/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		06/01/2023	PAYDOWN		532	701	552	52	0	615	0	615	0	532	0	0	0	19	02/01/2037	1.A FM
347466-AE-4	Fort Irwin Land LLC-UNSECURED		06/15/2023	SINKING PAYMENT		49,189	49,189	46,331	47,438	0	1,751	0	1,751	0	49,189	0	0	0	1,304	12/15/2035	1.F FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		06/15/2023	PAYDOWN		30,209	30,209	30,205	29,994	0	216	0	216	0	30,209	0	0	0	448	11/15/2034	1.A FE
35137L-AL-9	Fox Corp-SENIOR UNSECURED		04/14/2023	JANE		1,826,320	2,000,000	1,995,980	1,996,936	0	168	0	168	0	1,997,104	0	(170,784)	(170,784)	36,944	04/08/2030	2.B FE
361448-BF-9	GATX Corp-SENIOR UNSECURED		04/14/2023	JANE		928,990	1,000,000	997,870	998,395	0	8	0	8	0	998,404	0	(69,414)	(69,414)	32,000	06/30/2030	2.B FE
361448-BG-7	GATX Corp-SENIOR UNSECURED		04/14/2023	JANE		705,051	900,000	805,725	812,972	0	2,688	0	2,688	0	815,660	0	(110,609)	(110,609)	6,508	06/01/2031	2.B FE
36197X-AK-0	GS Mortgage Securities T-GSMS 2013-GC12		04/01/2023	PAYDOWN		1,954,689	1,954,689	1,852,030	1,944,591	0	10,098	0	10,098	0	1,954,689	0	0	0	20,426	06/01/2046	1.A
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		06/01/2023	PAYDOWN		9,658	9,658	6,085	2,683	0	6,975	0	6,975	0	9,658	0	0	0	76	09/01/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		06/01/2023	PAYDOWN		1,338	1,284	1,229	1,270	0	18	0	18	0	1,338	0	0	0	10	01/01/2036	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		05/01/2023	PAYDOWN		13,403	10,440	9,461	9,477	0	1,311	0	1,311	0	13,403	0	0	0	169	09/01/2035	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		06/01/2023	PAYDOWN		5,585	5,585	5,615	5,585	0	0	0	0	0	5,585	0	0	0	79	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		06/01/2023	PAYDOWN		3,001	3,001	2,952	2,972	0	29	0	29	0	3,001	0	0	0	49	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		06/01/2023	PAYDOWN		3,446	3,446	3,393	3,345	0	101	0	101	0	3,446	0	0	0	79	02/01/2035	1.G FM
36298G-AA-7	GSPA Monetization Trust-SECURED		06/09/2023	SINKING PAYMENT		32,287	32,287	33,018	32,599	0	(312)	0	(312)	0	32,287	0	0	0	865	10/09/2029	2.A FE
37959G-AA-5	Global Atlantic Fin Co-SENIOR UNSECURED		04/14/2023	JANE		1,780,980	2,000,000	1,996,600	1,981,943	0	789	0	789	0	1,982,731	0	(201,751)	(201,751)	44,733	10/15/2029	2.B FE
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURE		04/14/2023	JANE		860,080	1,000,000	959,180	962,931	0	1,382	0	1,382	0	964,313	0	(104,233)	(104,233)	18,128	02/07/2030	1.F FE
391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE		04/14/2023	JANE		1,584,500	2,000,000	1,984,360	1,986,074	0	74	0	74	0	1,986,148	0	(401,648)	(401,648)	31,125	06/03/2047	1.F FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		06/01/2023	PAYDOWN		3,719	3,719	3,701	3,779	0	(60)	0	(60)	0	3,719	0	0	0	83	09/01/2034	1.A FM
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		06/20/2023	PAYDOWN		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	65	12/20/2050	2.B FE
418056-AZ-0	Hasbro Inc-SENIOR UNSECURED		04/14/2023	JANE		1,817,840	2,000,000	1,993,600	1,995,325	0	188	0	188	0	1,995,513	0	(177,673)	(177,673)	32,283	11/19/2029	2.B FE
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		05/01/2023	PAYDOWN		9,836	10,502	10,431	9,929	0	504	0	504	0	9,836	0	0	0	68	04/01/2047	1.A FM
444859-BN-1	Humana Inc-SENIOR UNSECURED		04/14/2023	JANE		2,007,920	2,000,000	1,995,760	1,996,731	0	205	0	205	0	1,996,936	0	10,984	10,984	53,354	04/01/2030	2.C FE
446413-AT-3	Huntington Ingalls Indus-SENIOR UNSECURE		04/14/2023	JANE		1,883,960	2,000,000	1,999,920	2,000,075	0	62	0	62	0	2,000,137	0	(116,177)	(116,177)	38,967	05/01/2030	2.C FE
44891A-BJ-5	Hyundai Capital America-SENIOR UNSECURED		04/06/2023	MATURITY		2,000,000	2,000,000	1,997,720	1,999,622	0	378	0	378	0	2,000,000	0	0	0	57,500	04/06/2023	2.A FE
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		06/26/2023	PAYDOWN		7,894	7,894	6,631	7,396	0	498	0	498	0	7,894	0	0	0	203	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		06/26/2023	PAYDOWN		841	841	407	648	0	193	0	193	0	841	0	0	0	18	08/25/2035	5.A FM
458140-BR-0	Intel Corp-SENIOR UNSECURED		04/14/2023	JANE		1,917,300	2,000,000	1,995,900	1,996,871	0	161	0	161	0	1,997,032	0	(79,732)	(79,732)	43,983	03/25/2030	1.F FE
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		06/17/2023	PAYDOWN		25,442	25,442	23,025	25,442	0	0	0	0	0	25,442	0	0	0	631	01/17/2038	1.A FE
462613-AP-5	IPALCO Enterprises Inc-FIRST LIEN		04/14/2023	JANE		2,774,520	3,000,000	2,997,270	2,997,962	0	170	0	170	0	2,998,132	0	(223,612)	(223,612)	59,146	05/01/2030	2.C FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		06/15/2023	PAYDOWN		7,685	7,685	7,684	7,654	0	32	0	32	0	7,685	0	0	0	123	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		06/15/2023	PAYDOWN		12,988	12,988	12,985	12,985	0	3	0	3	0	12,988	0	0	0	255	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		05/15/2023	PAYDOWN		7,945	7,945	7,865	7,871	0	74	0	74	0	7,945	0	0	0	99	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		06/15/2023	PAYDOWN		9,634	9,634	9,628	9,626	0	8	0	8	0	9,634	0	0	0	135	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		06/15/2023	PAYDOWN		26,065	26,065	26,058	26,064	0	0	0	0	0	26,065	0	0	0	448	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		06/15/2023	PAYDOWN		22,568	22,568	22,549	22,551	0	16	0	16	0	22,568	0	0	0	383	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		06/15/2023	PAYDOWN		12,596	12,596	12,589	12,588	0	8	0	8	0	12,596	0	0	0	203	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		06/15/2023	PAYDOWN		36,022	36,022	35,733	35,774	0	247	0	247	0	36,022	0	0	0	515	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		06/15/2023	PAYDOWN		32,315	32,315	32,393	32,387	0	(72)	0	(72)	0	32,315	0	0	0	484	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		06/15/2023	PAYDOWN		78,733	78,733	78,033	78,523	0	210	0	210	0	78,733	0	0	0	1,038	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		06/15/2023	PAYDOWN		24,316	24,316	24,364	24,354	0	(38)	0	(38)	0	24,316	0	0	0	393	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		06/15/2023	PAYDOWN		6,727	6,727	6,722	6,722	0	6	0	6	0	6,727	0	0	0	95	08/16/2060	1.A FE
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		06/01/2023	PAYDOWN		759	759	674	723	0	36	0	36	0	759	0	0	0	12	07/01/2035	1.A FM
46625H-JJ-0	JPMorgan Chase & Co-SUBORDINATED NOTE		05/01/2023	MATURITY		1,000,000	1,000,000	994,620	999,768	0	232	0	232	0	1,000,000	0	0	0	16,875	05/01/2023	1.G FE
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		05/01/2023	PAYDOWN		527	509	204	217	0	297	3	294	0	527	0	0	0	17	12/01/2035	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		06/01/2023	PAYDOWN		151,530	151,530	118,493	118,444	0	33,086	0	33,086	0	151,530	0	0	0	2,829	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2023	PAYDOWN		1,553	5,127	4,781	3,061	0	1,818	0	1,818	0	1,553	0	0	0	142	03/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2023	PAYDOWN		2,046	2,046	1,382	1,401	0	647	2	645	0	2,046	0	0	0	52	03/01/2036	4.B FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		06/01/2023	PAYDOWN		1,977	1,977	1,577	930	0	1,046	0	1,046	0	1,977	0	0	0	36	06/01/2036	1.A FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		04/01/2023	PAYDOWN		0	76,081	50,841	52,539	0	(827)	0	(827)	0	0	0	0	0	1,008	08/01/2036	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		06/01/2023	PAYDOWN		109	109	105	82	0	28	0	28	0	109	0	0	0	2	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		06/01/2023	PAYDOWN		20,765	(1,569)	(1,914)	(864)	0	8,702	0	8,702	0	20,765	0	0	0	(46)	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		06/01/2023	PAYDOWN		16,623	1,982	1,010	1,154	0	7,469	(222)	7,691	0	16,623	0	0	0	63	06/01/2037	4.C FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		04/01/2023	PAYDOWN		157	157	95	99	0	61	3	58	0	157	0	0	0	4	08/01/2037	4.B FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		06/01/2023	PAYDOWN		892	1,143	668	662	0	375	0	375	0	892	0	0	0	36	08/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		06/01/2023	PAYDOWN		14,693	14,693	11,626	13,426	0	1,267	0	1,267	0	14,693	0	0	0	258	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		06/01/2023	PAYDOWN		1,663	24,274	11,463	14,079	0	(1,634)	0	(1,634)	0	1,663	0	0	0	410	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		06/01/2023	PAYDOWN		15,866	15,866	11,158	13,047	0	2,820	0	2,820	0	15,866	0	0	0	318	03/01/2039	1.A FM
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		05/25/2023	PAYDOWN		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	431	02/26/2052	2.B FE
46639Y-AQ-0	JP Morgan Chase Commerci-JPMCC 2013-LC11		05/01/2023	PAYDOWN		291,366	291,366	271,699	290,936	0	430	0	430	0	291,366	0	0	0	2,983	04/01/2046	1.A
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		06/01/2023	PAYDOWN		6,346	6,346	6,425	6,431	0	(85)	0	(85)	0	6,346	0	0	0	87	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		06/26/2023	PAYDOWN		18,773	20,508	18,907	19,060	0	1,303	0	1,303	0	18,773	0	0	0	919	06/25/2047	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2023	PAYDOWN		4,808	4,808	2,076	3,495	0	1,314	0	1,314	0	4,808	0	0	0	113	01/01/2037	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		05/01/2023	PAYDOWN		0	8	2	1	0	1	0	1	0	0	0	0	0	0	01/01/2037	1.A FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2023	PAYDOWN		11,986	11,986	9,479	11,986	0	0	0	0	0	11,986	0	0	0	216	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2023	PAYDOWN		0	152	54	86	0	(32)	0	(32)	0	0	0	0	0	3	01/01/2039	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		06/01/2023	PAYDOWN		18,562	52,447	8,198	33,476	0	(9,573)	0	(9,573)	0	18,562	0	0	0	1,733	09/01/2036	1.A FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		04/30/2023	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	48	07/30/2047	2.B FE
478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURE		05/15/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,835	05/15/2023	1.D FE
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		06/20/2023	PAYDOWN		181,638	181,638	181,657	182,958	0	(1,320)	0	(1,320)	0	181,638	0	0	0	6,203	12/20/2029	1.A FE
49327M-2K-9	KeyBank NA/Cleveland OH-SENIOR UNSECURED		05/04/2023	VARIOUS		4,588,306	5,000,000	4,988,150	4,996,776	0	460	0	460	0	4,997,236	0	(408,930)	(408,930)	71,958	06/01/2025	1.G FE
49327V-2A-1	KeyBank NA/Cleveland OH-SUBORDINATED		05/08/2023	OPPENHEIMER AND CO		2,595,000	3,000,000	2,992,680	2,997,257	0	321	0	321	0	2,997,579	0	(402,579)	(402,579)	48,167	05/20/2026	2.A FE
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		06/26/2023	PAYDOWN		283,450	283,450	283,450	283,450	0	0	0	0	0	283,450	0	0	0	8,939	12/22/2035	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		06/15/2023	PAYDOWN		36,032	36,032	35,333	35,884	0	148	0	148	0	36,032	0	0	0	634	01/15/2042	3.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		06/26/2023	PAYDOWN		19,977	19,977	17,036	18,195	0	1,781	0	1,781	0	19,977	0	0	0	330	02/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		06/01/2023	PAYDOWN		5,020	5,020	3,242	3,402	0	1,618	0	1,618	0	5,020	0	0	0	96	01/01/2037	1.A FM
52532X-AF-2	Leidos Inc-SENIOR UNSECURED		04/14/2023	JANE		943,110	1,000,000	987,160	990,038	0	355	0	355	0	990,393	0	(47,283)	(47,283)	18,594	05/15/2030	2.C FE
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		04/14/2023	JANE		3,754,096	3,800,000	3,915,586	3,906,703	0	(3,832)	0	(3,832)	0	3,902,871	0	(148,775)	(148,775)	86,925	04/15/2030	2.A FE
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		06/15/2023	PAYDOWN		802,156	802,156	802,156	802,156	0	0	0	0	0	802,156	0	0	0	19,806	07/15/2036	1.A FE
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		05/01/2023	EXCHANGE OFFER		9,558,595	10,000,000	9,485,400	9,524,325	0	34,270	0	34,270	0	9,558,595	0	0	0	235,731	03/15/2027	2.C FE
55903V-AJ-2	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		858,382	1,000,000	849,140	851,925	0	6,457	0	6,457	0	858,382	0	0	0	25,450	03/15/2029	2.C FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		06/01/2023	PAYDOWN		1,958	1,958	1,430	1,454	0	522	17	505	0	1,958	0	0	0	36	05/01/2036	1.A FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		06/26/2023	PAYDOWN		46,938	46,938	42,450	46,563	0	375	0	375	0	46,938	0	0	0	395	09/25/2037	1.A FM
57772K-AD-3	Maxim Integrated Product-SENIOR UNSECURE		04/26/2023	CALL 100		2,000,000	2,000,000	1,998,480	1,999,265	0	13	0	13	0	1,999,278	0	722	722	25,108	06/15/2027	1.F Z
58013M-FQ-2	McDonald's Corp-SENIOR UNSECURED		04/14/2023	JANE		950,150	1,000,000	992,660	994,342	0	156	0	156	0	994,498	0	(44,348)	(44,348)	28,700	07/01/2030	2.A FE
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		06/01/2023	PAYDOWN		53,386	53,386	54,042	54,040	0	(654)	0	(654)	0	53,386	0	0	0	672	04/01/2051	1.A
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		06/01/2023	PAYDOWN		32	32	10	10	0	22	0	22	0	32	0	0	0	1	12/01/2035	1.A FM
594918-BS-2	MICROSOFT CORP-SENIOR UNSECURED		04/14/2023	JANE		2,779,920	3,000,000	2,988,390	2,991,334	0	115	0	115	0	2,991,449	0	(211,529)	(211,529)	71,875	08/08/2036	1.A FE
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27		04/01/2023	PAYDOWN		9,128	9,128	9,325	9,171	0	(43)	0	(43)	0	9,128	0	0	0	106	12/01/2047	1.A
617446-8U-6	Morgan Stanley-SENIOR UNSECURED		04/14/2023	JANE		3,305,526	4,200,000	3,679,329	3,715,211	0	13,621	0	13,621	0	3,728,833	0	(423,307)	(423,307)	51,279	02/13/2032	1.E FE
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		06/01/2023	PAYDOWN		3,606	3,606	1,127	1,154	0	2,497	45	2,452	0	3,606	0	0	0	22	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		06/01/2023	PAYDOWN		18,781	18,781	17,108	17,081	0	1,700	0	1,700	0	18,781	0	0	0	123	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		06/01/2023	PAYDOWN		4,314	4,314	2,750	2,655	0	1,659	0	1,659	0	4,314	0	0	0	46	04/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		06/25/2023	PAYDOWN		3,241	3,241	1,782	2,732	0	509	0	509	0	3,241	0	0	0	88	05/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		06/01/2023	PAYDOWN		35,988	35,988	34,368	34,670	0	1,318	0	1,318	0	35,988	0	0	0	570	07/01/2043	1.A
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		06/25/2023	PAYDOWN		136,637	136,637	136,634	136,612	0	26	0	26	0	136,637	0	0	0	2,351	11/25/2025	2.C FE
631005-BJ-3	Narragansett Electric Co-SENIOR UNSECURE		04/14/2023	JANE		917,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(82,500)	(82,500)	17,824	04/09/2030	1.G FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		04/30/2023	PAYDOWN		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	323	01/30/2052	2.C FE
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		06/01/2023	PAYDOWN		159	159	39	39	0	121	1	120	0	159	0	0	0	1	07/01/2036	1.A FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		06/01/2023	PAYDOWN		700	700	134	139	0	569	8	561	0	700	0	0	0	4	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		06/01/2023	PAYDOWN		350	350	233	72	0	278	0	278	0	350	0	0	0	2	10/01/2036	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		06/01/2023	PAYDOWN		2,756	2,756	1,037	1,044	0	1,711	0	1,711	0	2,756	0	0	0	30	01/01/2036	1.A FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		06/01/2023	PAYDOWN		3,103	3,497	3,477	1,779	0	1,730	0	1,730	0	3,103	0	0	0	53	03/01/2047	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		05/01/2023	PAYDOWN		2,753	2,468	2,051	2,111	0	411	0	411	0	2,753	0	0	0	28	12/01/2036	1.A FM
666807-BS-0	Northrop Grumman Corp-SENIOR UNSECURED		04/14/2023	JANE		1,991,860	2,000,000	1,991,980	1,993,919	0	281	0	281	0	1,994,200	0	(2,340)	(2,340)	40,822	05/01/2030	2.A FE
67021C-AP-2	NSTAR Electric Co-SENIOR UNSECURED		04/14/2023	JANE		969,790	1,000,000	994,520	995,821	0	179	0	179	0	996,000	0	(26,210)	(26,210)	21,615	04/01/2030	1.F FE
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		06/01/2023	PAYDOWN		34,793	34,793	31,835	32,313	0	2,479	0	2,479	0	34,793	0	0	0	663	11/01/2048	1.A
67103H-AJ-6	O'Reilly Automotive Inc-SENIOR UNSECURED		04/14/2023	JANE		1,922,200	2,000,000	1,999,180	1,999,369	0	90	0	90	0	1,999,460	0	(77,260)	(77,260)	45,967	04/01/2030	2.A FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		06/20/2023	PAYDOWN		4,360	4,360	4,360	4,360	0	0	0	0	0	4,360	0	0	0	34	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		06/20/2023	PAYDOWN		4,360	4,360	4,358	4,359	0	1	0	1	0	4,360	0	0	0	40	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2023	PAYDOWN		5,445	5,445	5,444	5,444	0	0	0	0	0	5,445	0	0	0	34	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2023	PAYDOWN		4,356	4,356	4,355	4,355	0	0	0	0	0	4,356	0	0	0	35	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		06/01/2023	PAYDOWN		9,406	9,406	9,359	9,342	0	64	0	64	0	9,406	0	0	0	159	01/01/2059	1.A
678858-BU-4	Oklahoma Gas & Electric -SENIOR UNSECURE		04/14/2023	JANE		914,050	1,000,000	997,070	997,901	0	89	0	89	0	997,989	0	(83,939)	(83,939)	19,525	03/15/2030	1.G FE
68233J-BU-7	Oncor Electric Delivery -FIRST LIEN		04/14/2023	JANE		1,796,000	2,000,000	1,997,820	1,998,468	0	66	0	66	0	1,998,535	0	(202,535)	(202,535)	23,375	05/15/2030	1.F FE
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		06/01/2023	PAYDOWN		5,625	5,625	5,481	5,485	0	140	0	140	0	5,625	0	0	0	98	09/01/2043	1.A
69352P-AQ-6	PPL Capital Funding Inc-SENIOR UNSECURED		04/14/2023	JANE		1,884,400	2,000,000	1,999,320	1,999,490	0	110	0	110	0	1,999,601	0	(115,201)	(115,201)	41,938	04/15/2030	2.A FE
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		06/01/2023	PAYDOWN		11,215	11,215	11,466	11,552	0	(337)	0	(337)	0	11,215	0	0	0	205	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		06/01/2023	PAYDOWN		15,072	15,072	15,374	15,592	0	(520)	0	(520)	0	15,072	0	0	0	234	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		06/01/2023	PAYDOWN		6,515	6,515	6,610	6,669	0	(154)	0	(154)	0	6,515	0	0	0	114	11/01/2049	1.A
709599-BH-6	Penske Truck Leasing Co -SENIOR UNSECURE		04/14/2023	JANE		885,590	1,000,000	995,540	996,852	0	143	0	143	0	996,995	0	(111,405)	(111,405)	15,540	11/01/2029	2.B FE
717081-DH-3	PFIZER INC-SR UNSECURED		06/15/2023	MATURITY		1,000,000	1,000,000	981,920	999,038	0	962	0	962	0	1,000,000	0	0	0	15,000	06/15/2023	1.E FE
720198-AC-4	Piedmont Operating Partn-SENIOR UNSECURE		06/01/2023	MATURITY		1,000,000	1,000,000	996,010	999,795	0	205	0	205	0	1,000,000	0	0	0	17,000	06/01/2023	2.B FE
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		04/14/2023	JANE		1,571,276	1,400,000	1,802,822	1,776,632	0	(9,723)	0	(9,723)	0	1,766,909	0	(195,633)	(195,633)	33,299	12/01/2032	1.F FE
743315-AW-3	Progressive Corp/The-SENIOR UNSECURED		04/14/2023	JANE		1,841,420	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(158,580)	(158,580)	35,911	03/26/2030	1.F FE
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		04/01/2023	PAYDOWN		1,928	1,928	1,928	1,927	0	0	0	0	0	1,928	0	0	0	11	04/01/2037	1.A FE
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		06/01/2023	PAYDOWN		119,672	119,672	118,588	118,601	0	1,071	0	1,071	0	119,672	0	0	0	1,199	04/01/2051	1.A
744320-AY-8	Prudential Financial Inc-SENIOR UNSECURE		04/14/2023	JANE		4,189,920	5,250,000	5,279,348	5,276,443	0	(278)	0	(278)	0	5,276,166	0	(1,086,246)	(1,086,246)	74,602	12/07/2047	1.G FE
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		06/01/2023	PAYDOWN		2,193	2,560	2,379	2,390	0	132	(3)	135	0	2,193	0	0	0	25	03/01/2037	4.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		06/27/2023	PAYDOWN		14,129	14,129	13,263	12,253	0	1,875	0	1,875	0	14,129	0	0	0	248	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		06/01/2023	PAYDOWN		4,369	4,369	2,018	2,709	0	1,660	0	1,660	0	4,369	0	0	0	70	06/01/2037	1.A FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		06/01/2023	PAYDOWN		0	2,179	1,332	415	0	930	0	930	0	0	0	0	0	45	03/01/2036	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		06/01/2023	PAYDOWN		24,164	20,078	14,219	17,508	0	3,804	0	3,804	0	24,164	0	0	0	400	08/01/2036	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		06/01/2023	PAYDOWN		1,727	1,727	1,754	1,770	0	(42)	0	(42)	0	1,727	0	0	0	30	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		06/01/2023	PAYDOWN		18,249	18,249	17,428	16,745	0	1,504	0	1,504	0	18,249	0	0	0	248	02/01/2050	1.A
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		06/25/2023	PAYDOWN		15,389	15,389	15,270	15,299	0	89	0	89	0	15,389	0	0	0	218	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		06/25/2023	PAYDOWN		22,512	22,512	22,512	22,512	0	0	0	0	0	22,512	0	0	0	385	04/26/2060	1.A FE
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		06/25/2023	PAYDOWN		4,437	10,028	7,298	7,771	0	897	87	810	0	4,437	0	0	0	184	09/25/2036	1.G FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		06/01/2023	PAYDOWN		2,703	3,904	2,333	2,437	0	1,009	0	1,009	0	2,703	0	0	0	58	04/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		06/01/2023	PAYDOWN		21,107	28,493	26,859	27,126	0	948	0	948	0	21,107	0	0	0	325	07/01/2037	5.A FM
75575J-AA-3	Ready Capital Mortgage F-RCMT 2020-FL4 A		06/26/2023	PAYDOWN		1,581,443	1,581,443	1,581,443	1,581,443	0	0	0	0	0	1,581,443	0	0	0	56,575	02/25/2035	1.A FE
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		06/01/2023	PAYDOWN		12,242	12,242	8,814	9,523	0	2,720	0	2,720	0	12,242	0	0	0	165	09/01/2037	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		06/01/2023	PAYDOWN		20,754	20,754	18,737	18,789	0	1,966	0	1,966	0	20,754	0	0	0	347	02/01/2035	1.A FM
760759-AM-2	Republic Services Inc-SENIOR UNSECURED		05/15/2023	MATURITY		1,092,000	1,092,000	1,089,117	1,091,847	0	153	0	153	0	1,092,000	0	0	0	25,935	05/15/2023	2.B FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		06/01/2023	PAYDOWN		6,521	6,869	6,306	4,762	0	2,047	0	2,047	0	6,521	0	0	0	162	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		06/01/2023	PAYDOWN		7,352	8,518	7,752	7,898	0	482	(1)	483	0	7,352	0	0	0	200	01/01/2036	4.C FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		06/01/2023	PAYDOWN		4,117	5,331	5,117	5,213	0	89	23	66	0	4,117	0	0	0	43	02/01/2036	4.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		06/01/2023	PAYDOWN		1,255	3,700	3,697	3,121	0	568	0	568	0	1,255	0	0	0	53	02/01/2036	3.A FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		06/01/2023	PAYDOWN		52,901	52,901	47,054	47,448	0	5,379	(13)	5,392	0	52,901	0	0	0	702	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		06/25/2023	PAYDOWN		424,066	424,066	424,065	425,537	0	(1,471)	0	(1,471)	0	424,066	0	0	0	2,907	10/25/2050	1.A FE
808513-BC-8	Charles Schwab Corp/The-SENIOR UNSECURED		04/14/2023	JANE		968,240	1,000,000	998,580	998,902	0	69	0	69	0	998,971	0	(30,731)	(30,731)	26,465	03/22/2030	1.F FE
81721M-AK-5	Diversified Healthcare T-SENIOR UNSECURE		05/09/2023	SEAPORT GROUP		1,270,500	1,400,000	1,395,576	1,399,271	0	237	0	237	0	1,399,507	0	(129,007)	(129,007)	35,097	05/01/2024	6. FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		05/01/2023	PAYDOWN		11,065	11,065	11,259	11,282	0	(216)	0	(216)	0	11,065	0	0	0	193	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		06/01/2023	PAYDOWN		10,620	10,620	10,054	10,116	0	504	0	504	0	10,620	0	0	0	170	05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		06/01/2023	PAYDOWN		2,120	2,120	2,092	2,094	0	26	0	26	0	2,120	0	0	0	37	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		06/01/2023	PAYDOWN		8,110	8,110	7,266	7,299	0	811	0	811	0	8,110	0	0	0	81	02/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		06/01/2023	PAYDOWN		5,502	5,502	5,617	5,692	0	(190)	0	(190)	0	5,502	0	0	0	86	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		06/01/2023	PAYDOWN		12,435	12,435	12,742	12,949	0	(514)	0	(514)	0	12,435	0	0	0	210	03/01/2050	1.A
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		04/25/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	49	10/25/2049	2.C FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		05/20/2023	PAYDOWN		1,250	1,250	1,272	1,271	0	(21)	0	(21)	0	1,250	0	0	0	16	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		06/20/2023	PAYDOWN		3,125	3,125	3,321	3,278	0	(153)	0	(153)	0	3,125	0	0	0	36	01/20/2050	1.C FE
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		06/26/2023	PAYDOWN		46,769	46,769	35,778	46,607	0	162	0	162	0	46,769	0	0	0	709	12/25/2035	1.A FM
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		04/01/2023	SINKING PAYMENT		24,143	24,143	24,143	24,151	0	(8)	0	(8)	0	24,143	0	0	0	495	04/01/2028	2.B FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		06/01/2023	PAYDOWN		6,832	6,832	5,925	5,940	0	913	20	893	0	6,832	0	0	0	149	01/01/2037	1.A FM
857477-BD-4	State Street Corp-SENIOR UNSECURED		04/14/2023	JANE		1,955,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(44,280)	(44,280)	31,058	12/03/2029	1.E FE
857477-BF-9	State Street Corp-SUBORDINATED		04/14/2023	JANE		1,748,160	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(251,840)	(251,840)	28,121	11/01/2034	1.F FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		06/20/2023	PAYDOWN		8,405	8,405	8,401	8,403	0	2	0	2	0	8,405	0	0	0	139	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		06/20/2023	PAYDOWN		5,000	5,000	4,999	5,000	0	0	0	0	0	5,000	0	0	0	83	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		06/20/2023	PAYDOWN		1,250	1,250	1,230	1,244	0	6	0	6	0	1,250	0	0	0	22	04/20/2045	1.E FE
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		06/25/2023	PAYDOWN		5,976	5,967	4,170	3,710	0	2,260	0	2,260	0	5,976	0	0	0	135	08/25/2035	1.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		06/01/2023	PAYDOWN		16,498	16,498	11,330	11,257	0	5,241	0	5,241	0	16,498	0	0	0	227	09/01/2035	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		06/01/2023	PAYDOWN		3,802	3,784	2,611	2,852	0	1,176	245	931	0	3,802	0	0	0	124	05/01/2036	1.A FM
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		06/15/2023	PAYDOWN		8,477	8,477	8,473	8,474	0	3	0	3	0	8,477	0	0	0	149	01/15/2071	1.A FE
87165B-AD-5	SYNCHRONY FINANCIAL-SENIOR UNSECURED		05/18/2023	VARIOUS		939,970	1,000,000	998,060	999,627	0	62	0	62	0	999,689	0	(59,719)	(59,719)	32,416	08/15/2024	2.C FE
871829-BL-0	Sysco Corp-SENIOR UNSECURED		04/14/2023	JANE		1,409,856	1,326,000	1,323,242	1,323,830	0	163	0	163	0	1,323,993	0	85,864	85,864	43,174	04/01/2030	2.B FE
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		06/26/2023	PAYDOWN		11,710	11,710	3,001	3,074	0	8,736	100	8,636	0	11,710	0	0	0	67	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		06/01/2023	PAYDOWN		12,541	12,541	3,897	4,022	0	8,675	156	8,519	0	12,541	0	0	0	171	03/01/2037	1.A FM
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		05/25/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	57	11/25/2048	1.C FE
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		06/26/2023	PAYDOWN		4,947	4,947	4,222	5,318	0	(371)	0	(371)	0	4,947	0	0	0	112	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		06/26/2023	PAYDOWN		4,592	4,592	2,388	3,024	0	1,568	0	1,568	0	4,592	0	0	0	26	08/25/2038	1.A FM
882508-AW-4	Texas Instruments Inc-SENIOR UNSECURED		05/01/2023	MATURITY		2,000,000	2,000,000	1,961,460	1,998,534	0	1,466	0	1,466	0	2,000,000	0	0	0	22,500	05/01/2023	1.D FE
88579Y-BN-0	3M Co-SENIOR UNSECURED		04/14/2023	JANE		1,831,880	2,000,000	1,993,620	1,995,195	0	227	0	227	0	1,995,422	0	(163,542)	(163,542)	31,008	04/15/2030	1.E FE
891906-AB-5	Global Payments Inc-SENIOR UNSECURED		06/01/2023	MATURITY		1,000,000	1,000,000	992,400	999,608	0	392	0	392	0	1,000,000	0	0	0	18,750	06/01/2023	2.C FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		06/16/2023	PAYDOWN		42,024	42,024	42,024	42,029	0	(5)	0	(5)	0	42,024	0	0	0	1,382	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		06/16/2023	PAYDOWN		88,926	88,926	92,701	90,882	0	(1,956)	0	(1,956)	0	88,926	0	0	0	1,897	10/16/2040	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		06/17/2023	PAYDOWN		52,717	52,717	50,164	51,111	0	1,606	0	1,606	0	52,717	0	0	0	840	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		06/17/2023	PAYDOWN		36,155	36,155	36,147	36,150	0	5	0	5	0	36,155	0	0	0	360	10/18/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		06/28/2023	PAYDOWN		14,530	14,530	14,530	14,530	0	0	0	0	0	14,530	0	0	0	137	02/28/2051	1.F FE
906548-CR-1	Union Electric Co-FIRST LIEN		04/14/2023	JANE		1,816,200	2,000,000	1,998,280	1,998,700	0	67	0	67	0	1,998,766	0	(182,566)	(182,566)	34,908	03/15/2030	1.F FE
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN		06/01/2023	SINKING PAYMENT		72,530	72,530	72,530	72,545	0	(15)	0	(15)	0	72,530	0	0	0	1,251	12/01/2027	1.F FE
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		04/11/2023	SINKING PAYMENT		26,830	26,830	26,830	26,837	0	(7)	0	(7)	0	26,830	0	0	0	537	04/11/2026	2.A FE
911312-BY-1	United Parcel Service In-SENIOR UNSECURE		04/14/2023	JANE		2,020,760	2,000,000	1,992,460	1,994,223	0	279	0	279	0	1,994,503	0	26,257	26,257	48,703	04/01/2030	1.F FE
91159H-JB-7	US Bancorp-SUBORDINATED		04/14/2023	JANE		776,350	1,000,000	941,310	943,943	0	991	0	991	0	944,934	0	(168,584)	(168,584)	11,417	11/03/2036	1.F FE
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		04/14/2023	JANE		1,690,000	2,000,000	1,893,360	1,901,669	0	2,807	0	2,807	0	1,904,475	0	(214,475)	(214,475)	21,311	12/01/2031	2.B FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		06/15/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	33	07/15/2044	1.G FE
92277G-AU-1	Ventas Realty LP-SENIOR UNSECURED		04/14/2023	JANE		865,320	1,000,000	995,060	996,476	0	114	0	114	0	996,590	0	(131,270)	(131,270)	22,750	01/15/2030	2.A FE
92343V-EA-8	Verizon Communications I-SENIOR UNSECURE		04/14/2023	JANE		1,931,360	2,000,000	1,994,360	1,995,895	0	56	0	56	0	1,995,951	0	(64,591)	(64,591)	62,000	08/10/2033	2.A FE
92343V-FE-9	Verizon Communications I-SENIOR UNSECURE		04/14/2023	JANE		910,240	1,000,000	996,930	997,687	0	99	0	99	0	997,786	0	(87,546)	(87,546)	18,025	03/22/2030	2.A FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		06/01/2023	PAYDOWN		221,070	221,070	221,066	221,070	0	0	0	0	0	221,070	0	0	0	5,138	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		06/01/2023	PAYDOWN		44,214	44,214	44,214	44,214	0	0	0	0	0	44,214	0	0	0	1,396	08/01/2067	1.C FE
929160-AZ-2	Vulcan Materials Co-SENIOR UNSECURED		04/14/2023	JANE		914,930	1,000,000	997,220	997,860	0	68	0	68	0	997,928	0	(82,998)	(82,998)	13,319	06/01/2030	2.B FE
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		06/01/2023	PAYDOWN		14,832	14,712	13,452	15,410	0	(721)	0	(721)	0	14,832	0	0	0	223	02/01/2037	3.B FM
92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16		06/01/2023	PAYDOWN		574,195	574,195	579,903	574,439	0	(244)	0	(244)	0	574,195	0	0	0	10,017	09/01/2046	1.A
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		06/01/2023	PAYDOWN		13,514	11,758	11,366	11,492	0	367	0	367	0	13,514	0	0	0	173	01/01/2047	1.B FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		06/01/2023	PAYDOWN		28,027	17,546	16,478	18,530	0	(9)	0	(9)	0	28,027	0	0	0	78	11/01/2036	3.B FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		06/01/2023	PAYDOWN		674	2,004	1,314	1,341	0	227	0	227	0	674	0	0	0	56	03/01/2036	2.C FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		06/01/2023	PAYDOWN		1,515	1,678	1,439	1,494	0	162	0	162	0	1,515	0	0	0	16	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		06/25/2023	PAYDOWN		948	1,152	910	573	0	539	0	539	0	948	0	0	0	9	07/25/2036	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		06/01/2023	PAYDOWN		9,088	9,088	9,250	9,323	0	(235)	0	(235)	0	9,088	0	0	0	153	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		05/01/2023	PAYDOWN		5,864	5,864	5,934	5,980	0	(115)	0	(115)	0	5,864	0	0	0	74	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		06/15/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	142	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/01/2023	PAYDOWN		51,074	51,074	51,006	51,064	0	10	0	10	0	51,074	0	0	0	574	03/01/2034	1.A FE
96928*-CQ-8	William Blair & Company, Trust Certifcat		06/15/2023	SINKING PAYMENT		10,104	10,104	10,104	10,104	0	0	0	0	0	10,104	0	0	0	281	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certifcat		06/15/2023	SINKING PAYMENT		12,371	12,371	12,371	12,371	0	0	0	0	0	12,371	0	0	0	344	05/15/2034	2.B
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		06/15/2023	PAYDOWN		21,600	21,600	21,600	21,600	0	0	0	0	0	21,600	0	0	0	291	03/15/2045	1.F FE
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		06/05/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	53	12/05/2050	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		06/01/2023	PAYDOWN		849	849	844	843	0	6	0	6	0	849	0	0	0	12	06/01/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		04/30/2023	PAYDOWN		10,163	10,163	9,826	9,866	0	297	0	297	0	10,163	0	0	0	165	07/30/2051	2.B FE
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	04/14/2023	JANE		6,308,750	7,000,000	6,718,360	6,801,202	0	4,652	0	4,652	0	6,805,854	0	(497,104)	(497,104)	90,955	12/15/2032	2.A FE
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	04/14/2023	VARIOUS		347,241	354,000	353,972	353,991	0	(14)	0	(14)	0	353,978	0	(6,737)	(6,737)	5,030	12/16/2025	2.A FE
11271L-AE-2	Brookfield Finance Inc-SENIOR UNSECURED	A	04/14/2023	JANE		2,828,940	3,000,000	2,997,090	2,997,762	0	232	0	232	0	2,997,994	0	(169,054)	(169,054)	66,338	04/15/2030	1.G FE
56501R-AE-6	Manulife Financial Corp-SUBORDINATED	A	04/14/2023	JANE		1,885,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(114,080)	(114,080)	52,793	02/24/2032	2.A FE
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	A	04/03/2023	CITIGROUP GLOBAL MAR		47,722	50,000	49,913	49,945	0	3	0	3	0	49,947	0	(2,225)	(2,225)	1,007	09/15/2031	1.F FE
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	04/20/2023	PAYDOWN		56,249	56,249	56,249	56,570	0	(320)	0	(320)	0	56,249	0	0	0	1,698	01/20/2031	1.A FE
03880W-AA-6	Arbor Realty Collaterali-ARCLO 2020-FL1	D	05/15/2023	PAYDOWN		459,487	459,487	459,806	459,808	0	(321)	0	(321)	0	459,487	0	0	0	9,994	02/15/2035	1.A FE
03880W-AC-2	Arbor Realty Collaterali-ARCLO 2020-FL1	D	06/15/2023	PAYDOWN		1,500,000	1,500,000	1,502,500	1,502,117	0	(2,117)	0	(2,117)	0	1,500,000	0	0	0	46,359	02/15/2035	1.A FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	04/17/2023	PAYDOWN		123,290	123,290	114,877	123,290	0	0	0	0	0	123,290	0	0	0	2,348	08/15/2036	1.A FE
05492K-AC-3	BDS 2019-FL4 LTD-BDS 2019-FL4 AS	D	05/17/2023	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,268	08/15/2036	1.A FE
05492K-AE-9	BDS 2019-FL4 LTD-BDS 2019-FL4 B	D	05/17/2023	PAYDOWN		3,125,000	3,125,000	3,090,469	3,122,244	0	2,756	0	2,756	0	3,125,000	0	0	0	83,850	08/15/2036	1.C FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	06/16/2023	PAYDOWN		415,387	415,387	415,832	415,387	0	0	0	0	0	415,387	0	0	0	10,796	02/16/2037	1.A FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	04/17/2023	PAYDOWN		18,103	18,103	18,103	18,103	0	0	0	0	0	18,103	0	0	0	534	07/15/2030	1.A FE
15673N-AA-1	Cerberus Loan Funding XX-CERB 2018-1A A	D	06/13/2023	PAYDOWN		3,000,000	3,000,000	3,000,000	3,012,106	0	(12,106)	0	(12,106)	0	3,000,000	0	0	0	120,086	04/15/2030	1.A FE
21684A-AA-4	COOPERATIEVE RABOBANK UA-SUB NOTE	D	04/04/2023	STATESTREET		97,074	98,000	97,202	97,909	0	23	0	23	0	97,932	0	(858)	(858)	1,574	12/01/2023	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	04/17/2023	PAYDOWN		405,327	405,327	405,327	405,327	0	0	0	0	0	405,327	0	0	0	12,401	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	05/15/2023	PAYDOWN		319,334	319,334	319,334	319,334	0	0	0	0	0	319,334	0	0	0	12,235	02/15/2029	1.A FE
33938X-AB-1	Flex Ltd-SENIOR UNSECURED	D	04/14/2023	JANE		974,340	1,000,000	995,620	996,569	0	138	0	138	0	996,707	0	(22,367)	(22,367)	21,125	05/12/2030	2.C FE
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	04/10/2023	PAYDOWN		283,298	283,298	283,377	283,642	0	(344)	0	(344)	0	283,298	0	0	0	8,191	07/10/2030	1.A FE
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	06/15/2023	PAYDOWN		289,655	289,655	289,648	289,655	0	0	0	0	0	289,655	0	0	0	2,439	06/15/2034	1.A FE
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	05/05/2023	PAYDOWN		16,328	16,328	16,328	16,328	0	0	0	0	0	16,328	0	0	0	517	03/14/2031	1.A FE
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	05/05/2023	PAYDOWN		44,463	44,463	44,463	44,463	0	0	0	0	0	44,463	0	0	0	1,385	11/05/2029	1.A FE
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	05/05/2023	PAYDOWN		171,495	171,495	171,495	172,256	0	(761)	0	(761)	0	171,495	0	0	0	5,088	02/05/2031	1.A FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	05/05/2023	PAYDOWN		158,885	158,885	158,910	159,514	0	(629)	0	(629)	0	158,885	0	0	0	4,777	05/05/2030	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	04/17/2023	PAYDOWN		213,190	213,190	213,190	214,178	0	(988)	0	(988)	0	213,190	0	0	0	6,523	10/15/2029	1.A FE
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	06/15/2023	PAYDOWN		462,713	462,713	460,977	463,464	0	(751)	0	(751)	0	462,713	0	0	0	13,347	09/15/2037	1.A FE
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	04/17/2023	PAYDOWN		25,571	25,571	25,571	25,600	0	(29)	0	(29)	0	25,571	0	0	0	777	01/15/2031	1.A FE
440405-AE-8	HORZN 2018-1 A	C	06/15/2023	PAYDOWN		33,796	33,796	33,795	33,797	0	(1)	0	(1)	0	33,796	0	0	0	702	12/15/2038	2.C FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	06/15/2023	PAYDOWN		8,581	8,581	8,581	8,581	0	0	0	0	0	8,581	0	0	0	126	07/15/2039	2.B FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	03/21/2023	VARIOUS		14,378	14,378	14,377	14,378	0	0	0	0	0	14,378	0	0	0	3,117	12/15/2042	4.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	06/15/2023	PAYDOWN		31,574	31,574	30,683	31,182	0	391	0	391	0	31,574	0	0	0	588	12/15/2038	2.B FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	06/15/2023	PAYDOWN		759,073	759,073	759,073	759,073	0	0	0	0	0	759,073	0	0	0	26,088	11/15/2035	1.A FE
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	05/22/2023	PAYDOWN		156,983	156,983	156,983	156,953	0	30	0	30	0	156,983	0	0	0	1,737	11/22/2030	1.A FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	04/15/2023	PAYDOWN		56,415	56,415	56,415	56,737	0	(322)	0	(322)	0	56,415	0	0	0	797	04/15/2030	1.A FE
632525-AS-0	National Australia Bank -SUBORDINATED	D	04/14/2023	JANE		881,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(118,540)	(118,540)	27,968	08/02/2034	2.A FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	04/20/2023	PAYDOWN		66,261	66,261	66,261	66,260	0	2	0	2	0	66,261	0	0	0	1,282	04/20/2028	1.A FE
69120L-AA-1	Owl Rock Technology Fina-ORTF 2020-1A A	D	04/17/2023	PAYDOWN		34,310	34,310	34,139	34,310	0	0	0	0	0	34,310	0	0	0	1,280	01/15/2031	1.F FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	06/15/2023	PAYDOWN		23,405	23,405	23,405	23,404	0	0	0	0	0	23,405	0	0	0	357	06/15/2044	2.C FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	06/12/2023	PAYDOWN		7,429	7,429	3,170	600	2,598	4,230	0	6,828	0	7,429	0	0	0	194	03/10/2037	1.A FM
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	04/27/2023	VARIOUS		355,698	437,870	437,665	437,773	0	2	0	2	0	437,776	0	(82,078)	(82,078)	7,023	03/15/2040	3.B FE
853254-BP-4	Standard Chartered PLC-SENIOR UNSECURED	D	04/14/2023	JANE		925,880	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(74,120)	(74,120)	17,579	05/21/2030	1.G FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	06/20/2023	PAYDOWN		172,950	172,950	169,491	172,529	0	421	0	421	0	172,950	0	0	0	5,618	09/20/2039	1.C FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	05/02/2023	PAYDOWN		58,148	58,148	58,148	58,148	0	0	0	0	0	58,148	0	0	0	1,954	02/02/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	04/15/2023	PAYDOWN		20,625	20,625	20,625	20,625	0	0	0	0	0	20,625	0	0	0	519	04/15/2040	1.C FE
961214-DF-7	Westpac Banking Corp-SUBORDINATED	D	04/14/2023	JANE		945,700	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(54,300)	(54,300)	17,408	11/23/2031	2.A FE
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D	04/14/2023	JANE		4,245,400	5,000,000	4,747,250	4,768,251	0	8,013	0	8,013	0	4,776,264	0	(530,864)	(530,864)	58,588	06/04/2030	2.B FE
	Garrison Funding 2015-1RR Ltd	D	05/30/2023			229,932	0	0	0	0	0	0	0	0	229,932	0	0	0	0	09/22/2029	1.A FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	04/17/2023	PAYDOWN		211,936	211,936	211,936	211,936	0	0	0	0	0	211,936	0	0	0	6,645	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						247,914,953	262,251,105	263,345,941	263,806,300	2,598	187,001	(24,155)	213,754	0	264,175,894	0	(16,260,940)	(16,260,940)	5,591,790	XXX	XXX
74251V-AL-6	PRINCIPAL FINANCIAL GROU-JR SUBORDINATED		04/07/2023	CALL 100		2,000,000	2,000,000	1,982,500	0	0	(23)	0	(23)	0	1,982,477	0	17,523	17,523	22,405	05/15/2055	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	1,982,500	0	0	(23)	0	(23)	0	1,982,477	0	17,523	17,523	22,405	XXX	XXX
2509999997. Total - Bonds - Part 4						252,449,024	266,785,176	267,983,611	266,405,544	2,598	149,025	(24,155)	175,778	0	268,719,661	0	(16,270,637)	(16,270,637)	5,669,974	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						252,449,024	266,785,176	267,983,611	266,405,544	2,598	149,025	(24,155)	175,778	0	268,719,661	0	(16,270,637)	(16,270,637)	5,669,974	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						252,449,024	XXX	267,983,611	266,405,544	2,598	149,025	(24,155)	175,778	0	268,719,661	0	(16,270,637)	(16,270,637)	5,669,974	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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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
153796 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	07/06/2023		6,152,128	3845.08000000	630,592		(310,977)	12,094		119,737			(310,977)				0003
153802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		6,429,929	3845.08000000	675,588		(333,167)	12,956		201,050			(333,167)				0003
153807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,070,093	3845.08000000	110,032		(54,262)	2,110		41,032			(54,262)				0003
153809 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,109,977	3845.08000000	114,201		(56,318)	2,190		53,978			(56,318)				0003
153814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,342,391	3845.08000000	138,151		(68,129)	2,649		78,276			(68,129)				0003
153823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		7,452,400	3845.08000000	447,144		(220,509)	8,575		226,419			(220,509)				0003
154446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		6,568,731	3959.90000000	398,065		(196,306)	22,902		164,930			(196,306)				0003
154449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		4,355,890	3959.90000000	445,170		(219,536)	25,613		83,913			(219,536)				0003
154475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,979,950	3959.90000000	202,350		(99,789)	11,642		40,499			(99,789)				0003
154491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,187,970	3959.90000000	121,410		(59,873)	6,985		36,200			(59,873)				0003
154497 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,583,960	3959.90000000	161,880		(79,831)	9,314		58,763			(79,831)				0003
154503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,583,960	3959.90000000	161,880		(79,831)	9,314		61,897			(79,831)				0003
154505 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		3,563,910	3959.90000000	364,230		(179,620)	20,956		143,853			(179,620)				0003
154510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,583,960	3959.90000000	161,880		(79,831)	9,314		70,340			(79,831)				0003
154520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,187,970	3959.90000000	121,410		(59,873)	6,985		57,670			(59,873)				0003
154526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,187,970	3959.90000000	121,410		(59,873)	6,985		69,088			(59,873)				0003
155063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		6,781,421	4145.19000000	677,751		(335,152)	67,030		124,868			(335,152)				0003

SCHEDULE DB - PART A - SECTION 1

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155070 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		6,026,587	4145.19000000	602,311		(297,846)	59,569		173,342			(297,846)				0003
155072 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		1,293,420	4145.19000000	129,342		(63,960)	12,792		44,099			(63,960)				0003
155079 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		3,167,732	4145.19000000	316,773		(156,646)	31,329		143,656			(156,646)				0003
155124 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		6,497,901	4145.19000000	380,777		(188,296)	37,659		1			(188,296)				0003
155162 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/05/2022	08/04/2023		829,038	4145.19000000	82,324		(40,710)	8,142		16,266			(40,710)				0003
155754 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,049,139	4228.48000000	104,756		(51,803)	14,390		18,418			(51,803)				0003
155758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		6,135,032	4228.48000000	368,102		(182,028)	50,563		0			(182,028)				0003
155759 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,653,942	4228.48000000	165,146		(81,666)	22,685		30,432			(81,666)				0003
155762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		3,136,837	4228.48000000	313,684		(155,118)	43,088		85,696			(155,118)				0003
155765 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,018,166	4228.48000000	101,817		(50,349)	13,986		32,182			(50,349)				0003
155767 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		2,821,332	4228.48000000	282,133		(139,516)	38,755		92,520			(139,516)				0003
155770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,165,958	4228.48000000	116,596		(57,657)	16,016		41,846			(57,657)				0003
155772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,510,461	4228.48000000	151,046		(74,693)	20,748		60,062			(74,693)				0003
155774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,310,922	4228.48000000	131,092		(64,826)	18,007		59,375			(64,826)				0003
156462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,172,457	3908.19000000	122,286		(60,305)	23,117		22,363			(60,305)				0003
156468 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,563,276	3908.19000000	163,048		(80,407)	30,823		31,890			(80,407)				0003
156472 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		3,126,552	3908.19000000	326,096		(160,814)	61,646		93,288			(160,814)				0003
156475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,172,457	3908.19000000	122,286		(60,305)	23,117		41,909			(60,305)				0003
156478 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		3,908,190	3908.19000000	407,620		(201,018)	77,057		146,269			(201,018)				0003
156482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,563,276	3908.19000000	163,048		(80,407)	30,823		63,468			(80,407)				0003

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156485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		2,735,733	3908.19000000	285,334		(140,713)	53,940		124,267			(140,713)				0003
156488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,172,457	3908.19000000	122,286		(60,305)	23,117		56,406			(60,305)				0003
156494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		5,866,254	3908.19000000	377,904		(186,364)	71,439		184,513			(186,364)				0003
156925 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		5,902,463	3855.93000000	652,045		(321,557)	148,273		109,286			(321,557)				0003
156931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		2,879,896	3855.93000000	324,890		(160,220)	73,879		98,093			(160,220)				0003
156974 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		5,603,391	3855.93000000	372,009		(183,457)	84,594		169,182			(183,457)				0003
157010 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		5,398,302	3855.93000000	436,716		(215,367)	99,308		124,859			(215,367)				0003
157023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		1,542,372	3855.93000000	124,776		(61,533)	28,374		68,396			(61,533)				0003
157988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		1,764,968	3744.52000000	202,679		(99,951)	54,973		34,596			(99,951)				0003
157999 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		6,759,871	3744.52000000	776,266		(382,816)	210,549		194,493			(382,816)				0003
158002 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		1,227,683	3744.52000000	139,096		(68,596)	37,728		43,099			(68,596)				0003
158013 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		1,408,442	3744.52000000	159,562		(78,688)	43,279		53,674			(78,688)				0003
158027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		1,189,417	3744.52000000	136,586		(67,358)	37,047		49,090			(67,358)				0003
158102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2022	10/06/2023		1,872,260	3744.52000000	156,710		(77,282)	42,505		89,290			(77,282)				0003
158105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/06/2023		6,473,037	3744.52000000	440,214		(217,092)	119,401		204,536			(217,092)				0003
158148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		1,762,376	3744.52000000	286,210		(141,145)	77,630		33,525			(141,145)				0003
158725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		5,912,113	3665.78000000	419,701		(206,976)	129,935		175,858			(206,976)				0003
158748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		3,299,202	3665.78000000	384,687		(189,709)	119,095		62,130			(189,709)				0003

SCHEDULE DB - PART A - SECTION 1

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158770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		5,865,248	3665.78000000	683,888		(337,260)	211,724		143,677			(337,260)				0003
158773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		3,665,780	3665.78000000	427,430		(210,787)	132,328		124,718			(210,787)				0003
158784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		1,466,312	3665.78000000	170,972		(84,315)	52,931		58,186			(84,315)				0003
158818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		1,466,312	3665.78000000	170,972		(84,315)	52,931		69,978			(84,315)				0003
159725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,696,742	3770.55000000	426,488		(209,176)	151,072		120,697			(209,176)				0003
159741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,513,961	3770.55000000	174,662		(85,665)	61,869		54,307			(85,665)				0003
159756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,177,392	3770.55000000	135,835		(66,622)	48,116		48,723			(66,622)				0003
159768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,728,371	3770.55000000	199,398		(97,797)	70,631		79,429			(97,797)				0003
159846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/04/2022	11/06/2023		3,770,550	3770.55000000	425,320		(208,604)	150,658		69,908			(208,604)				0003
159861 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/04/2022	11/06/2023		377,055	3770.55000000	42,532		(20,860)	15,066		7,446			(20,860)				0003
159903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		5,427,065	3770.55000000	626,129		(307,093)	221,789		150,624			(307,093)				0003
159905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023		7,301,946	3770.55000000	116,831		(57,301)	41,384		223,293			(57,301)				0003
160904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		3,430,970	3965.34000000	379,434		(186,098)	148,879		60,933			(186,098)				0003
160905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		3,172,272	3965.34000000	347,048		(170,214)	136,171		91,755			(170,214)				0003
160926 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		5,138,341	3965.34000000	568,253		(278,707)	222,966		110,736			(278,707)				0003
160931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		1,430,453	3965.34000000	158,195		(77,589)	62,071		51,880			(77,589)				0003
160965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		1,189,602	3965.34000000	130,143		(63,830)	51,064		50,874			(63,830)				0003
160976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		793,068	3965.34000000	86,762		(42,554)	34,043		40,990			(42,554)				0003
160980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		5,439,736	3965.34000000	332,958		(163,304)	130,643		155,225			(163,304)				0003

SCHEDULE DB - PART A - SECTION 1

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161878 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		5,349,355	3941.26000000	583,192		(287,601)	255,646		93,197			(287,601)				0003
161883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		1,576,504	3941.26000000	168,372		(83,033)	73,807		30,415			(83,033)				0003
161891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,168,037	3941.26000000	127,341		(62,798)	55,821		38,285			(62,798)				0003
161897 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		5,911,890	3941.26000000	631,395		(311,373)	276,776		158,163			(311,373)				0003
161946 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		6,700,142	3941.26000000	375,870		(185,361)	164,765		186,862			(185,361)				0003
161955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,442,039	3941.26000000	157,212		(77,529)	68,915		60,135			(77,529)				0003
161959 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,489,829	3941.26000000	162,423		(80,099)	71,199		70,971			(80,099)				0003
162529 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		5,960,207	3821.62000000	382,645		(188,702)	182,412		167,591			(188,702)				0003
162583 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		4,968,106	3821.62000000	536,549		(264,600)	255,780		87,942			(264,600)				0003
162595 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,910,810	3821.62000000	206,365		(101,769)	98,377		37,412			(101,769)				0003
162597 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		5,732,430	3821.62000000	619,095		(305,307)	295,130		155,197			(305,307)				0003
162621 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,146,486	3821.62000000	123,819		(61,061)	59,026		37,755			(61,061)				0003
162654 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,146,486	3821.62000000	123,819		(61,061)	59,026		52,193			(61,061)				0003
163186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		3,453,142	3895.08000000		360,529	(173,331)	187,198		61,264			(173,331)				0003
163203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		6,761,379	3895.08000000		705,929	(339,389)	366,540		175,923			(339,389)				0003
163207 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,911,960	3895.08000000		199,620	(95,971)	103,649		62,471			(95,971)				0003
163298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,525,828	3895.08000000		159,306	(76,589)	82,716		60,704			(76,589)				0003
163345 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,201,832	3895.08000000		370,249	(178,005)	192,245		169,975			(178,005)				0003
163372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		2,664,558	3895.08000000		278,196	(133,748)	144,448		47,040			(133,748)				0003
163823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,596,807	3972.61000000		156,489	(69,216)	87,273		29,468			(69,216)				0003

SCHEDULE DB - PART A - SECTION 1

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163842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,374,738	3972.61000000		527,208	(233,188)	294,020		142,527			(233,188)				0003
163854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		983,324	3972.61000000		96,454	(42,662)	53,792		33,834			(42,662)				0003
163902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,563,862	3972.61000000		151,304	(66,923)	84,381		69,833			(66,923)				0003
163936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		5,709,239	3972.61000000		314,008	(138,888)	175,120		160,718			(138,888)				0003
163956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		4,512,964	3972.61000000		442,275	(195,622)	246,653		76,736			(195,622)				0003
164489 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		6,429,405	4111.08000000		607,802	(239,791)	368,012		154,688			(239,791)				0003
164507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,469,750	4111.08000000		233,477	(92,112)	141,366		73,339			(92,112)				0003
164544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,115,221	4111.08000000		105,427	(41,593)	63,834		41,396			(41,593)				0003
164579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,064,274	4111.08000000		100,611	(39,693)	60,918		47,410			(39,693)				0003
164630 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		2,064,594	4111.08000000		195,827	(77,258)	118,569		33,791			(77,258)				0003
164635 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		3,759,599	4111.08000000		356,598	(140,685)	215,913		62,138			(140,685)				0003
164637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		5,807,878	4111.08000000		311,302	(122,815)	188,487		142,714			(122,815)				0003
165138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,333,029	4079.09000000		229,783	(83,047)	146,737		71,940			(83,047)				0003
165232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		5,444,362	4079.09000000		288,360	(104,217)	184,143		131,530			(104,217)				0003
165244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		4,486,999	4079.09000000		432,542	(156,326)	276,216		72,450			(156,326)				0003
165246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		2,039,545	4079.09000000		196,610	(71,057)	125,553		35,773			(71,057)				0003
165267 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		4,486,999	4079.09000000		432,542	(156,326)	276,216		109,631			(156,326)				0003
165274 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/17/2023	02/20/2024		1,631,636	4079.09000000		157,288	(56,846)	100,442		75,671			(56,846)				0003
165840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	03/06/2024		2,833,894	4048.42000000		250,803	(79,489)	171,314		47,292			(79,489)				0003
165851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/06/2023	03/06/2024		5,262,946	4048.42000000		465,777	(147,623)	318,154		127,324			(147,623)				0003
165884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,459,063	4048.42000000		238,283	(75,521)	162,762		74,562			(75,521)				0003
165911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,241,827	4048.42000000		217,233	(68,850)	148,383		36,822			(68,850)				0003

SCHEDULE DB - PART A - SECTION 1

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

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165929 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,668,186	4048.42000000		161,731	(51,259)	110,472		67,250			(51,259)				0003
165936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		5,556,253	4048.42000000		308,928	(97,912)	211,016		140,365			(97,912)				0003
166409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		790,314	3951.57000000		71,682	(19,977)	51,705		31,918			(19,977)				0003
166413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		790,314	3951.57000000		71,682	(19,977)	51,705		35,319			(19,977)				0003
166436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		6,187,318	3951.57000000		370,002	(103,115)	266,886		157,472			(103,115)				0003
166448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		5,137,041	3951.57000000		465,933	(129,850)	336,083		84,983			(129,850)				0003
166462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		5,137,041	3951.57000000		465,933	(129,850)	336,083		128,008			(129,850)				0003
166464 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		2,370,942	3951.57000000		215,046	(59,931)	155,115		73,578			(59,931)				0003
167381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,826,886	4105.02000000		643,502	(149,857)	493,646		107,018			(149,857)				0003
167434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,207,926	4105.02000000		392,544	(91,414)	301,129		160,195			(91,414)				0003
167439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		1,231,506	4105.02000000		112,929	(26,299)	86,630		50,807			(26,299)				0003
167449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		7,799,538	4105.02000000		715,217	(166,557)	548,660		184,012			(166,557)				0003
167452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		2,052,510	4105.02000000		188,215	(43,831)	144,384		61,270			(43,831)				0003
168023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		5,781,706	4129.79000000		526,708	(102,456)	424,252		89,505			(102,456)				0003
168038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		6,607,664	4129.79000000		601,952	(117,092)	484,860		169,991			(117,092)				0003
168042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,238,937	4129.79000000		112,866	(21,955)	90,911		39,456			(21,955)				0003

SCHEDULE DB - PART A - SECTION 1

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

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168055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,238,937	4129.79000000		112,866	(21,955)	90,911		43,272			(21,955)				0003
168063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,238,937	4129.79000000		112,866	(21,955)	90,911		50,627			(21,955)				0003
168127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		6,928,357	4129.79000000		369,074	(71,792)	297,281		157,476			(71,792)				0003
170971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		7,821,232	4136.25000000		423,285	(64,588)	358,697		183,061			(64,588)				0003
171022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/05/2023	05/06/2024		1,240,875	4136.25000000		113,169	(17,268)	95,901		49,874			(17,268)				0003
171120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,454,724	4136.25000000		514,317	(78,479)	435,838		83,629			(78,479)				0003
171126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,286,852	4136.25000000		687,065	(104,838)	582,227		167,501			(104,838)				0003
171137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,496,793	4136.25000000		141,130	(21,535)	119,595		45,680			(21,535)				0003
171145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,040,440	4136.25000000		98,101	(14,969)	83,132		38,148			(14,969)				0003
171639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,826,825	4191.98000000		441,703	(50,549)	391,153		72,026			(50,549)				0003
171657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,095,945	4191.98000000		557,953	(63,853)	494,100		147,424			(63,853)				0003
171669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,486,023	4191.98000000		136,227	(15,590)	120,637		47,445			(15,590)				0003
171681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,356,667	4191.98000000		216,011	(24,721)	191,290		96,446			(24,721)				0003
171732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,595,253	4191.98000000		338,336	(38,720)	299,617		149,128			(38,720)				0003
172294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,714,527	4283.85000000		595,614	(39,057)	556,557		146,808			(39,057)				0003
172332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,535,475	4283.85000000		136,205	(8,931)	127,273		42,695			(8,931)				0003
172356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,382,324	4283.85000000		211,789	(13,888)	197,901		93,045			(13,888)				0003
172366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2023	06/06/2024		5,569,005	4283.85000000		478,374	(31,369)	447,005		80,371			(31,369)				0003
172394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,625,632	4283.85000000		417,481	(27,376)	390,105		178,044			(27,376)				0003
172396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2023	06/06/2024		1,285,155	4283.85000000		110,394	(7,239)	103,155		40,781			(7,239)				0003

SCHEDULE DB - PART A - SECTION 1

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172824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,040,171	4388.71000000		805,510	(22,008)	783,502		207,026			(22,008)				0003
172850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,466,590	4388.71000000		130,847	(3,575)	127,272		50,600			(3,575)				0003
172866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,135,882	4388.71000000		348,231	(9,515)	338,717		132,205			(9,515)				0003
172872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/20/2023	06/20/2024		1,316,613	4388.71000000		113,229	(3,094)	110,135		37,229			(3,094)				0003
172901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/20/2023	06/20/2024		4,827,581	4388.71000000		415,173	(11,344)	403,829		66,160			(11,344)				0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										25,202,447	22,031,651	(18,039,087)	22,655,337	XXX	14,011,201	0	0	(18,039,087)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										25,202,447	22,031,651	(18,039,087)	22,655,337	XXX	14,011,201	0	0	(18,039,087)	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										25,202,447	22,031,651	(18,039,087)	22,655,337	XXX	14,011,201	0	0	(18,039,087)	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										25,202,447	22,031,651	(18,039,087)	22,655,337	XXX	14,011,201	0	0	(18,039,087)	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
153797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2022	07/06/2023		6,272,095	3920.05906000	(562,480)		277,387	(10,787)					277,387				0003
153805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		6,631,186	3965.43100400	(563,065)		277,676	(10,799)					277,676				0003
153808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,111,184	3992.73107200	(87,346)		43,075	(1,675)					43,075				0003
153810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,164,032	4032.33539600	(84,731)		41,785	(1,625)					41,785				0003
153815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023		1,420,787	4069.63267200	(96,000)		47,342	(1,841)					47,342				0003
153826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		7,678,953	3961.97043200	(323,807)		159,686	(6,210)					159,686				0003
154451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		6,767,763	4079.88497000	(289,024)		142,532	(16,629)					142,532				0003
154457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		4,440,394	4036.72210000	(396,033)		195,304	(22,785)					195,304				0003
154482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		2,020,737	4041.47390000	(178,650)		88,101	(10,278)					88,101				0003

SCHEDULE DB - PART A - SECTION 1

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

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154494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,224,441	4081.46890000	(100,548)		49,585	(5,785)					49,585				0003
154502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,643,200	4108.00030000	(128,316)		63,279	(7,383)					63,279				0003
154504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,646,368	4115.92006000	(126,588)		62,427	(7,283)					62,427				0003
154506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		3,708,961	4121.06793000	(282,366)		139,249	(16,246)					139,249				0003
154512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,654,921	4137.30350000	(122,092)		60,210	(7,024)					60,210				0003
154523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,246,181	4153.93510000	(88,968)		43,875	(5,119)					43,875				0003
154528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2022	07/20/2023		1,257,823	4192.74210000	(83,061)		40,962	(4,779)					40,962				0003
155066 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		6,913,658	4226.02120500	(600,782)		297,090	(59,418)					297,090				0003
155071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		6,212,206	4272.86185200	(495,942)		245,246	(49,049)					245,246				0003
155073 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		1,340,760	4296.90395400	(102,400)		50,637	(10,127)					50,637				0003
155080 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		3,325,168	4351.20594300	(229,090)		113,286	(22,657)					113,286				0003
155131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		6,703,235	4276.17800400	(267,714)		132,386	(26,477)					132,386				0003
155163 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/05/2022	08/04/2023		846,282	4231.40995200	(72,268)		35,737	(7,147)					35,737				0003
155757 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,070,121	4313.04960000	(92,219)		45,603	(12,667)					45,603				0003
155760 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		6,324,605	4359.14003200	(261,843)		129,483	(35,967)					129,483				0003
155761 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,688,675	4317.27808000	(144,422)		71,418	(19,838)					71,418				0003
155763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		3,236,902	4363.36851200	(255,025)		126,111	(35,031)					126,111				0003
155766 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,056,347	4387.04800000	(79,631)		39,378	(10,938)					39,378				0003
155769 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		2,931,646	4393.81356800	(218,202)		107,902	(29,973)					107,902				0003
155771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,216,561	4411.99603200	(87,470)		43,254	(12,015)					43,254				0003

SCHEDULE DB - PART A - SECTION 1

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155773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,584,625	4436.09836800	(108,738)		53,772	(14,937)					53,772				0003
155776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		1,387,087	4474.15468800	(88,264)		43,647	(12,124)					43,647				0003
156467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,195,906	3986.35380000	(108,873)		53,691	(20,581)					53,691				0003
156471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,596,730	3991.82526600	(143,960)		70,994	(27,214)					70,994				0003
156473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		3,224,726	4030.90716600	(270,880)		133,585	(51,207)					133,585				0003
156476 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,216,659	4055.52876300	(97,641)		48,152	(18,458)					48,152				0003
156479 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		4,062,564	4062.56350500	(321,760)		158,676	(60,826)					158,676				0003
156483 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,630,341	4075.85135100	(125,920)		62,098	(23,804)					62,098				0003
156487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		2,867,322	4096.17393900	(213,003)		105,043	(40,266)					105,043				0003
156491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		1,232,252	4107.50769000	(89,550)		44,162	(16,929)					44,162				0003
156496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		6,053,974	4033.25208000	(276,477)		136,345	(52,265)					136,345				0003
156927 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		6,017,561	3931.12063500	(586,705)		289,334	(133,415)					289,334				0003
156933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		2,983,573	3994.74348000	(267,581)		131,958	(60,847)					131,958				0003
156976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		5,775,415	3974.30705100	(279,945)		138,055	(63,659)					138,055				0003
157011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		5,530,021	3950.01469200	(362,544)		178,789	(82,442)					178,789				0003
157026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		1,615,018	4037.54430300	(85,108)		41,971	(19,353)					41,971				0003
157990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		1,801,326	3821.65711200	(182,029)		89,768	(49,372)					89,768				0003

SCHEDULE DB - PART A - SECTION 1

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158001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		6,964,695	3857.97895600	(662,024)		326,478	(179,563)					326,478				0003
158004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		1,273,230	3883.44169200	(113,855)		56,148	(30,881)					56,148				0003
158014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		1,465,203	3895.42415600	(128,253)		63,248	(34,786)					63,248				0003
158028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023		1,241,276	3907.78107200	(108,159)		53,339	(29,336)					53,339				0003
158104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2022	10/06/2023		1,966,809	3933.61826000	(105,280)		51,919	(28,555)					51,919				0003
158108 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/06/2023		6,680,821	3864.71909200	(328,619)		162,059	(89,132)					162,059				0003
158152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		1,797,623	3819.41040000	(266,154)		131,254	(72,190)					131,254				0003
158727 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		6,091,250	3776.85313400	(325,462)		160,502	(100,759)					160,502				0003
158750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		3,364,526	3738.36244400	(348,525)		171,875	(107,900)					171,875				0003
158772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		6,016,571	3760.35712400	(600,896)		296,332	(186,031)					296,332				0003
158775 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		3,797,382	3797.38150200	(356,240)		175,680	(110,288)					175,680				0003
158791 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		1,527,750	3819.37618200	(138,024)		68,067	(42,731)					68,067				0003
158820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2022	10/20/2023		1,540,361	3850.90189000	(131,688)		64,942	(40,769)					64,942				0003
159726 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,826,498	3902.89630500	(355,103)		174,165	(125,786)					174,165				0003
159743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,572,400	3916.09323000	(142,687)		69,983	(50,543)					69,983				0003
159758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,229,904	3938.71653000	(107,354)		52,653	(38,027)					52,653				0003
159770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		1,814,098	3957.56928000	(153,250)		75,164	(54,285)					75,164				0003
159848 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/04/2022	11/06/2023		3,845,584	3845.58394500	(383,130)		187,911	(135,714)					187,911				0003
159864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/04/2022	11/06/2023		385,049	3850.48566000	(38,041)		18,658	(13,475)					18,658				0003

SCHEDULE DB - PART A - SECTION 1

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

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159906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		5,588,791	3882.91239000	(536,365)		263,067	(189,993)					263,067				0003
159908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023		7,530,497	3888.56821500	0												0003
160906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		3,499,247	4044.25026600	(339,703)		166,612	(133,289)					166,612				0003
160907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		3,275,688	4094.61008400	(287,824)		141,167	(112,934)					141,167				0003
160928 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		5,262,689	4061.30122800	(496,316)		243,425	(194,740)					243,425				0003
160933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023		1,489,245	4128.31547400	(124,894)		61,256	(49,005)					61,256				0003
160960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		1,247,417	4158.05552400	(97,737)		47,936	(38,349)					47,936				0003
160979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/18/2022	11/20/2023		840,018	4200.08812800	(60,828)		29,834	(23,867)					29,834				0003
160990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		5,604,016	4085.09326800	(243,366)		119,362	(95,490)					119,362				0003
161882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		5,454,202	4018.50869600	(521,674)		257,264	(228,679)					257,264				0003
161885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		1,610,714	4026.78534200	(148,176)		73,073	(64,954)					73,073				0003
161896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,211,488	4087.87487200	(102,228)		50,414	(44,812)					50,414				0003
161900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		6,090,429	4060.28605200	(527,115)		259,947	(231,064)					259,947				0003
161948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2022	12/06/2023		6,896,456	4056.74000000	(268,005)		132,167	(117,482)					132,167				0003
161956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,510,680	4128.86397600	(118,133)		58,257	(51,784)					58,257				0003
161960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023		1,571,174	4156.45279600	(116,834)		57,617	(51,215)					57,617				0003
162531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		6,133,649	3932.82914200	(287,282)		141,673	(136,951)					141,673				0003
162584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		5,065,481	3896.52375200	(480,415)		236,917	(229,020)					236,917				0003
162596 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,952,275	3904.54915400	(182,500)		90,000	(87,000)					90,000				0003

SCHEDULE DB - PART A - SECTION 1

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162598 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		5,904,976	3936.65076200	(520,845)		256,855	(248,293)					256,855				0003
162623 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,188,562	3961.87345400	(100,065)		49,347	(47,702)					49,347				0003
162655 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2022	12/20/2023		1,204,957	4016.52262000	(91,419)		45,083	(43,581)					45,083				0003
163205 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		6,961,516	4010.37436800		(591,662)	284,453	(307,209)					284,453				0003
163208 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,983,276	4040.36648400		(159,278)	76,576	(82,702)					76,576				0003
163300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,595,406	4072.69564800		(120,244)	57,810	(62,435)					57,810				0003
163346 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,379,825	4006.86879600		(271,640)	130,596	(141,044)					130,596				0003
163373 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		2,717,849	3972.98160000		(247,287)	118,888	(128,399)					118,888				0003
163824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,630,978	4057.62385400		(135,760)	60,048	(75,713)					60,048				0003
163844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,540,817	4095.36364900		(427,238)	188,971	(238,267)					188,971				0003
163855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,022,952	4132.70618300		(72,904)	32,246	(40,658)					32,246				0003
163903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,646,590	4182.76106900		(102,933)	45,528	(57,405)					45,528				0003
163938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		5,881,658	4092.58282200		(215,238)	95,202	(120,037)					95,202				0003
163963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		4,601,870	4050.87041700		(388,205)	171,706	(216,499)					171,706				0003
164493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		6,619,072	4232.35686000		(489,501)	193,118	(296,383)					193,118				0003
164508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,560,143	4261.54552800		(177,661)	70,091	(107,570)					70,091				0003
164561 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,166,633	4300.60078800		(74,201)	29,274	(44,927)					29,274				0003
164580 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,123,660	4340.47826400		(65,064)	25,669	(39,395)					25,669				0003
164632 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		2,105,886	4193.30160000		(169,710)	66,954	(102,756)					66,954				0003
164636 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		3,835,543	4194.12381600		(308,663)	121,774	(186,889)					121,774				0003
164638 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		5,971,660	4227.01245600		(214,891)	84,779	(130,112)					84,779				0003
165140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,421,684	4234.09542000		(176,007)	63,611	(112,396)					63,611				0003
165234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		5,594,627	4191.67288400		(201,304)	72,754	(128,550)					72,754				0003

SCHEDULE DB - PART A - SECTION 1

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165245 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/17/2023	02/20/2024		4,574,944	4159.04000000		(377,751)	136,524	(241,227)					136,524				0003
165247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/17/2023	02/20/2024		2,082,987	4165.97461700		(169,625)	61,305	(108,320)					61,305				0003
165269 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/17/2023	02/20/2024		4,620,712	4200.64688200		(350,471)	126,665	(223,806)					126,665				0003
165275 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/17/2023	02/20/2024		1,726,108	4315.26931100		(101,600)	36,720	(64,880)					36,720				0003
163189 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		3,522,550	3973.37110000		(320,473)	154,073	(166,399)					154,073				0003
165842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/06/2023	03/06/2024		2,891,422	4130.60292600		(214,900)	68,110	(146,790)					68,110				0003
165852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/06/2023	03/06/2024		5,418,203	4167.84839000		(370,149)	117,315	(252,834)					117,315				0003
165888 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,550,786	4199.42606600		(182,462)	57,830	(124,633)					57,830				0003
165914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,286,664	4129.38840000		(189,210)	59,968	(129,242)					59,968				0003
165933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,751,595	4250.84100000		(111,935)	35,477	(76,459)					35,477				0003
165939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		5,713,495	4162.99028600		(217,805)	69,031	(148,774)					69,031				0003
166410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		828,802	4144.01145900		(48,928)	13,636	(35,292)					13,636				0003
166414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		832,991	4164.95478000		(46,622)	12,993	(33,629)					12,993				0003
166437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		6,359,326	4061.42364600		(269,148)	75,009	(194,140)					75,009				0003
166449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		5,237,727	4029.02077200		(404,287)	112,670	(291,617)					112,670				0003
166463 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		5,289,611	4068.93162900		(373,620)	104,124	(269,496)					104,124				0003
166465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/20/2023	03/20/2024		2,459,141	4098.56840400		(162,150)	45,189	(116,961)					45,189				0003

SCHEDULE DB - PART A - SECTION 1

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167384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,960,693	4185.47839200		(559,463)	130,286	(429,177)					130,286				0003
167438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,393,891	4210.92951600		(286,155)	66,639	(219,516)					66,639				0003
167440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		1,296,406	4321.35455400		(74,175)	17,274	(56,901)					17,274				0003
167451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		8,029,624	4226.11809000		(573,116)	133,465	(439,651)					133,465				0003
167457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2023	04/05/2024		2,129,890	4259.77925400		(140,945)	32,823	(108,122)					32,823				0003
168025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		5,894,449	4210.32090500		(454,258)	88,363	(365,895)					88,363				0003
168039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		6,825,056	4265.66009100		(465,040)	90,460	(374,580)					90,460				0003
168043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,289,733	4299.11139000		(81,237)	15,802	(65,435)					15,802				0003
168057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,294,813	4316.04352900		(78,300)	15,231	(63,069)					15,231				0003
168064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2023	04/19/2024		1,304,601	4348.66887000		(72,723)	14,146	(58,577)					14,146				0003
168128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		7,114,037	4240.46837200		(256,834)	49,960	(206,875)					49,960				0003
170972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		8,039,444	4251.65137500		(293,531)	44,789	(248,741)					44,789				0003
171023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/05/2023	05/06/2024		1,306,269	4354.23037500		(73,572)	11,226	(62,346)					11,226				0003
171121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,561,637	4217.32050000		(446,678)	68,158	(378,520)					68,158				0003
171127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,502,543	4258.68300000		(552,258)	84,268	(467,990)					84,268				0003
171138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,556,066	4300.04550000		(104,608)	15,962	(88,646)					15,962				0003
171146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,090,277	4334.37637500		(67,720)	10,333	(57,387)					10,333				0003

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)
171640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,921,913	4274.56200600		(380,209)	43,512	(336,697)					43,512				0003
171659 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,292,844	4327.38095400		(433,473)	49,607	(383,866)					49,607				0003
171671 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,550,071	4372.65433800		(96,119)	11,000	(85,119)					11,000				0003
171682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,488,641	4426.73088000		(135,272)	15,481	(119,791)					15,481				0003
171733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,780,580	4309.77463800		(225,558)	25,813	(199,745)					25,813				0003
172297 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,917,977	4413.65065500		(464,681)	30,471	(434,210)					30,471				0003
172333 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,595,205	4450.49176500		(98,125)	6,434	(91,691)					6,434				0003
172358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,514,305	4521.17529000		(130,075)	8,530	(121,545)					8,530				0003
172367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2023	06/06/2024		5,678,714	4368.24184500		(406,367)	26,647	(379,720)					26,647				0003
172395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,863,699	4402.08426000		(270,845)	17,760	(253,085)					17,760				0003
172397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2023	06/06/2024		1,342,216	4474.05294000		(74,334)	4,874	(69,460)					4,874				0003
172826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,350,249	4539.24275300		(606,355)	16,567	(589,788)					16,567				0003
172852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,544,613	4622.18937200		(82,200)	2,246	(79,954)					2,246				0003
172867 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,334,260	4510.71613800		(226,207)	6,181	(220,027)					6,181				0003
172875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/20/2023	06/20/2024		1,372,174	4573.91356200		(77,877)	2,128	(75,749)					2,128				0003
172905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/20/2023	06/20/2024		4,922,684	4475.16758700		(352,462)	9,630	(342,832)					9,630				0003
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(20,473,530)	(17,161,304)	14,534,445	(17,824,763)	XXX	0	0	0	14,534,445	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(20,473,530)	(17,161,304)	14,534,445	(17,824,763)	XXX	0	0	0	14,534,445	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										(20,473,530)	(17,161,304)	14,534,445	(17,824,763)	XXX	0	0	0	14,534,445	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										(20,473,530)	(17,161,304)	14,534,445	(17,824,763)	XXX	0	0	0	14,534,445	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

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)
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										4,728,917	4,870,347	(3,504,643)	4,830,574	XXX	14,011,201	0	0	(3,504,643)	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										4,728,917	4,870,347	(3,504,643)	4,830,574	XXX	14,011,201	0	0	(3,504,643)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Equity derivatives hedging portfolio's exposure to equity markets

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

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			0		0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			711,759	(560,465)	151,294	350,357		350,357	0	
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	1,390,000		2,684,812	(2,123,718)	0	1,674,777		284,777	0	
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y	1,604,110		1,987,977	(1,671,682)	0	1,434,869		0	0	
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y					0			0	0	
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			41,384		41,384	223,293		223,293	0	
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	1,040,000		2,294,027	(1,848,360)	0	1,101,784		61,784	0	
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,600,000		2,126,691	(1,462,061)	0	1,523,982		0	0	
Societe General	O2RNE8IBXP4ROTD8PU41	Y	Y					0			0	0	
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	370,000		1,132,474	(866,482)	0	406,769		36,769	0	
0299999999. Total NAIC 1 Designation				6,004,110	0	10,979,125	(8,532,769)	192,678	6,715,832	0	956,981	0	0
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y			3,496,216	(2,669,399)	826,817	2,423,833		2,423,833	0	
0399999999. Total NAIC 2 Designation				0	0	3,496,216	(2,669,399)	826,817	2,423,833	0	2,423,833	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						8,179,996	(6,622,595)	1,557,401	4,871,536		4,871,536		
0999999999 - Gross Totals				6,004,110	0	22,655,337	(17,824,763)	2,576,896	14,011,201	0	8,252,350	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						22,655,337	(17,824,763)						

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 R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	1,390,000	1,390,000	XXX		V
Citibank NA E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	1,604,110	1,604,110	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	70,000	70,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	970,000	970,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,600,000	1,600,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	370,000	370,000	XXX		V
0299999999 - Total				6,004,110	6,004,110	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
PNC Bank Pittsburgh, PA		0.000			(7,787,785)	15,183	(4,440,966)	XXX
Bank of New York Mellon New York, NY		0.000			2,088,636	2,055,338	2,040,716	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	(5,699,149)	2,070,521	(2,400,250)	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	(5,699,149)	2,070,521	(2,400,250)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(5,699,149)	2,070,521	(2,400,250)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AMER ELEC POWER FIXED COUPON 0 MATURITY		05/02/2023	0.000	07/06/2023	4,996,146	0	45,035
	APPLE INC COMMERCIAL PAPER		06/29/2023	0.000	07/13/2023	4,990,881	0	700
	AVANGRID INC COMMERCIAL PAPER		04/18/2023	0.000	07/18/2023	4,985,597	0	53,097
	AVANGRID INC COMMERCIAL PAPER		06/21/2023	0.000	07/24/2023	5,977,473	0	7,173
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		05/23/2023	0.000	08/15/2023	1,985,689	0	11,123
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		06/09/2023	0.000	08/22/2023	2,975,174	0	9,091
	COX ENTERPRISES INC COMMERCIAL PAPER		06/29/2023	0.000	07/13/2023	5,988,580	0	877
	DOVER CORP COMMERCIAL PAPER		06/26/2023	0.000	07/06/2023	4,994,894	0	2,185
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/30/2023	0.000	07/06/2023	4,996,354	0	729
	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL		05/15/2023	0.000	07/25/2023	5,976,309	0	40,564
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		06/28/2023	0.000	07/07/2023	2,996,479	0	439
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		05/11/2023	0.000	07/10/2023	4,991,766	0	36,350
	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/26/2023	0.000	07/14/2023	4,988,953	0	2,203
	RAYTHEON TECHNOLOGIES CORP COMMERCIAL PA		06/07/2023	0.000	07/05/2023	4,995,485	0	16,485
	SOUTHERN CO GAS CAPITAL CORP COMMERCIAL		06/27/2023	0.000	07/06/2023	4,994,943	0	1,443
	TAMPA ELECTRIC CO COMMERCIAL PAPER		06/01/2023	0.000	07/05/2023	4,995,355	0	1,066
	TAMPA ELECTRIC CO COMMERCIAL PAPER		06/16/2023	0.000	07/17/2023	5,983,618	0	21,563
	TAMPA ELECTRIC CO COMMERCIAL PAPER		06/22/2023	0.000	07/20/2023	996,788	0	11,775
	VULCAN MATERIALS CO COMMERCIAL PAPER		06/27/2023	0.000	07/12/2023	4,990,337	0	1,483
	WRKCO INC COMMERCIAL PAPER		06/27/2023	0.000	07/21/2023	4,983,617	0	1,484
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/01/2023	0.000	07/05/2023	2,990,304		11,004
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/05/2023	0.000	07/20/2023	2,997,238		12,822
	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P		06/28/2023	0.000	07/13/2023	2,993,815	0	441
	THOMSON REUTERS CORP COMMERCIAL PAPER		06/08/2023	0.000	07/18/2023	3,988,415	0	12,726
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		05/05/2023	0.000	08/03/2023	4,972,644	0	42,392
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						110,726,854	0	344,251
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						110,726,854	0	344,251
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						110,726,854	0	344,251
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						110,726,854	0	344,251
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/30/2023	0.000		1,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	0
8609999999 - Total Cash Equivalents						111,726,854	0	344,251