

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022 OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY NAIC Group Code 0435 NAIC Company Code 93661 Employers ID Number 24 4004709

| Organized under the Laws of | | ior) | Otto Design | | |
|--|--|--|--|--|---|
| | Office | | , State of Domicile or Port of E | Entry OH | |
| Country of Domicile | Was a superior | United States | of America | | |
| Licensed as business type: | Life, | Accident and Health [X] I | Fraternal Benefit Societies [] | | |
| Incorporated/Organized | 11/13/1981 | | Commenced Business | 12/21/1981 | |
| Statutory Home Office | 301 East Fourth S | | | Cincinnati, OH, US 45202 | 7 10 10 10 10 10 10 10 10 10 10 10 10 10 |
| | (Street and Num | ber) | (City or | Town, State, Country and Zip Code) | |
| Main Administrative Office | | 301 East Fou | urth Street | | |
| | Cincinnati, OH, US 45202 | (Street and | Number) | | |
| (City or To | own, State, Country and Zip Coo | le) | (A | 513-361-9000 rea Code) (Telephone Number) | |
| Mail Address | Post Office Box 5423 | | 2.500 | | |
| | (Street and Number or P.O. | | (City or | Cincinnati, OH, US 45201 Town, State, Country and Zip Code) | |
| Primary Location of Books and R | ecords | 301 East Fo | | , carry crame, and alp sous, | |
| | | (Street and | West and the second sec | The second secon | |
| | incinnati, OH, US 45202 wn, State, Country and Zip Cod | 12) | | 513-361-9000 | |
| | wir, State, Country and Zip Cod | le) | (Ar | rea Code) (Telephone Number) | |
| Internet Website Address | | www.massm | utual.com | | |
| Statutory Statement Contact | Robert May | hew Earle II | | 513-361-9077 | |
| | (Na | ame) | | (Area Code) (Telephone Number) | |
| | earle@mmascend.com (E-mail Address) | | | 513-345-9484 | |
| | | | | (FAX Number) | |
| President | Mark Francis M | OFFICE | | | |
| | Mark Francis Mu John Paul Gru | | | Brian Patrick Sponaugle # | 1 |
| | John Faul Glu | Det | Appointed Actuary | Richard Lee Sutton | |
| Adrianna Cues | n Danii . | OTHE | | | |
| Adrienne Susa | n Baglier | Michael Robe | ert Fanning | Michael Harrison Haney | <u> </u> |
| Deminis to | | DIRECTORS OF | RTRUSTEES | | |
| Dominic Luse Geoffrey James | | Elizabeth Wa Roger Willia | rd Chicares | Susan Marie Cicco | |
| Paul Anthony | | Mark Francis | Muething | Michael Robert Fanning Michael James O'Conno | |
| Eric William | Partian | Gareth Field | ding Ross | Arthur William Wallace I | |
| State of | Ohio | | | | |
| County of | Hamilton | - ss: | | | |
| | T (d) (ii) | _ | | | |
| statement, together with related exception and affairs of the said ren n accordance with the NAIC Ann fulse or regulations require diffe espectively. Furthermore, the so | whibits, schedules and explanat porting entity as of the reporting ual Statement Instructions and rences in reporting not relater ope of this attestation by the decored in the station of the decored in | ions therein contained, and p period stated above, and Accounting Practices and d to accounting practices | nexed or referred to, is a full an of its income and deductions to Procedures manual except to and procedures, according to | rting entity, and that on the reporting perior claims thereon, except as herein stated true statement of all the assets and lia herefrom for the period ended, and have the extent that: (1) state law may differ; to the best of their information, knowle electronic filing with the NAIC, when reperequested by various regulators in lieu DocuSigned by: | ted, and that this bilities and of the been completed or, (2) that state edge and belief, |
| Mark Muthing | | John Gruber -32508C7130871A6 | | Brian Sponaugle | |
| Mark Francis Mueth President | ing | John Paul (Secreta | | Brian Patrick Sponau Treasurer | gle |
| subscribed and sworn to before m | e this | 2000 | a. Is this an original filing?b. If no, | | [] |
| Ahrer | (LBarn | A/ | State the amendmen Date filed Number of pages atta | *************************************** | |
| OFFICERS AND DIRECT | Notary Pub State of Or | HC . | THE PREVIOUS ANNUAL STA | ATEMENT | |

My Comm. Expires August 9, 2025

ASSETS

| | ASC | SEIS | | | |
|----------------|---|---|------------------------|--------------------------|-------------------------------|
| | | | Current Statement Date | | 4 |
| | | 1 | 2 | 3 Net Admitted Assets | December 31 Prior Year Net |
| | | Assets | Nonadmitted Assets | (Cols. 1 - 2) | Admitted Assets |
| 1. | Bonds | 2,308,936,754 | | 2,308,936,754 | 2, 189, 149, 427 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 2,000,000 | | 2,000,000 | 7,307,314 |
| | 2.2 Common stocks | | | 0 | 124 |
| | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | | | 0 | |
| | 3.2 Other than first liens. | | | 0 | |
| | Real estate: | | | | |
| | | | | | |
| | | | | 0 | |
| | encumbrances) | | | 0 | |
| | 4.2 Properties held for the production of income (less | | | | |
| | \$encumbrances) | | | 0 | |
| | 4.3 Properties held for sale (less \$ | | | | |
| | encumbrances) | | | 0 | |
| 5. | Cash (\$12,758,066), cash equivalents | | | | |
| | (\$63,414,954) and short-term | | | | |
| | investments (\$9,981,139) | 86 . 154 . 159 | | 86, 154, 159 | 229.235.013 |
| 6. | Contract loans (including \$ premium notes) | | | | 47, 190, 707 |
| | Derivatives | | | 4,883,788 | |
| | Other invested assets | | | | 18,374,319 |
| | | | | | |
| | Receivables for securities | | | | 26,954 |
| | Securities lending reinvested collateral assets | | | | |
| | Aggregate write-ins for invested assets | | | 0 | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 2,465,307,511 | 0 | 2,465,307,511 | 2,507,812,874 |
| 13. | Title plants less \$ charged off (for Title insurers | | | | |
| | only) | | | 0 | |
| 14. | Investment income due and accrued | 23,973,030 | | 23,973,030 | 21,363,802 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | | | 0 | |
| | 15.2 Deferred premiums, agents' balances and installments booked but | | | | |
| | deferred and not yet due (including \$ | | | | |
| | | 40 606 | 40,626 | 0 | |
| | earned but unbilled premiums) | 40,020 | 40,020 | | |
| | 15.3 Accrued retrospective premiums (\$ | | | | |
| | contracts subject to redetermination (\$ | | | 0 | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | | | 0 | |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. | Amounts receivable relating to uninsured plans | | | 0 | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 1,790,893 | | 1,790,893 | |
| 18.2 | Net deferred tax asset | 1,411,626 | | 1,411,626 | 1,201,225 |
| 19. | Guaranty funds receivable or on deposit | 3,679 | | 3,679 | 4,983 |
| | Electronic data processing equipment and software | | | 0 | |
| | Furniture and equipment, including health care delivery assets | | | | |
| | (\$ | | | n | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| | Receivables from parent, subsidiaries and affiliates | | | | 1,500,787 |
| | | | | , | |
| | Health care (\$ | | | | 0.070.004 |
| | Aggregate write-ins for other than invested assets | 1,209,254 | 16,698 | 1,192,556 | 3,0/6,864 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 2 /03 730 000 | 57 324 | 2,493,681,685 | 2 534 060 535 |
| 07 | | 2,433,733,003 | | 2,430,001,000 | 2,304,300,300 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 475,545,044 | | 475,545,044 | 690,771,210 |
| 28. | Total (Lines 26 and 27) | 2,969,284,053 | 57,324 | 2,969,226,729 | 3,225,731,745 |
| | DETAILS OF WRITE-INS | _,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 01,021 | _,,,,,,, | -,,, |
| | | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | _ | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| | Accrued contractual fee income | 807,095 | | 807,095 | 794,204 |
| 2501. | | 218 198 | 16.698 | 201,500 | 21,500 |
| | Other assets | | | | |
| 2502. | | | , , | | , |
| 2502. 2503. | Other assets Receivable for marketing reallowance Summary of remaining write-ins for Line 25 from overflow page | 183,961 | 0 | 183,961 | 221,160 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | , and the second | 1 Current Statement Date | 2 December 31 Prior Year |
|-------------------------|--|--------------------------------|--------------------------------|
| 1. | Aggregate reserve for life contracts \$2,054,000,727 less \$ included in Line 6.3 (including \$ | | |
| 2. 3. | Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | 16,882,790 | 18,065,509 |
| 4. | Contract claims: 4.1 Life | | |
| 5. | 4.2 Accident and health Policyholders' dividends/refunds to members \$ and coupons \$ due | | |
| 6. | and unpaid Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated | | 0 |
| | amounts: 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ | | |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ | | |
| | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 9. | \$ discount; including \$ accident and health premiums | | |
| | 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 \$ | | |
| 10. | ceded | 5,353,115 | |
| 11. | \$ and deposit-type contract funds \$ Commissions and expense allowances payable on reinsurance assumed | | |
| 12. 13. | General expenses due or accrued | | |
| 14. | allowances recognized in reserves, net of reinsured allowances). Taxes, licenses and fees due or accrued, excluding federal income taxes. | 98,084 168,975 | (119) |
| 15.1 | Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | 2,053,902 |
| 16. 17. | Unearned investment income | | |
| 18. | Amounts held for agents' account, including \$809,993 agents' credit balances | | 755,664 |
| 19. 20. | Remittances and items not allocated | | 532,913 |
| 21. 22. | Liability for benefits for employees and agents if not included above | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: 24.01 Asset valuation reserve | 17,807,181 | 16,219,967 |
| | 24.02 Reinsurance in unauthorized and certified (\$ | | 0 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 1,263,877 | |
| | 24.05 Drafts outstanding | | |
| | 24.07 Funds held under coinsurance | | _ |
| | 24.09 Payable for securities | 4,032,230 | 31,321 |
| | 24.10 Payable for securities lending | | |
| | Aggregate write-ins for liabilities | 2,216,594 | 2,946,037 |
| 26. 27. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) From Separate Accounts Statement | 2,112,558,206 475,545,044 | 2,164,458,575 690,771,210 |
| 28. | Total liabilities (Lines 26 and 27) | 2,588,103,250 | 2,855,229,785 |
| 29. 30. | Common capital stock Preferred capital stock | | 2,500,000 |
| 31. | Aggregate write-ins for other than special surplus funds | | 0 |
| 32. 33. | Surplus notes Gross paid in and contributed surplus | | 171,550,000 |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. 36. | Unassigned funds (surplus) Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$) | | |
| | 36.2 shares preferred (value included in Line 30 \$ | | |
| | Surplus (Total Lines 31+32+33+34+35-36) (including \$ | 378,623,479 381,123,479 | 368,001,960 370,501,960 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 2,969,226,729 | 3,225,731,745 |
| 2501. | DETAILS OF WRITE-INS Liability for funds held as collateral | 1.146 898 | 2.040 137 |
| 2502. 2503. | Unclaimed property | 1,069,696 | 905,900 |
| 2598. 2599. 3101. | Summary of remaining write-ins for Line 25 from overflow page | 0 2,216,594 | 2,946,037 |
| 3102. 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. 3401. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 0 | 0 |
| 3402. | | | |
| 3403. 3498. | Summary of remaining write-ins for Line 34 from overflow page | | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

SUMMARY OF OPERATIONS

| | | 1 Current Year | 2 Prior Year | 3 Prior Year Ended |
|------------|--|---|---------------------------|-------------------------|
| | | To Date | To Date | December 31 |
| 1. 2. | Premiums and annuity considerations for life and accident and health contracts | . , . , | | 97,433,638 |
| | Net investment income | | 80,404,192 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 1,290,265 | 646,896 | 1,444,447 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. 7. | Commissions and expense allowances on reinsurance ceded | | | |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts. | 5 820 818 | 6,890,393 | 9,258,331 |
| | 8.2 Charges and fees for deposit-type contracts | 124.377 | 165,269 | 190,905 |
| | 8.3 Aggregate write-ins for miscellaneous income | 2,301,476 | 2,475,540 | 3,305,182 |
| | Totals (Lines 1 to 8.3) | 144,094,162 | 166,223,832 | 216,811,367 |
| 10. 11. | Death benefits Matured endowments (excluding guaranteed annual pure endowments) | | | |
| | Annuity benefits | | | 17,072,911 |
| 13. | Disability benefits and benefits under accident and health contracts | | | |
| 14. 15. | Coupons, guaranteed annual pure endowments and similar benefits | | | 283 633 118 |
| 16. | Group conversions | | | |
| | Interest and adjustments on contract or deposit-type contract funds | | , , , | 4,530,593 |
| 18. 19. | Payments on supplementary contracts with life contingencies | (52.769.627) | (51,695,084) | (65,290,003) |
| | Totals (Lines 10 to 19) | | 184,159,061 | . , , , , |
| | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct | | 0.544.704 | 0.004.004 |
| 22. | business only) Commissions and expense allowances on reinsurance assumed | | 6,514,794 | 8,691,264 |
| 23. | General insurance expenses and fraternal expenses | 9,260,998 | 10,058,544 | 12,349,060 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 211,309 | , | 918,742 |
| 25. 26. | Increase in loading on deferred and uncollected premiums | | | (76,609,193) |
| | Aggregate write-ins for deductions | 0 | 0 00,204,400) | 0 |
| 28. | Totals (Lines 20 to 27) | 120,854,835 | 140,648,995 | 185,296,492 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 23,239,327 | 25,574,837 | 31,514,875 |
| 30. | Dividends to policyholders and refunds to members | 20,200,027 | 20,014,001 | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal | 00 000 007 | 05 574 007 | 04 544 075 |
| 32. | income taxes (Line 29 minus Line 30) | 23,239,327 | 25,574,837 4,023,256 | 31,514,875 5,320,850 |
| | Net gain from operations after dividends to policyholders, refunds to members and federal income | , , | | |
| 24 | taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 21,020,825 | 21,551,581 | 26, 194, 025 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ | | | |
| | transferred to the IMR) | (732,836) | 356,375 | 1,920,608 |
| 35. | Net income (Line 33 plus Line 34) | 20,287,989 | 21,907,956 | 28,114,633 |
| 36 | CAPITAL AND SURPLUS ACCOUNT Capital and surplus, December 31, prior year | 370,501,960 | 343,271,691 | 343,271,691 |
| 36. 37. | Net income (Line 35) | 20,287,989 | 21,907,956 | 28,114,633 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of \$(141,706) | (533,083) | | |
| 39. | Change in net unrealized foreign exchange capital gain (loss) Change in net deferred income tax | (2 274 149) | | 106 625 |
| 40. 41. | Change in nonadmitted assets | 239,714 | 203,974 | 11,380 |
| 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 | (1 507 214) | (610 042) | (671 701) |
| 44. 45. | Change in asset valuation reserve Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| | Other changes in surplus in Separate Accounts Statement | | | |
| 48. 49. | Change in surplus notes | | | |
| 50. | Capital changes: | , | | |
| | 50.1 Paid in | | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | | | 0 |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.4 Change in surplus as a result of reinsurance | | | |
| 52. | Dividends to stockholders | | | |
| | Aggregate write-ins for gains and losses in surplus | | 19,008,721 | 27,230,269 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 381, 123, 479 | 362,280,412 | 370,501,960 |
| 00.5 | DETAILS OF WRITE-INS | , ,=, ,=, | | |
| | Contractual rider fee income | 1, 176,374 | 1, 165,001 1, 148, 126 | 1,558,967 1,544,118 |
| 08.303. | Contractual annual maintenance and surrender charge fees | 152,853 | 162,388 | 223,823 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 25 | 25 | (21,726) |
| | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 2,301,476 | 2,475,540 | 3,305,182 |
| | | | | |
| 2703. | | | | |
| | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 |
| | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | U | 0 | • |
| 5302. | | | | |
| | Summary of ramaining write ine for Line 53 from everflow page | | | |
| | Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | 0 |
| | Production and agency | ~] | • | |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY CASH FLOW

| | 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 | 65,052,565 | 75,641,542 | 97,433,638 |
| 2. | Net investment income | 73,310,155 | 89,473,500 | 117,492,731 |
| 3. | Miscellaneous income | 8,109,404 | 9,346,709 | 12,552,150 |
| 4. | Total (Lines 1 to 3) | 146,472,124 | 174,461,751 | 227,478,519 |
| 5. | Benefit and loss related payments | 200,913,384 | 232,830,151 | 300,140,709 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | | 16,274,118 | 21,497,616 |
| 8. | Dividends paid to policyholders | 0 | 0 | 0 |
| 9. | Federal and foreign income taxes paid (recovered) net of \$42,108 tax on capital | | | |
| | gains (losses) | 7,721,262 | 6,581,020 | 6,581,020 |
| 10. | Total (Lines 5 through 9) | 180,017,830 | 194,164,610 | 250,028,879 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (33,545,706) | (19,702,859) | (22,550,360) |
| | Cash from Investments | | | |
| 12. | Proceeds from investments sold, matured or repaid: | 000 444 504 | 205 200 400 | 400 500 457 |
| | 12.1 Bonds | | | |
| | 12.2 Stocks | | | |
| | 12.3 Mortgage loans | | | 0 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | (421,393 |
| | 12.7 Miscellaneous proceeds | | 0 | 0 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 233,441,521 | 307,238,486 | 428 , 176 , 813 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | | | |
| | 13.2 Stocks | | | |
| | 13.3 Mortgage loans | | 0 | |
| | 13.4 Real estate | 0 | 0 | 0 |
| | 13.5 Other invested assets | | 0 | 0 |
| | 13.6 Miscellaneous applications | 3,348,006 | 9,869,898 | 13,623,260 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 349,918,350 | 192,353,520 | 260,714,683 |
| 14. | Net increase (or decrease) in contract loans and premium notes | (2,051,167) | (2,631,496) | (3,452,096 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (114,425,662) | 117,516,462 | 170,914,226 |
| | Cash from Financing and Miscellaneous Sources | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | 0 | 0 |
| | 16.2 Capital and paid in surplus, less treasury stock | | 0 | 0 |
| | 16.3 Borrowed funds | | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| | 16.5 Dividends to stockholders | | 0 | 0 |
| | 16.6 Other cash provided (applied) | 9,063,049 | 1,638,768 | (1,541,121 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 4,890,514 | (3,250,424) | (7,878,941) |
| | 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) | (143,080,854) | 94,563,179 | 140,484,925 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 229,235,013 | 88,750,088 | 88,750,088 |
| | | | | |

| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | | |
|--|-----------|-----------|------------|
| 20.0001. Bond conversions and refinancing | 4,813,418 | | |
| 20.0002 Bond conversions | 7,000,000 | | |
| 20.0003. Exchanges | | 4,597,987 | 14,210,125 |
| 20.0004. Transfers | | 2,999,997 | 2,999,997 |
| | | , , | <i>' '</i> |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | DIRECT PREMIUMS AND DEPOSIT-TYPE O | ONTRACTS | 2 | 3 |
|-------|---|--------------|-------------|------------------|
| | | Current Year | Prior Year | Prior Year Ended |
| | | To Date | To Date | December 31 |
| 1. | Industrial life | | | 0 |
| | | | | |
| 2. | Ordinary life insurance | | | 0 |
| 3. | Ordinary individual annuities | 47,342,402 | 58,464,565 | 77, 140, 435 |
| 4. | Credit life (group and individual) | | | 0 |
| 5. | Group life insurance | | | 0 |
| 6. | Group annuities | 17,710,163 | 17, 176,977 | 20,293,203 |
| 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) | 65,052,565 | 75,641,542 | 97,433,638 |
| 12. | Fraternal (Fraternal Benefit Societies Only) | | | 0 |
| 13. | Subtotal (Lines 11 through 12) | 65,052,565 | 75,641,542 | 97,433,638 |
| 14. | Deposit-type contracts | 0 | | 0 |
| 15. | Total (Lines 13 and 14) | 65,052,565 | 75,641,542 | 97,433,638 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | n | 0 | 0 |
| .000. | Samuel, S. | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | 0 | 0 | 0 |

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

| Net Income | SSAP# | F/S Page | F/S Line # | (| 09/30/2022 | 12/31/2021 | | |
|--|-------|----------|------------|----|-------------|------------|-------------|--|
| (1) State basis | XXX | XXX | XXX | \$ | 20,287,989 | \$ | 28,114,633 | |
| (2) State prescribed practices that increase/(decrease) NAIC SAP | XXX | XXX | XXX | | | | | |
| OAC 3901-1-67: | | | | | | | | |
| Derivative instruments | 86 | 2, 4 | 7, 3 | | (7,907,546) | | - | |
| Reserves for fixed indexed annuities | 51 | 3, 4 | 1, 19 | | (3,385,632) | | = | |
| Tax impact | 101 | 2, 4 | 18.2, 32 | | (334,602) | | - | |
| (3) State permitted practices that increase/(decrease) NAIC SAP | XXX | XXX | XXX | | - | | - | |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | \$ | 31,915,769 | \$ | 28,114,633 | |
| Surplus | | | | | | | | |
| (5) Statutory surplus state basis | XXX | XXX | XXX | \$ | 381,123,479 | \$ | 370,501,960 | |
| (6) State prescribed practices that increase/(decrease) NAIC SAP | | | | | | | | |
| OAC 3901-1-67: | | | | | | | | |
| Derivative instruments | 86 | 2, 4 | 7, 3 | | (6,133,090) | | - | |
| Reserves for fixed indexed annuities | 51 | 3, 4 | 1, 19 | | 31,870 | | - | |
| Tax impact | 101 | 2, 4 | 18.2, 32 | | 1,848,219 | | - | |
| (7) State permitted practices that increase/(decrease) NAIC SAP | XXX | XXX | XXX | | - | | - | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ | 385,376,480 | \$ | 370,501,960 | |
| (-, (, | | | | Ť | ,, 0, 100 | Ť | , | |

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.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-thantemporary 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:

| | | Present Value | OTTI Charge | | | |
|------------------------|-------------------------------|----------------------------|-----------------------------------|------------------------------|-------------------------------|------------------------|
| CUSIP | Amortized Cost Before OTTI | of Projected Cash Flows | Recognized in Income Statement | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date Reported |
| 05949CHM1 | 380,676 | 347,943 | 32,733 | 347,943 | 357,865 | 3/31/2022 |
| 57643MLZ5 | 54,956 | 53,283 | 1,673 | 53,283 | 53,735 | 3/31/2022 |
| 02147WAT6 | 254,695 | 248,452 | 6,243 | 248,452 | 228,809 | 6/30/2022 |
| 07386XAH9 | 688,941 | 659,083 | 29,858 | 659,083 | 594,752 | 6/30/2022 |
| 12566UAE4 | 151,894 | 144,576 | 7,318 | 144,576 | 134,417 | 6/30/2022 |
| 12566UAN4 | 535,654 | 446,281 | 89,373 | 446,281 | 476,193 | 6/30/2022 |
| 12628LAD2 | 296,809 | 280,204 | 16,605 | 280,204 | 244,888 | 6/30/2022 |
| 12668APC3 | 287,384 | 273,870 | 13,514 | 273,870 | 279,043 | 6/30/2022 |
| 225470Q89 | 87,163 | 74,240 | 12,923 | 74,240 | 59,241 | 6/30/2022 |
| 59020UW43 | 242,243 | 211,176 | 31,067 | 211,176 | 219,259 | 6/30/2022 |
| 65535VSJ8 | 275,122 | 267,699 | 7,423 | 267,699 | 244,161 | 6/30/2022 |
| 74923HAQ4 | 118,389 | 115,335 | 3,054 | 115,335 | 105,518 | 6/30/2022 |
| 75116FBH1 761118SC3 | 976,473 237,537 | 959,539 237,117 | 16,933 419 | 959,540 | 888,643 216,385 | 6/30/2022 6/30/2022 |
| 87222EAB4 | 494,716 | 455,093 | 39,622 | 237,118 455,094 | 457,642 | 6/30/2022 |
| 87222EAG4 87222EAC2 | 534,519 | 510,051 | 24,468 | 510,051 | 477,058 | 6/30/2022 |
| 93934NAC9 | 157,084 | 143,257 | 13,827 | 143,257 | 134,032 | 6/30/2022 |
| 058931AT3 | 206,470 | 204,615 | 1,855 | 204,615 | 199,081 | 6/30/2022 |
| 12544DAG4 | 60,992 | 57,279 | 3,712 | 57,280 | 54,200 | 6/30/2022 |
| 12545EAK2 | 85,111 | 80,321 | 4,790 | 80,321 | 72,961 | 6/30/2022 |
| 12638PAB5 | 250,818 | 247,830 | 2,988 | 247,830 | 202,353 | 6/30/2022 |
| 1266942H0 | 111,759 | 106,426 | 5,333 | 106,426 | 92,409 | 6/30/2022 |
| 126694HP6 | 63,728 | 48,533 | 15,195 | 48,533 | 48,242 | 6/30/2022 |
| 12669G3S8 | 195,282 | 189,407 | 5,874 | 189,408 | 174,815 | 6/30/2022 |
| 12669G4K4 | 209,404 | 205,823 | 3,581 | 205,823 | 192,812 | 6/30/2022 |
| 16165MAG3 | 284,734 | 280,914 | 3,820 | 280,914 | 251,810 | 6/30/2022 |
| 17025AAH5 | 78,077 | 72,569 | 5,508 | 72,569 | 69,311 | 6/30/2022 |
| 225458L55 | 104,378 | 103,743 | 636 | 103,742 | 93,384 | 6/30/2022 |
| 46631NAA7 | 163,838 | 161,160 | 2,678 | 161,160 | 146,767 | 6/30/2022 |
| 46631NDT3 | 463,024 | 387,655 | 75,369 | 387,655 | 429,615 | 6/30/2022 |
| 863579XC7 | 359,201 | 339,386 | 19,816 | 339,385 | 357,327 | 6/30/2022 |
| 86363GAF1 | 215,253 | 193,854 | 21,400 | 193,853 | 203,201 | 6/30/2022 |
| 57430U301 | 340,561 | 251,093 | 89,468 | 251,093 | 200,857 | 9/30/2022 |
| 61751DAE4 | 270,138 | 253,109 | 17,029 | 253,109 | 355,148 | 9/30/2022 |
| 07386XAH9 | 650,123 | 633,063 | 17,060 | 633,063 | 549,390 | 9/30/2022 |
| 12566UAE4 | 141,627 | 137,170 | 4,457 | 137,170 | 123,985 | 9/30/2022 |
| 12566UAN4 | 430,379 288,997 | 409,912 | 20,467 24,504 | 409,912 264,493 | 429,238 225,987 | 9/30/2022 9/30/2022 |
| 12628LAD2 126670JP4 | 115,335 | 264,493 108,947 | 6,388 | 108,947 | 108,549 | 9/30/2022 |
| 12667F4N2 | 305,399 | 295,928 | 9,471 | 295,928 | 287,960 | 9/30/2022 |
| 12668APC3 | 264,194 | 259,221 | 4,973 | 259,221 | 257,596 | 9/30/2022 |
| 17307GED6 | 145,496 | 138,941 | 6,555 | 138,941 | 140,777 | 9/30/2022 |
| 46627MAD9 | 113,191 | 109,486 | 3,705 | 109,486 | 105,690 | 9/30/2022 |
| 46627MEJ2 | 322,501 | 303,746 | 18,755 | 303,746 | 261,419 | 9/30/2022 |
| 59020UW43 | 201,005 | 187,287 | 13,718 | 187,287 | 141,473 | 9/30/2022 |
| 643528AB8 | 16,684 | 15,216 | 1,468 | 15,216 | 14,848 | 9/30/2022 |
| 643529AC4 | 65,467 | 60,286 | 5,181 | 60,286 | 72,463 | 9/30/2022 |
| 65535VSJ8 | 264,947 | 261,552 | 3,395 | 261,552 | 228,867 | 9/30/2022 |
| 74923HAQ4 | 111,578 | 112,206 | (628) | 112,206 | 98,348 | 9/30/2022 |
| 75116CET9 | 197,884 | 124,934 | 72,950 | 124,934 | 172,420 | 9/30/2022 |
| 761118SC3 | 231,203 | 230,170 | 1,033 | 230,170 | 196,730 | 9/30/2022 |
| 87222EAB4 | 454,504 | 432,353 | 22,151 | 432,353 | 427,539 | 9/30/2022 |
| 87222EAC2 | 508,151 | 484,282 | 23,869 | 484,282 | 442,031 | 9/30/2022 |
| 93934FMD1 | 306,689 | 267,421 | 39,268 | 267,421 | 273,659 | 9/30/2022 |
| 05949CHM1 | 315,258 | 308,317 | 6,941 | 308,317 | 310,460 | 9/30/2022 |
| 12544DAG4 | 55,972 | 56,089 | (117) | 56,089 | 48,533 | 9/30/2022 |
| 12545EAK2 | 79,326 | 78,168 | 1,158 | 78,168 | 67,272 | 9/30/2022 |
| 12638PAB5 | 245,739 104,382 | 242,585 | 3,154 | 242,585 103,371 | 189,193 | 9/30/2022 |
| 1266942H0 126694CS5 | 623,176 | 103,371 622,612 | 1,011 564 | 103,371 622,612 | 86,966 504,346 | 9/30/2022 9/30/2022 |
| 126694HP6 | 46,541 | 45,249 | 1,292 | 45,249 | 44,058 | 9/30/2022 |
| 12669DUS5 | 55,425 | 55,347 | 78 | 55,347 | 53,203 | 9/30/2022 |
| 12669G3S8 | 187,145 | 187,165 | (20) | 187,165 | 167,194 | 9/30/2022 |
| 12669G4K4 | 204,076 | 202,035 | 2,041 | 202,035 | 184,928 | 9/30/2022 |
| 12669GR45 | 205,689 | 201,980 | 3,709 | 201,980 | 186,671 | 9/30/2022 |
| 16165MAG3 | 270,164 | 268,360 | 1,804 | 268,360 | 229,252 | 9/30/2022 |
| 17025AAH5 | 69,208 | 66,667 | 2,541 | 66,667 | 60,845 | 9/30/2022 |
| 2254582Y3 | 254,519 | 246,629 | 7,890 | 246,629 | 218,373 | 9/30/2022 |
| 225458L55 | 103,123 | 103,123 | , <u>-</u> | 103,123 | 87,676 | 9/30/2022 |
| 466247ZP1 | 66,360 | 64,318 | 2,042 | 64,318 | 61,270 | 9/30/2022 |
| 46631NAA7 | 157,469 | 153,660 | 3,809 | 153,660 | 130,885 | 9/30/2022 |
| 46631NDT3 | 384,457 | 384,482 | (25) | 384,482 | 391,998 | 9/30/2022 |
| 57643MLZ5 | 45,725 | 44,549 | 1,176 | 44,549 | 42,256 | 9/30/2022 |
| 863579XC7 | 305,121 | 296,675 | 8,446 | 296,675 | 300,535 | 9/30/2022 |
| 86363GAF1 | 188,569 | 180,220 | 8,349 | 180,220 | 177,707 | 9/30/2022 |
| Total | | | \$ 980,688 | | | |

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

a. The aggregate amount of unrealized losses:

Less than 12 months
 12 months or longer
 1,046,385

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

Less than 12 months
 12 months or longer
 4,876,717

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2022. 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

General Account
(1) Number of CUSIPS
2
(2) Aggregate amount of investment income \$ 81,145 \$ -

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 federal income tax payments in cash to MMALIC:

4/11/2022 \$ 4,228,230 9/16/2022 \$ 1,877,175

The Company did not receive capital contributions from MMALIC.

- D. The Company reported \$2,390 due from and \$1,263,877 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 (an affiliate) which provides investment advisory services to the Company.
- (2) The Company has an agreement with Great American Advisors, Inc. ("GAA"), a wholly owned subsidiary of MMALIC, whereby GAA is the principal underwriter and distributor of the Company's variable contracts. The Company pays GAA for acting as underwriter under a distribution agreement.
- (3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate
- F. The Company has no material guarantees or undertakings for the benefit of an affiliate.
- G. The Company's outstanding shares are 100% owned by MMALIC.
- H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.
- I. The Company has no investment in a subsidiary.
- J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company does not hold an investment in a downstream non-insurance holding company.
- M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) Not applicable.
- N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.
- O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking Not applicable.

Note 11 - Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$32,521,276 as of September 30, 2022 and \$34,792,881 as of December 31, 2021. 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 \$256,016 for the nine months ended September 30, 2022 and \$287,382 for the year ended December 31, 2021.

- 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.

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.

| | | | | | | | Va | Asset a l ue | | |
|--|-----|------|---------|------------|----|-------|----|------------------------|-------|------------|
| | Lev | el 1 | Level 2 | | Le | vel 3 | (N | AV) | Total | |
| Assets at fair value | | | | | | | | | | |
| Bonds: | | | | | | | | | | |
| Industrial and miscellaneous | \$ | - | \$ | 132,725 | \$ | - | \$ | - | \$ | 132,725 |
| Total bonds | | - | | 132,725 | | - | | - | | 132,725 |
| Non-affiliated common stock | | _ | | _ | | _ | | - | | _ |
| Variable annuity assets (separate accounts) | | - | 47 | 75,545,044 | | - | | - | 47 | 75,545,044 |
| Total assets accounted for at fair value/NAV | \$ | - | \$ 47 | 75,677,769 | \$ | | \$ | | \$ 47 | 75,677,769 |
| Liabilities at fair value | | | | | | | | | | |
| Variable annuity liabilities (separate accounts) | \$ | - | \$ 47 | 75,545,044 | \$ | - | \$ | - | \$ 47 | 75,545,044 |
| Total liabilities at fair value | \$ | - | \$ 47 | 75,545,044 | \$ | - | \$ | - | \$ 47 | 75,545,044 |

- (2) The Company does not have any Level 3 securities carried at fair value.
- (3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2022.

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

- (5) Derivative Assets and Liabilities The Company's derivative assets are report at amortized cost.
- B. The Company has no additional fair value disclosures.

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

| | Aggregate | Admitted | | | | | | Ne | t Asset | Not Pra | icticab l e |
|-----------------------------------|------------------|------------------|------------------|---------|------------|----|---------------------|----|------------------|---------|--------------------|
| Type of Financial Instrument | Fair Value | Assets | Level 1 Level 2 | | Level 3 | | Level 3 Value (NAV) | | (Carrying Value) | | |
| Financial Assets: | | | | | | | | | | | |
| Bonds: | | | | | | | | | | | |
| U.S. Government and | | | | | | | | | | | |
| agencies | \$ 403,680 | \$ 418,844 | \$ - | \$ | 403,680 | \$ | - | \$ | - | \$ | - |
| All other governments | 987,450 | 999,114 | - | | 987,450 | | - | | - | | - |
| States, territories and | | | | | | | | | | | |
| possessions | 33,370,517 | 35,225,703 | - | 3 | 33,370,517 | | - | | - | | - |
| Political subdivisions of | | | | | | | | | | | |
| states, territories | 26,704,566 | 27,710,400 | - | 2 | 26,704,566 | | - | | - | | - |
| Special revenue | 178,860,374 | 197,945,476 | - | 17 | 78,860,374 | | - | | - | | - |
| Industrial and miscellaneous | 1,865,362,308 | 2,032,162,224 | - | 1,86 | 60,194,520 | | 5,167,788 | | - | | - |
| Hybrid Securities | 13,307,411 | 14,474,993 | - | 1 | 0,816,411 | | 2,491,000 | | - | | - |
| Total bonds | \$ 2,118,996,306 | \$ 2,308,936,754 | \$ - | \$ 2,11 | 1,337,518 | \$ | 7,658,788 | \$ | - | \$ | - |
| Non-affiliated common stock | - | = | _ | | _ | | _ | | _ | | _ |
| Equity index call options | 2,491,073 | 4,883,788 | _ | | 2,491,073 | | - | | - | | - |
| Variable annuity assets (separate | | | | | | | | | | | |
| accounts) | 475,545,044 | 475,545,044 | - | 47 | 5,545,044 | | - | | - | | - |
| Cash, cash equivalents and | | | | | | | | | | | |
| short-term investments | 86,154,159 | 86,154,159 | 86,154,159 | | - | | - | | - | | - |
| Policy loans | 45,139,540 | 45,139,540 | - | | - | | 45,139,540 | | - | | - |
| Total financial assets/NAV | \$ 2,728,326,122 | \$ 2,920,659,285 | \$ 86,154,159 | \$ 2,58 | 39,373,635 | \$ | 52,798,328 | \$ | - | \$ | - |

- 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.

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 Ma Domicile, as required by the Model Act? | | | | Yes [|] No [| Х] |
|-----|--|------------------------|---|----------------|----------|---------|---------|
| 1.2 | .2 If yes, has the report been filed with the domiciliary state? | | | | | |] |
| 2.1 | Has any change been made during the year of this statement in the charter, by-laws, articles of increporting entity? | | | | Yes [|] No [| Х] |
| 2.2 | 2 If yes, date of change: | | | <u>-</u> | | | |
| 3.1 | Is the reporting entity a member of an Insurance Holding Company System consisting of two or mo is an insurer? | | | | Yes [X |] No [|] |
| 3.2 | 2 Have there been any substantial changes in the organizational chart since the prior quarter end? | | | | Yes [|] No [| Х] |
| 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 [| Х] |
| 3.5 | If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the en | ntity/group. | | ····· <u> </u> | | | |
| 4.1 | Has the reporting entity been a party to a merger or consolidation during the period covered by this | statement | ? | | Yes [|] No [| Х] |
| 4.2 | If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter st ceased to exist as a result of the merger or consolidation. | ate abbrev | iation) for any entity that h | as | | | |
| | 1 2 | | 3 | | | | |
| | Name of Entity NAIC Comp | any Code | State of Domicile | | | | |
| 5. | If the reporting entity is subject to a management agreement, including third-party administrator(s), in-fact, or similar agreement, have there been any significant changes regarding the terms of the after the first of the agent of the second of the seco | managing greement o | general agent(s), attorney principals involved? | - Yes [|] No [| X] N/ | A [|
| 6.1 | State as of what date the latest financial examination of the reporting entity was made or is being n | nade | | | 12/3 | 31/2016 | |
| 6.2 | State the as of date that the latest financial examination report became available from either the state should be the date of the examined balance sheet and not the date the report was completed | | | | 12/3 | 31/2016 | |
| 6.3 | State as of what date the latest financial examination report became available to other states or the the reporting entity. This is the release date or completion date of the examination report and not the date). | ne date of t | he examination (balance s | heet | 01/ | 11/2018 | |
| 6.4 | , , , | | | | | | |
| 6.5 | State of Ohio Department of Insurance Have all financial statement adjustments within the latest financial examination report been accoun statement filed with Departments? | nted for in a | subsequent financial | 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 corpor revoked by any governmental entity during the reporting period? | rate registra | ation, if applicable) suspen | ded or | Yes [|] No [| Х] |
| 7.2 | 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 [| Х] |
| 8.2 | 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 or regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliation. | the Curren | cy (OCC), the Federal Dep | | | | |
| | 1 2 Affiliate Name Location (City | State) | 3 4 EBB 000 | 5 EDIC | 6 SEC | | |

| 1 | 2 | 3 | 4 | 5 | 6 |
|-------------------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| Barings LLC | Charlotte, NC | NO | NO | NO | YES |
| Great American Advisors | Cincinnati, OH | NO | NO | NO | YES |
| | | | | | [|

GENERAL INTERROGATORIES

| 9.1 | (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal relationships: | | Yes [| X] No [] |
|--------------|--|---------------------|----------|----------------------|
| | (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the report | ng 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 | | | |
| 9.11 | (e) Accountability for adherence to the code. 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 | | | | |
| 10.2 | If yes, indicate any amounts receivable from parent included in the Page 2 amount: | \$ | | 2,390 |
| | INVESTMENT | | | |
| 11.1 | | | v . | 1 N CV 1 |
| 11.2 | use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto: | | Yes [|] No [X] |
| 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 14.2 | Does the reporting entity have any investments in parent, subsidiaries and affiliates? | | Yes [| |
| | | 1 Prior Year-End | C | 2 Current Quarter |
| | | Book/Adjusted | | Book/Adjusted |
| 4 21 | Bonds | Carrying Value | | Carrying Value |
| | Preferred Stock | | | 0 |
| | Common Stock | | | 0 |
| 4.24 | Short-Term Investments | \$ | | 0 |
| | Mortgage Loans on Real Estate | | \$ | 0 |
| | All Other | | | 0 |
| | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | | | 0 |
| 15.1 | Has the reporting entity entered into any hedging transactions reported on Schedule DB? | | l aoV | V 1 No [1 |
| | If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? | Ves | I K I No | [] N/A [|
| | If no, attach a description with this statement. | 100 | | . 1 (4/1) |
| 16. | For the reporting entity's security lending program, state the amount of the following as of the current statement date | e: | | |
| | 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, P | arts 1 and 2 | .\$ | 0 |
| | 16.3 Total payable for securities landing reported on the liability page | | 2 | 0 |

GENERAL INTERROGATORIES

| | that comply with the | requirements of the NAIC Finan | ncial Condition E | xaminers F | landbook, complete | e the following: | | |
|---|--|--|--|--|---|---|-----|---|
| | 1 Name of Cus | todian(s) | | | 2 Custodian Addr | ess | | |
| Name of Custodian(s) Bank of New York Mellon | | | 1 Wall Stree | t, New Yor | k, NY 10286 | | | |
| For all agreements ocation and a comp | | vith the requirements of the NAIC | C Financial Con | dition Exam | niners Handbook, pr | rovide the name, | | |
| Nam | le(s) | 2 Location(s) | | | 3 Complete Explai | nation(s) | | |
| | | | un(a) identified in | 17.1 durin | | | Vaa | Г 1 Na |
| | nation relating there | g name changes, in the custodia eto: | in(s) identilied in | 17.1 durin | g the current quarte | · · · · · · · · · · · · · · · · · · · | res | [] No |
| Old Cu | stodian | 2 New Custodian | Date | 3 of Change | | 4 Reason | | |
| make investment de | ecisions on behalf of | nvestment advisors, investment r f the reporting entity. For assets tment accounts"; "handle sect | that are manage | | | | | |
| | Name of Firm | 1 n or Individual | 2 Affilia | | | | | |
| | | | A | | | | | |
| 17.5097 For those f | irms/individuals liste | ed in the table for Question 17.5, more than 10% of the reporting | do any firms/ind | lividuals un | | | Yes | [] No |
| 17.5098 For firms/ir total assets | ndividuals unaffiliate s under managemer | d with the reporting entity (i.e. dent aggregate to more than 50% o | esignated with a of the reporting e | "U") listed ntity's inve | in the table for Que sted assets? | stion 17.5, does the | Yes | [] No |
| For those firms or ir able below. | ndividuals listed in th | e table for 17.5 with an affiliation | n code of "A" (af | filiated) or ' | 'U" (unaffiliated), pr | ovide the information for t | he | |
| 1 | | 2 | | | 3 | 4 | | 5 |
| Central Registration | n | | | | Ü | 4 | | Investme Manageme Agreeme |
| Central Registration Depository Number | Barings LLC | Name of Firm or Individual | | 549300ZJL | tity Identifier (LEI) ZRM500RUR64 | Registered With | | |
| Depository Number | Barings LLCquirements of the P | | | 549300ZJL | tity Identifier (LEI) ZRM500RUR64 | Registered With | | Manageme Agreeme (IMA) File DS |
| Depository Number 106006 | quirements of the P: 5GI securities, the ron necessary to per to available. gor is current on all las an actual expect | | all of the NAIC Involved in th | vestment A s for each s exist or an | tity Identifier (LEI) ZRM500RUR64 nalysis Office been self-designated 5GI NAIC CRP credit ra | Registered With SEC followed? security: security: ting for an FE or PL | Yes | Manageme Agreeme (IMA) File DS |
| Depository Number 106006 | quirements of the P Gol securities, the non necessary to per of available. gor is current on all has an actual expect thity self-designated PLGI securities, the reason purchased prior entity is holding capsignation was derive vivate letter rating hentity is not permitted. | urposes and Procedures Manual eporting entity is certifying the form a full credit analysis of the secontracted interest and principal ation of ultimate payment of all of 5GI securities? | al of the NAIC Invalue of | restment A s for each s exist or an ats of each eported for RP in its leg by state ins ith the SVC | tity Identifier (LEI) ZRM500RUR64 nalysis Office been self-designated 5GI NAIC CRP credit ra cipal. self-designated PL the security. gal capacity as a NF surance regulators. | Registered With SEC followed? security: ting for an FE or PL GI security: | Yes | Manageme Agreeme (IMA) File DS |

GENERAL INTERROGATORIES

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

| Life and | Accident Health Companies/Fraternal Benefit Societies: 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 | Amount | |
| | 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? | | |
| 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 [] | |
| Fratern 5.1 | al Benefit Societies Only: 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? | |] |
| 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? | | |
| 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

| Showing All New Reinsurance Treaties - Current Year to Date 1 2 3 4 5 6 7 8 9 10 | | | | | | | | |
|--|--------|------------------------|-----------------------------|---|---|-------------------|---|-----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | | | | | | | | Effective |
| | | | | | | | Certified | Date of |
| NAIC | | | Domiciliary Jurisdiction | Type of | Type of Business | | Reinsurer | Certified |
| Company Code | ID | Effective | Domiciliary | Reinsurance | Business | | Rating | Reinsurer |
| Code | Number | Date Name of Reinsurer | Jurisdiction | Ceded | Ceded | Type of Reinsurer | (1 through 6) | Rating |
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories

| 1 | | | | To Bato 7 moot | ated by States a | | iness Only | | |
|--|------------|--|----------|----------------|------------------|------------------|----------------|------------|--------------|
| Action Salation Company Comp | | | 1 | Life Co | ntracts | | | 6 | 7 |
| Souther, Etc. South Sout | | | | 2 | 3 | | | | |
| Adam | | | | | | | | | |
| Authors Sales December Ax | | | Active | | | Including Policy | | Total | |
| Authors Sales December Ax | | | | Life Insurance | Annuity | Membership | Other | Columns | Deposit-Type |
| 2. Archards | | | `.' | Premiums | | and Other Fees | Considerations | | Contracts |
| 3. Arrono. A7 L 556 9F 557 9F 72 05 05 05 05 05 05 05 05 05 05 05 05 05 | | , | | | | | | | |
| 4. Alarieries — AS | | | | | | | | | |
| S. California | | 7.12 | | | | | | | |
| 6. Colorado | | | <u>Ļ</u> | | | | | | |
| 7. Correctord. CT 1 1,033.65 165,546 1 | | | <u>Ļ</u> | | | | | | |
| 8. Discovery of Countries | | | <u>Ļ</u> | | | | | | |
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| 21. Maryland | | | I | [| | | | , | |
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| 24. Minnesota Min | | | ı | • | 2 019 016 | • | | | |
| 15.688 | | | l | • | | • | | | • |
| 20 | | | l | [| | • | | | • |
| 27. Montana | | | I | | | [| | | |
| 28. Nebraska NE | | | L | | | | | | |
| 20 | | | | | | | | | |
| 100 New Hampshite NH | | | | | | | | | |
| 131 New Jersey | | | | | | | | | |
| 19. New Monitor | | | L | | | | | | |
| 33. Nerv York. NY | | | L | | | | | | |
| 15. North Dakotal | 33. | New York NY | N | | | | | 166,650 | |
| 15. North Dakotal | 34. | North CarolinaNC | | | | | | | |
| 37 Oklahoma | 35. | North DakotaND | | | | | | 50,990 | |
| 188 Oregon | 36. | Ohio OH | L | | 4,612,172 | | | 4,612,172 | |
| 39 Pennsylvania PA | 37. | Oklahoma OK | L | | 27,443 | | | 27,443 | |
| 40 Rhode Island | 38. | Oregon OR | L | | 150,754 | | | 150,754 | |
| 44 South Datolan | 39. | Pennsylvania PA | L | | 1,236,100 | | | 1,236,100 | |
| 42 South Datota | 40. | Rhode IslandRI | L | | 534,856 | | | 534,856 | |
| 44 Texas | 41. | South Carolina SC | L | | 340,751 | | | 340,751 | |
| 144 Texas | 42. | South Dakota SD | L | | | | | | |
| 45 | 43. | Tennessee TN | L | | | | | 1,953,196 | |
| 44 Vermont | 44. | Texas | L | | 6,715,086 | | | 6,715,086 | |
| 44 | | — · | L | | 918,567 | | | 918,567 | |
| 48 Washington | | | N | | | | | 32,615 | |
| 49 West Virginia WV | | | L | | | | | | |
| 50 Wisconsin Wi | | | | | | | | , , , . | |
| 51 Wyoming | | | | | , | | | , | |
| 52 | | | L | | | | | , | |
| 53 Guam | | | L | | | | | , | |
| 54 Puerfo Rico | | | | | | | | | |
| 55 | | | | | | | | | |
| 56 | | | | | | | | | |
| 57. Canada CAN N 0 0 0 0 0 0 0 0 | | | | | | | | | |
| 58. Aggregate Other Allens OT XXX | | **** | | | | | | | |
| Subtotal XXX | | | | - | 0 | - | | | |
| 90. Reporting entity contributions for employee benefits plans | | | | | | 0 | | , | <u>0</u> |
| Plans | | | | 0 | 65,052,565 | 0 | 0 | 65,052,565 | 0 |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities. | 90. | | | | | | | n | |
| additions and annuities | 91 | | | | • | • | | | |
| 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. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business). 96. Plus Reinsurance Assumed. 97. Totals (All Business). 98. Less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded XXX 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 65,052,565 0 0 0 0 65,052,565 0 0 0 0 65,052,565 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 92. | Dividends or refunds applied to shorten endowmen | t | | | | | | |
| disability or other contract provisions. | | | XXX | | | | | 0 | |
| 94. Aggregate or other amounts not allocable by State. XXX | 93. | | V//// | | | | | ^ | |
| 95. Totals (Direct Business). | 04 | | | | | ^ | | 0 | |
| 96. Plus Reinsurance Assumed. XXX 0 65,052,565 0 0 65,052,565 0 97. Totals (All Business). XXX 0 65,052,565 0 0 65,052,565 0 98. Less Reinsurance Ceded. XXX 0 65,052,565 0 0 65,052,565 0 DETAILS OF WRITE-INS S8001. Other Al ien. XXX 1,800 1,800 1,800 58002. XXX XXX 1,800 1,800 1,800 0 58098. Summary of remaining write-ins for Line 58 from overflow page XXX 0 <td></td> <td>,</td> <td></td> <td></td> <td>65 052 EEF</td> <td></td> <td></td> <td>65 052 565</td> <td>0</td> | | , | | | 65 052 EEF | | | 65 052 565 | 0 |
| 97 Totals (All Business) XXX 0 65,052,565 0 0 65,052,565 0 98. Less Reinsurance Ceded. XXX 0 65,052,565 0 0 65,052,565 0 99. Totals (All Business) less Reinsurance Ceded XXX 0 65,052,565 0 0 65,052,565 0 58001. DETAILS OF WRITE-INS 3 1,800 1,800 1,800 1,800 1,800 1,800 1,800 1,800 1,800 | | , | | | | l0 | U | | |
| 98. Less Reinsurance Ceded. XXX 0 65,052,565 0 0 65,052,565 0 99. Totals (All Business) less Reinsurance Ceded XXX 0 65,052,565 0 0 65,052,565 0 58001. Other Allien XXX 1,800 | | | | ^ | 65 052 565 | Λ | ^ | | ^ |
| 99. Totals (All Business) less Reinsurance Ceded XXX 0 65,052,565 0 0 65,052,565 0 DETAILS OF WRITE-INS 58001. Other Al ien XXX 1,800 1,800 58002. XXX 58003. XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | , | | | 05,032,365 | 0 | | , , | 0 |
| DETAILS OF WRITE-INS | | | | ٨ | 65 052 565 | n | ^ | | n |
| 58001. Other Alien XXX 1,800 1,800 58002. XXX 1,800 1,800 58003. XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 0 | | , | ^^^ | U | 00,002,000 | U | U | 00,002,000 | 0 |
| 58002. XXX XXX 58003. XXX 0< | | | ~~~ | | 1 200 | | | 1 200 | |
| 58003. XXX 0< | | | | . | 1,000 | | | 1,000 | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page. XXX 0 | | | | · | ····· | | | | |
| overflow page XXX 0 .0 0 0 .0 | | | | · | | | | ····· | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 0 1,800 0 0 1,800 0 9401. 9402. 9402. 9403. 9403. 9498. Summary of remaining write-ins for Line 94 from overflow page overflow page overflow page. 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 | 55556. | | XXX | n | | n | 0 | n | 0 |
| 58998)(Line 58 above) XXX 0 1,800 0 0 1,800 0 9401. XXX 9402. XXX | 58999. | | | | | | | | |
| 9402. | | | XXX | 0 | 1,800 | 0 | 0 | 1,800 | 0 |
| 9403. | | | | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | | XXX | | | ļ | | | |
| overflow page XXX 0 | | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 0 0 0 0 0 0 0 | 9498. | | | _ | _ | _ | _ | _ | |
| 94 above) XXX 0 0 0 0 0 0 0 | 0400 | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| | 9499. | | YYY | n | n | n | n | n | 0 |
| | (a) Activo | | ^^^ | | | | · | | |

PART 1 – ORGANIZATIONAL CHART

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

| | <u>Federal Tax ID</u> | NAIC Co Code | State of Domicile |
|--|-----------------------|--------------|-------------------|
| MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY | 04-1590850 | 65935 | Massachusetts |
| Direct & Indirect Owned Subsidiaries: | 04-1390830 | 03933 | Massachuseus |
| C.M. Life Insurance Company | 06-1041383 | 93432 | Connecticut |
| MML Bay State Life Insurance Company | 43-0581430 | 70416 | Connecticut |
| CML Mezzanine Investor III, LLC | 06-1041383 | 70410 | Delaware |
| CML Special Situations Investor 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 I I LLC | None | | Delaware |
| MM Global Capabilities I II LLC | None | | Delaware |
| MM/Barings Multifamily TEBS 2020 LLC | None | | Delaware |
| Berkshire Way LLC | 04-1590850 | | Delaware |
| MML Special Situations Investor LLC | None | | Delaware |
| MassMutual Ventures Europe/APAC I GP, 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 |
| 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 |

^{*}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.

| | Federal Tax ID NAIC Co Code | State of |
|--|-----------------------------|----------------|
| JCP Direct Lending CLO 2022 LLC | None | Delaware |
| 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 II C Holdings LLC | None | Delaware |
| Jefferies Direct Lending Fund II C SPE LLC | None | Delaware |
| 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 |
| 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 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 |

^{*}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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|---|--------------------|--------------|--------------------------------|
| | | | |
| 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 |
| 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 |
| Glidepath Holdings Inc. | 86-2294635 | | Delaware |
| Great American Life Insurance Company | 13-1935920 | 63312 | Ohio |
| AAG Insurance Agency, LLC | 31-1422717 | | Kentucky |
| Annuity Investors Life Insurance Company | 31-1021738 | 93661 | Ohio |
| Great American Advisors, 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 |
| MM Direct Private Investment Holding LLC | None | | Delaware |
| MM Direct Private Investments UK Limited | None | | United Kingdom |
| MM Investment Holding | None | | Cayman Islands |
| MassMutual Asset Finance LLC* | 26-0073611 | | Delaware |
| MMAF Equipment Finance LLC 2013-A | 90-1005837 | | Delaware |
| MMAF Equipment Finance LLC 2014-A | 36-4785301 | | Delaware |
| MMAF Equipment Finance LLC 2015-A | 38-3969560 | | Delaware |
| MMAF Equipment Finance LLC 2016-A | 32-0489588 | | Delaware |
| MMAF Equipment Finance LLC 2017-A | 35-2590691 | | Delaware |
| 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 2021-A | None | | Delaware |
| Rozier LLC | None 04-2443240 | | Delaware |
| MML Management Corporation Mass Mutual Intermetional Holding MSC. Inc. | 04-2443240 | | Massachusetts Massachusetts |
| MassMutual International Holding MSC, Inc. | U4-3348444 | | iviassachuseus |

^{*}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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|--|----------------|--------------|-------------------|
| 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 |
| MML Distributors LLC* | 04-3356880 | | Massachusetts |
| MML Investment Advisers, LLC | None | | Delaware |
| MML Strategic Distributors, LLC | 46-3238013 | | Delaware |
| The MassMutual Trust Company, FSB | 06-1563535 | | Connecticut |
| MML Private Placement Investment Company I, LLC | 04-1590850 | | Delaware |
| MML Private Equity Fund Investor LLC | 04-1590850 | | Delaware |
| MM Private Equity Intercontinental LLC | 04-1590850 | | Delaware |
| Pioneers Gate LLC | 45-2738137 | | Delaware |
| MassMutual Holding LLC | 04-2854319 | | Delaware |
| Fern Street LLC | 37-1732913 | | Delaware |
| Low Carbon Energy Holding | None | | United Kingdom |
| Sleeper Street LLC | None | | Delaware |
| Haven Life Insurance Agency, LLC | 46-2252944 | | Delaware |
| 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 |
| 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 |
| 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 |

^{*}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.

| | Federal Tax ID N | AIC Co Code | State of Domicile |
|--|------------------|-------------|---|
| MassMutual Ventures US III LLC | None | | Delaware |
| MassMutual Ventures US IV LLC | None | | Delaware |
| Open Alternatives LLC | None | | Delaware |
| MM Catalyst Fund LLC | None | | Delaware |
| MM Rothesay Holdco US LLC | 04-1590850 | | Delaware |
| Rothesay Limited | None | | United Kingdom |
| Rothesay Mortgages Limited | None | | United Kingdom |
| Rothesay Life Plc | None | | United Kingdom |
| Rothesay MA No.1 Limited | None | | United Kingdom |
| Rothesay MA No.3 Limited | None | | United Kingdom |
| Rothesay MA No.4 Limited | None | | United Kingdom |
| LT Mortgage 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 US 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 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 |
| Barings Finance LLC | 80-0875475 | | Delaware |
| BCF Europe Funding Limited | None | | Ireland |
| BCF Senior Funding I LLC | None | | Delaware |
| BCF Senior Funding I Designated Activity Company | None | | Ireland |
| Barings Real Estate Acquisitions LLC | None | | Delaware |

^{*}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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|--|----------------|--------------|-------------------|
| 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 |
| Barings GmbH | None | | Germany |
| Barings Italy S.r.l. | None | | Italy |
| Barings Sweden AB | None | | Sweden |
| Barings Netherlands B.V. | None | | Netherlands |
| Barings Real Estate UK Holdings Limited | None | | Delaware |
| Barings (U.K.) Limited | 98-0432153 | | United Kingdom |
| Baring Asset Management Limited | 98-0241935 | | United Kingdom |
| Barings European Direct Lending 1 GP LLP | None | | United Kingdom |
| Barings Global Advisors Limited | 98-1012393 | | 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 International Fund Managers (Ireland) Limited | 98-0524272 | | Ireland |
| Baring Asset Management Switzerland Sàrl | None | | Switzerland |
| Baring France SAS | 98-0497550 | | France |
| 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.1. | None | | Luxembourg |
| Barings European Core Property Fund GP Så.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 |
| Intermodal Holding II LLC | 46-2344300 | | Delaware |
| Milestone Acquisition Holding LLC | 47-3055009 | | Delaware |
| Novation Companies, Inc. | None | | Maryland |
| Red Lake Ventures, LLC | 46-5460309 | | Delaware |
| Remington L & W Holdings LLC* | 81-4065378 | | Connecticut |
| Tamiami Citrus, 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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|---|----------------|--------------|-------------------|
| Teaktree Acquisition, LLC | None | | Delaware |
| Techquity, LP | None | | Delaware |
| Validus Holding Company LLC | 46-0687392 | | Delaware |
| VGS Acquisition Holding, LLC | None | | Delaware |
| Aland Royalty GP, LLC | None | | Delaware |
| Alaska Future Fund GP, LLC | None | | Delaware |
| BAI Funds SLP, LLC | None | | Delaware |
| BAI GP, LLC | None | | Delaware |
| Baring Asset-Based Income Fund (US) GP, LLC | None | | Delaware |
| Barings CMS Fund GP, LLC | None | | Delaware |
| Barings Infiniti Fund Management LLC | None | | Delaware |
| Barings Hotel Opportunity Venture I GP, LLC | None | | Delaware |
| 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 | 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 |
| 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 |

^{*}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.

| | E. L LE. ID | NAIC C. C. I. | 64 . 4 6 D |
|--|----------------|---------------|-------------------|
| a the way to | Federal Tax ID | NAIC Co Code | State of Domicile |
| Great Lakes III GP, LLC | 04-1590850 | | Delaware |
| Lake Jackson LLC | None | | Delaware |
| Loan Strategies Management LLC | 04-1590850 | | 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 |
| Somerset Special Opportunities Management LLC | 04-1590850 | | Delaware |
| 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 |
| MML Mezzanine Investor II, LLC | 04-1590850 | | Delaware |
| MML Mezzanine Investor III. LLC | 04-1590850 | | Delaware |
| MassMutual External Benefits Group LLC | 27-3576835 | | Delaware |
| Other Affiliates & Funds: | _,, | | |
| 100 w. 3 rd 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. 2013-I | None | | Cayman Islands |
| SouthBabson 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 |

^{*}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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|--|--------------------|--------------|-------------------|
| 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 | ZJX0JI.99999.SL.13 | 36 | Cayman Islands |
| Barings CLO 2021-II | EPXAC4.99999.SL | .136 (GIIN) | Cayman Islands |
| Barings CLO 2021-III | None | | Cayman Islands |
| Barings CLO 2022-I | 98-1624360 | | Cayman Island |
| Barings CLO 2022-II | None | | Cayman Island |
| Babson Euro CLO 2014-I BV | None | | Netherlands |
| Babson Euro CLO 2014-II BV | None | | Netherlands |
| Babson Euro CLO 2015-I BV | None | | Netherlands |
| Barings Euro CLO 2019-I | 3603726OH | | Ireland |
| Barings Euro CLO 2019-II | None | | Ireland |
| Barings Euro CLO 2020-1 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 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 | HU7DQ.00011.SF.3 | 372(GIIN) | 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)* | K15Q2K.99999.SL. | 442 | 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 |

^{*}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.

| | Federal Tax ID NAIC Co Code | State of Domicile |
|---|-----------------------------|---------------------------|
| 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 |
| Cornerstone Real Estate Fund X LP | 46-5432619 | 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 |
| KKR-MM Vector LP | 82-1512591 | Delaware |
| Marco Hotel LLC | 46-4255307 | Delaware |
| Martello Re | None | Bermuda |
| Miami Douglas One GP LLC* | 04-1590850 | Delaware |
| Miami Douglas Two GP LLC* | 04-1590850 | Delaware |
| Miami Douglas One LP* | 04-1590850 | Delaware |
| Miami Douglas Two LP* | 04-1590850 | Delaware |
| Miami Douglas Three MM LLC | 04-1590850 | Delaware |
| MM BIG Peninsula Co-Invest Member LLC | 87-4021641 | Delaware |
| MM Direct Private Investment Holding | 04-1590850 | Delaware |
| NYDIG Digital Assets Fund II LP | 85-3886824 | Delaware |
| HB Naples Golf Owner LLC | 45-3623262 | Delaware |
| MM CM Holding LLC | None | Delaware |
| MM Debt Participations LLC | 81-3000420 | Delaware |
| RB Apartments LLC | 82-4411267 | 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 | HU7DQI.00015.SF.826 | 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 |

^{*}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.

| | Federal Tax ID NAIC Co Code | State of Domicile |
|--|-----------------------------|-------------------|
| Barings Umbrella Fund LUX SCSp SICAV RAIF* | None | Luxembourg |
| Calgary Railway Holding LLC* | 82-2285211 | Delaware |
| Combrook 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 |
| MM Brookhaven 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 |
| Portland 400 Sixth Manager LLC | 82-3393166 | Delaware |
| Salomon Brothers Commercial Mortgage Trust 2001-MM | None | Delaware |
| STOA Holding LLC | 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 |

^{*}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.

| | Federal Tax ID | NAIC Co Code | State of Domicile |
|--|----------------|--------------|-------------------|
| 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 Asset Momentum Fund | 47-3517233 | | Massachusetts |
| MML Series II Dynamic Bond Fund | 47-3529636 | | Massachusetts |
| MML Series II Equity Rotation Fund | 47-3544629 | | Massachusetts |
| MML Series II Special Situations Fund | 47-3559064 | | Massachusetts |
| MassMutual RetireSMART Funds: | | | |
| MassMutual RetireSMART 2035 Fund | 27-1933380 | | Massachusetts |
| MassMutual RetireSMART 2045 Fund | 27-1932769 | | Massachusetts |
| MassMutual RetireSMART 2055 Fund | 46-3289207 | | Massachusetts |
| MassMutual RetireSMART 2060 Fund | 47-5326235 | | Massachusetts |
| MassMutual 20/80 Allocation Fund | 45-1618155 | | Massachusetts |
| MassMutual 80/20 Allocation Fund | 45-1618222 | | Massachusetts |
| MassMutual RetireSMART In Retirement Fund | 03-0532464 | | Massachusetts |
| MassMutual 40/60 Allocation Fund | 45-1618262 | | Massachusetts |
| MassMutual 60/40 Allocation Fund | 45-1618046 | | Massachusetts |

^{*}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.

3

SCHEDULE Y

| | | | | FA | \mathbf{R} i i | 4 - DE I AI | L OF INSURANCE | , C [| JOLU | ING COMPANT | SISIEIVI | | | | |
|-------|-------------------------------|---------|------------|---------|------------------|--------------------|---|----------|-----------|--|-------------------|---------|-----------------------|----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Committee | | | Dalatian | | | _ | | | |
| | | | | | | Name of Securities | | ١ | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| | • | | | | | , | Massachusetts Mutual Life Insurance Company | | • | Massachusetts Mutual Life Insurance | <u> </u> | | , , , , , , | i í | |
| 0435 | Massachusetts Mut Life Ins Co | 65935 | 04-1590850 | 3848388 | | | (MMLIC) | MA | UIP | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | , | | | Massachusetts Mutual Life Insurance | | | | | |
| 0435 | Massachusetts Mut Life Ins Co | 93432 | 06-1041383 | | | | C.M. Life Insurance Company | CT | IA | Company | Ownership | 100.000 | MMLIC | | |
| | 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 | | l |
| 0000 | | | 06-1041383 | | | | CML Mezzanine Investor III, LLC | DE | DS | C.M. Life Insurance Company | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | CML Special Situations Investor LLC | DE | DS | C.M. Life Insurance Company | Ownership | 100.000 | MMLIC | | l |
| | | | | | | | · | | | Massachusetts Mutual Life İnsurance | 1 | | | | |
| 0000 | | | | | | | CML Global Capabilities LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | l |
| | | | | | | | , | | | Massachusetts Mutual Life Insurance | , | | | | l |
| 0000 | | | | | | | MM Global Capabilities LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | MassMutual Global Business Services India | | | ,., | | | | | |
| 0000 | | | | | | | LLP | IND | DS. | MM Global Capabilities LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | MM Global Capabilities (Netherlands) B.V | NLD | DS. | MM Global Capabilities LLC | Owner ship. | 100.000 | MMLIC | | |
| | | | | | | | MassMutual Global Business Services Romania | | | | | | | | |
| 0000 | | | | | | | S.R.L. | ROU | DS. | MM Global Capabilities (Netherlands) B.V. | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | 0.11.2. | ,100 | | Massachusetts Mutual Life Insurance | omici dirip. | | mile 10 | | |
| 0000 | | | | | | | MM Global Capabilities II LLC | DE | DS. | Company | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | arobar oupubilitioo ii EEo | | | Massachusetts Mutual Life Insurance | omici dirip. | | IIII I | | |
| 0000 | | | | | | | MM Global Capabilities III LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | arobar oapabilities ili EEo | | | Massachusetts Mutual Life Insurance | Owner Sirip. | | MML10 | | |
| 0000 | | | | | | | MM/Barings Multifamily TEBS 2020 LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | min/bailings multiramily iEbS 2020 EEC | UL | | Massachusetts Mutual Life Insurance | Owner simp | 100.000 | . INVILITO | | |
| 0000 | | | | | | | MML Special Situations Investor LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | mine opecial Situations investor LEC | UL | | Massachusetts Mutual Life Insurance | Owner strip | 100.000 | . INVILITO | | |
| 0000 | | | | | | | MassMutual Ventures Europe/APAC GP, LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | massmutual ventures Europe/AFAC I OF, LLC | VE | | Massachusetts Mutual Life Insurance | . Towner strip | 100.000 | . INVILIO | | |
| 0000 | | | 47-5322979 | | | | Timberland Forest Holding LLC | DE | DS | Company | Ownership | 100,000 | MMLIC | | |
| 0000 | | | 47-5322979 | | | | Timber and Forest Holding LLC | DE | DS | C.M. Life Insurance Company | Influence. | 0.000 | MMLIC | | |
| 0000 | | | 47-5322979 | | | | Timber land Forest Holding LLC | DE | DS | Wood Creek Capital Management LLC | Management | | MMLIC | | |
| 0000 | | | 47-0322979 | | | | Lyme Adirondack Forest Company, LLC | DE | DS | Timberland Forest Holding LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Lyme Adirondack Forest Company, LLC | DE | DS | Lyme Adirondack Forest Company, LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | | DE | | | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Lyme Adirondack Timberlands II, LLC | DE | DS | Lyme Adirondack Forest Company, LLC | | | MMLIC | | |
| | | | | | | | Lyme Adirondack Timber Sales, LLC | VE | DS | Lyme Adirondack Forest Company, LLC Massachusetts Mutual Life Insurance | Ownership | 100.000 | . WWLIG | | |
| 0000 | | | 04-1590850 | 1 | | | Berkshire Way LLC | DE | DS | Massachusetts Mutual Life Insurance Company | Ownership | 100.000 | MMLIC | | |
| | | | 04-1090600 | | | | Delkalile ilay LLC | VE | ba | Massachusetts Mutual Life Insurance | Owner Strip | 100.000 | I WINIL TO | | |
| 0000 | | | 04-1590850 | | | | MSP-SC, LLC | DE | DS. | | O-manah i- | 100.000 | MMLIC | | |
| 0000 | | | 04-1090800 | | | | mor-ou, LLU | UE | b | Company | Ownership | 100.000 | . WWLIV | | |
| 0000 | | | Ì | 1 | | | EM Opportunities LLC | DE | NIA | | O-manah i- | 100.000 | MMLIC | | |
| 0000 | | | | | | | www.upportunities LLC | VE | NIA | Company | Ownership | 100.000 | . WINLIU | | |
| 0000 | | | Ì | 1 | | | Headhitial HOM Incines - Original In | VT | NIA A | | O-manah i- | 100 000 | MMLIC | | |
| 0000 | | | | | | | MassMutual MCAM Insurance Company, Inc | VT | NIA | Company | Ownership | 100.000 | . WINLIU | | |
| 0000 | | | Ì | 1 | | | Meanway Ventures IIC IV CD IIIC | DE | NIA | | O-manah i- | 100.000 | MMLIC | | |
| 0000 | | | | | | | Massmutual Ventures US IV, GP, LLC Massmutual Ventures US IV, L.P. | DE | | Company | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | massmutuai ventures us IV, L.P. | VE | NIA | Massmutual Ventures US IV, GP, LLC | . Ownership | 100.000 | . WINILIU | | |
| 0000 | | | 04 1500050 | 1 | | | Innurance Book II C | DE | NIA A | Massachusetts Mutual Life Insurance | O-manah i- | 100 000 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | Insurance Road LLC | | NIA | Company | Ownership | 100.000 | | | |
| 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 LLC | DE | NIA | Insurance Road LLC | Ownership | 100.000 | . MMLIC | | |
| 0000 | | | | | | | ITTOUL LI' LLO | DE | | Massachusetts Mutual Life Insurance | l | 400.000 | 188 10 | | |
| 0000 | | | | | | | ITPSHolding LLC | DE DE | NIA | Company | Ownership | 100.000 | . MMLIC | [| |
| 0000 | | | | | | | HITPS LLC | VE | NIA | ITPS Holding LLC | Ownership | 100.000 | MMLIC | | |

| 4 | 1 | 2 | | - | | 1 - | 0 | ٠. | 40 | 44 | 40 | 40 | T 44 | T 45 | T 40 |
|-------|---------------------------------|---------|------------|---------|-----|--------------------|--|---------|-----------|---------------------------------------|-------------------|---------|------------------------|-----------|----------|
| 1 | 2 | 3 | 4 | 5 | 6 | / | 8 | 9 | 10 | 11 | _12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | | | D: | | | | | | | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| Ouc | Croup Harrie | 0000 | Hambon | ROOD | Ont | international) | O17 tilliated | 11011 | Linkly | Massachusetts Mutual Life Insurance | Guill) | tage | Entity(166)/1 Green(6) | (100/110) | 4 |
| 0000 | | | | | | | JFIN Parent LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | 27-0105644 | | | | Jefferies Finance LLC | DE | NIA | JFIN Parent LLC | Owner Ship. | 50.000 | MMLIC | | 1 |
| | | | 27-0103644 | | | | Jefferies Finance LLC | VE | NIA | | Uwner sn I p | 50.000 | MMLIC | | |
| | | | | | | | | l | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 86-2294635 | | | | Glidepath Holdings Inc. | DE | UIP | Company | Ownership | 100.000 | MMLIC | . | |
| 0435 | . Massachusetts Mut Life Ins Co | 63312 | 13-1935920 | | | | Great American Life Insurance Company | H0 | UDP | Glidepath Holdings Inc. | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | 31-1422717 | | | | AAG Insurance Agency, LLC | KY | DS | Great American Life Insurance Company | Ownership | 100.000 | MMLIC | | |
| 0435 | Massachusetts Mut Life Ins Co | 93661 | 31-1021738 | | | | Annuity Investors Life Insurance Company | H | RE | Great American Life Insurance Company | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 31-1395344 | | | | Great American Advisors, LLC | H | DS | Great American Life Insurance Company | Owner ship. | 100.000 | MMLIC | . | |
| 0000 | | | 26-3260520 | | | | Manhattan National Holding, LLC | OH | DS. | Great American Life Insurance Company | Owner ship. | 100.000 | MMLIC | . | |
| 0435 | Massachusetts Mut Life Ins Co | 67083 | 45-0252531 | | | | Manhattan National Life Insurance Company | H | IA | Manhattan National Holding LLC | Owner ship. | 100.000 | MMLIC | . | 1 |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | MassMutual Mortgage Lending LLC | DE | DS. | Company | Ownership | 100.000 | MMLIC | 1 | |
| 0000 | | | | | | | Jefferies Private Credit BDC Inc. | MD | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN GP Adviser LLC | DE | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN GP Adviser LLC | DE | | | | | MMLIC | | |
| | | | | | | | | | NIA | Jefferies Finance LLC | Ownership | 100.000 | | | |
| 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 | Owner ship | 100.000 | . MMLIC | | |
| 0000 | | | | | | | JCP Direct Lending CLO 2022 LLC | DE | NIA | Jefferies Credit Partners LLC | Ownership | 9.900 | 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 | Owner ship. | 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 | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Jefferies Direct Lending Fund C SPE LLC | DE | NIA | Jefferies DLF C Holdings LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JDLF 11 GP LLC | DE | NIA | Jefferies Credit Partners LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | JDLF II GP LP | DE | NIA | JDLF 11 GP LLC | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | Jefferies Direct Lending Fund II C LP | DE | NIA | JDLF 11 GP LP | Ownership. | 100.000 | MMLIC | | * |
| 0000 | | | | | | | | | | | | | MMLIC | | |
| | | | | | | | Jefferies DLF II C Holdings LLC | DE | NIA | Jefferies Direct Lending Fund II C LP | Ownership | 100.000 | | | |
| 0000 | | | | | | | Jefferies Direct Lending Fund II C SPE LLC | DE | NIA | Jefferies DLF II C Holdings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Jefferies Senior Lending LLC | DE | NIA | Jefferies Finance LLC | Owner ship | 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 | Owner ship | 100.000 | . MMLIC | | |
| 0000 | | | | | | | JFIN Revolver Holdings LLC | DE | NIA | Jefferies Finance LLC | Owner ship | 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 | Owner ship. | 100.000 | MMLIC | . | |
| 0000 | | | | | | | JFIN Co-Issuer Corporation | DE | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | . | |
| .0000 | | | | | | | JFIN Europe GP. S.a.r.I. | LUX | NIA | Jefferies Finance LLC | Owner ship | 100.000 | MMLIC | . | 1 |
| .0000 | | | | | | | Jefferies Finance Europe, S.L.P. | LUX | NIA | JFIN Europe GP. S.a.r.I. | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Jefferies Finance Europe, SCSp | LUX | NIA | JFIN Europe GP. S.a.r.I. | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | | | | | | Jefferies Finance Business Credit LLC | DE | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN Business Credit Fund I LLC | DE | NIA | Jefferies Finance Business Credit LLC | Owner ship. | 100.000 | IMMLIC | | |
| 0000 | | | | | | | | DE | | Jefferies Finance LLC | | | MMLIC | | |
| | | | | | | | JFIN Funding 2021 LLC | | NIA | | Ownership | 100.000 | | | |
| 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 | Owner ship. | 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 | Owner ship | 100.000 | MMLIC | . | |
| 0000 | | | | | | | JFIN Revolver CLO 2017-III Ltd | CYM | NIA | Jefferies Finance LLC | Owner ship | 100.000 | . MMLIC | . | |
| 0000 | | | | | | | JFIN Revolver CLO 2018 Ltd. | CYM | NIA | Jefferies Finance LLC | Ownership | 100.000 | MMLIC | . [| |
| .0000 | | | | l | | | JFIN Revolver CLO 2019 Ltd. | CYM | NIA | Jefferies Finance LLC | Owner ship | 100.000 | MMLIC | . [| 1 |
| 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 | Owner ship | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | | CYM | | | Owner ship | 100.000 | MMLIC | | 1 |
| 0000 | 1 | | | | | | JFIN Revolver CLO 2021-V Ltd | VM | NIA | Jefferies Finance LLC | Uwrier STIP. | 100.000 | MIMIL IV | | 4 |

SCHEDULE Y

| | | | | PA | KI I | A - DE I AI | L OF INSURANC | | JOLL | ING COMPANT | 9191EIM | | | | |
|-------|------------|---------|------------|---------|------|--------------------|---|---------|-------------|--|-------------------|---------|-----------------------|-----------|---------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | lf | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence. | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| 0000 | Croup Hamo | 0000 | rtarribor | ROOD | Oiix | intomationary | JFIN Revolver CLO 2022-II Ltd. | CYM | NIA | Jefferies Finance LLC | Ownership | 100.000 | MMLIC | (100/110) | 4 |
| 0000 | | | | | | | JFIN Revolver CLO 2022-III Ltd. | CYM | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN Revolver Fund, L.P. | DE | NIA | Jefferies Finance LLC | Ownership | | 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 2022-1 Ltd. | BMU | NI A | Jefferies Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN Revolver SPE1 2022 LLC | DE | NI A | 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 | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | SFL Parkway Funding 2022 LLC | DE | NIA | Jefferies Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Apex Credit Holdings LLC | DE | NIA | JFIN Parent LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2012 Ltd. JFIN CLO 2013 Ltd. | CYM | NIA NIA. | Apex Credit Partners LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2013 Ltd. | CYM | NIA | Apex Credit Partners LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2014-11 Ltd. | CYM | NIA | Apex Credit Partners LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2014-11 Etd. | CYM | NIA | Apex Credit Partners LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2015-II Ltd. | CYM | NIA | Apex Credit Partners LLC | Owner ship. | 85.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2016 Ltd. | CYM | NI A | Apex Credit Partners LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2017 Ltd. | CYM | NI A | Apex Credit Partners LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | JFIN CLO 2017-II Ltd | CYM | NI A | Apex Credit Partners LLC | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-1590850 | | | | MM Copper Hill Road LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | MM Direct Private Investments Holding LLC | DE | DS | Company | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | MM Direct Private Investments UK Limited | GBR | DS | MM Direct Private Investments Holding LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | MM Lauradanad Haldina | CYM | DS | Massachusetts Mutual Life Insurance Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 26-0073611 | | | | MM Investment Holding | DE | DS | MM Investment Holding | Owner ship. | 99.600 | MMLIC | | |
| | | | 26-0073611 | | | | MassMutual Asset Finance LLC | DE | DS | C.M. Life Insurance Company | Owner ship | 0.400 | MMLIC | | |
| 0000 | | | 90-1005837 | | | | MMAF Equipment Finance LLC 2013-A | DE | DS | MassMutual Asset Finance LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | 36-4785301 | | | | MMAF Equipment Finance LLC 2014-A | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 38-3969560 | | | | MMAF Equipment Finance LLC 2015-A | DE | DS. | MassMutual Asset Finance LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 32-0489588 | | | | MMAF Equipment Finance LLC 2016-A | DE | DS | MassMutual Asset Finance LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 35-2590691 | | | | MMAF Equipment Finance LLC 2017-A | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 32-0546197 | | | | MMAF Equipment Finance LLC 2017-B | | DS | MassMutual Asset Finance LLC | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | 82-5335801 | | | | MMAF Equipment Finance LLC 2018-A | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 83-3722640 | | | | MMAF Equipment Finance LLC 2019-A | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | MMAF Equipment Finance LLC 2019-B | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | MMAF Equipment Finance LLC 2021-A | DE | DS | MassMutual Asset Finance LLC | . Ownership | 100.000 | MMLIC | | · |
| 0000 | | | 04.0440040 | | | | Rozier LLC | DE | DS | MassMutual Asset Finance LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 04-2443240 | | | | MML Management Corporation | MA | DS DS | MM Investment Holding | Ownership | 100.000 | MMLIC | | 1 |
| 0000 | | | 04-3348444 | | | | MassMutual Holding MSC, Inc. | MA | DS | MML Management Corporation | Ownership. | 100.000 | MMLIC | | 1 |
| | | | 04-3041/0/ | | | | massmutual fielding moo, inc. | MM | | Massachusetts Mutual Life Insurance | Owner Strip | | WWW.LTO | | 1 |
| 0000 | | | | | | | MML CM LLC | DE | DS | Company | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Blueprint Income LLC | NY | DS | MML CM LLC | Ownership | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | Flourish Digital Assets LLC | DE | DS | MML CM LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Flourish Financial LLC | DE | DS | MML CM LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Flourish Holding Company LLC | DE | DS | MML CM LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Flourish Insurance Agency LLC | DE | DS | MML CM LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Flourish Technologies LLC | DE | DS | MML CM LLC | Owner ship | 100.000 | MMLIC | | |
| | | | 1 | | | | | | | Massachusetts Mutual Life Insurance | | | | 1 | |
| 0000 | | .1 | 04-3356880 | .1 | | | MML Distributors LLC | MA | DS | Company | Ownership | 99.000 | MMLIC | | |

SCHEDULE Y

| | | | | | , | | | | | ING COMPANT | | | • | | |
|-------|------------|---------|--------------|---------|-----|--------------------|---|--------------|-----------|--|-------------------|---------|-----------------------|-----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | ls an | |
| | | | | | | No | | | D. L. C. | | | | | | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.Ś. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| 0000 | Group Name | Code | 04-3356880 | NOOD | CIR | international) | | | | | | | | (165/140) | 4 |
| 0000 | | | 04-3356880 | | | | MML Distributors LLC | MA | DS | MassMutual Holding LLC | Ownership | 1.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| .0000 | | | | | | | MML Investment Advisers, LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 46-3238013 | | | | MML Strategic Distributors, LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 06-1563535 | 2881445 | | l | The MassMutual Trust Company, FSB | CT | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | MML Private Placement Investment Company I, | | | Massachusetts Mutual Life Insurance | · | | | | |
| 0000 | | | 04-1590850 | | | | IIC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| | | 1 | | | | | | - | | Massachusetts Mutual Life Insurance | | | 1 | | 1 |
| 0000 | | 1 | 04-1590850 | | | | MML Private Equity Fund Investor LLC | DE | NIA | Company | Ownership. | 100.000 | MMLIC | | |
| .0000 | | - | 04-1590850 | | | | | DE | NIA | | | | MMLIC | | 1 |
| | | | 04-1090800 | | | | MML Private Equity Fund Investor LLC | VE | NIA | Baring Asset Management Limited | Management | | WWILTO | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 04-1590850 | | | | MM Private Equity Intercontinental LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-2738137 | | | | Pioneers Gate LLC | DE | DS | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-2738137 | | | | Pioneers Gate LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-2854319 | 2392316 | | | MassMutual Holding LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 06-1597528 | 2002010 | | | MassMutual Assignment Company | NC | DS | MassMutual Holding LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 37-1732913 | | | | Fern Street LLC | DE | DS | MassMutual Holding LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | | 31-1132913 | | | | Low Carbon Energy Holding | GBR | DS | MassMutual Holding LLC | Ownership. | 49.000 | MMLIC | | |
| | | | | | | | | | | | | | | | |
| 0000 | | | | | | | Sleeper Street LLC | DE | DS | MassMutual Holding LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 46-2252944 | | | | Haven Life Insurance Agency, LLC | DE | DS | MassMutual Holding LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | MassMutual Capital Partners LLC | DE | DS | MassMutual Holding LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | MassMutual Ventures Holding LLC | DE | DS | MassMutual Holding LLC | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | Athens Fund Management LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Crane Venture Partners LLP | GBR | DS | MassMutual Ventures Holding LLC | Ownership. | 33.000 | MMLIC | | |
| 0000 | | | | | | | MassMutual Ventures Management LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | MassMutual Ventures SEA Management Private | | | , | | | | | |
| 0000 | | | | | | | Limited | DE | DS | MassMutual Ventures Management LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | MassMutual Ventures Southeast Asia I LLC | DE | DS. | MassMutual Ventures Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | | | | | MassMutual Ventures Southeast Asia II LLC | DE | DS | MassMutual Ventures Holding LLC | Owner ship. | 100.000 | MMLIC | | |
| 0000 | | - | | | | | MassMutual Ventures Southeast Asia III LLC | DE | DS | MassMutual Ventures Holding LLC | Owner ship | 100.000 | MMLIC | | 1 |
| | | - | | | | | massmutuai veritures southeast Asia III LLC | VE | p | MassMutual Ventures Holding LLC | | 100.000 | . WINIL I C | | |
| 0000 | | | | | | 1 | MM/ D: :4 1 1 1 0 | 0)/// | | massmutuai ventures Southeast Ašiā III LLC | | 400.000 | 188.10 | | |
| 0000 | | | | | | | MMV Digital I LLC | CYM | DS | | Ownership | 100.000 | MMLIC | | |
| 0000 | | . | | | | | MassMutual Ventures UK LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | 47-1296410 | | | | MassMutual Ventures US LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | . | | | | | MassMutual Ventures US II LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | | | | | MassMutual Ventures US III LLC | DE | DS | MassMutual Ventures Holding LLC | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | | | | MassMutual Ventures US IV LLC | DE | DS. | MassMutual Ventures Holding LLC | Ownership. | 100.000 | MMLIC | | |
| .0000 | | 1 | 1 | | | | Open Alternatives LLC | DE | DS. | MassMutual Ventures Holding LLC | Ownership. | 100.000 | MMLIC | | 1 |
| .0000 | | 1 | 04-1590850 | | | | MM Rothesav Holdco US LLC | DE | DS | MassMutual Holding LLC | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | - | 0000001 | | | | Rothesay Limited | GBR | DS | MM Rothesay Holdco US LLC | Ownership. | 48.800 | MMLIC | | 1 |
| 0000 | | | | | | | | | | | | | MMLIC | | |
| | | | | | | | Rothesay Life Plc | GBR | DS | Rothesay Limited | Ownership | 100.000 | | | · |
| 0000 | | | | | | | Rothesay MA No.1 Limited | GBR | DS | Rothesay Life PLC | . Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Rothesay Mortgages Limited | GBR | DS | Rothesay Limited | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Rothesay MA No.3 Limited | GBR | DS | Rothesay Life PLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Rothesay MA No.4 Limited | GBR | DS | Rothesay Life PLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | LT Mortgage Finance Limited | GBR | DS | Rothesay Life PLC | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | | | | Rothesay Property Partnership 1 LLP | GBR | DS. | Rothesay Life PLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Rothesay Foundation | GBR | DS | Rothesay Limited | Ownership. | 100.000 | MMLIC | | 1 |
| 0000 | | 1 | | | | | Rothesay Pensions Management Limited | GBR | DS | Rothesay Limited | Owner ship | 100.000 | MMI IC | | 1 |
| | | | | | | | Inothesay rensions management Limited | nun | | Inothesay Limiteu | . Towner 2016 | 100.000 | INNILIV | | |

SCHEDULE Y

| 1 | 2 | PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM | | | | | | | | | | | | | |
|-------|------------|--|--------------------------|---------|------|--------------------|---|-------------|-----------|--|-------------------|---------|----------------------------|----------|----------|
| | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | | | | Attorney-in-Fact, | Provide | | Re- | |
| 0 | | | ın | Fadanal | | | Names of | ciliary | to | Discotto Controllo di bu | | | Lillian at a Comptantiin a | | . |
| Group | O No | Company | ID | Federal | 0114 | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | <u> </u> |
| .0000 | | | | | | | Rothesay Asset Management UK Limited | GBR | DS | Rothesay Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | | | | Rothesay Asset Management Australia Pty Ltd . | AUS | DS | Rothesay Asset Management UK Limited | Ownership | 100.000 | MMLIC | | |
| .0000 | | | | | | | Rothesay Asset Management US LLC | DE | | Rothesay Asset Management UK Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | | | | MM Catalyst Fund LLC | DE | DS | MassMutual Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | 47-1466022 | | | | LifeScore Labs, LLC | MA | DS | MassMutual Holding LLC | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | 45-4000072 | | | | MM Asset Management Holding LLC | MA | DS | MassMutual Holding LLC | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | 45-4000072 | | | | Barings LLC | MA | DS | MassMutual Holding LLC | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | 04-1590850 | | | | MML Investors Services, LLC | MA | DS | MassMutual Holding LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | 04-1590850 | | | | MML Insurance Agency, LLC | MA | DS | MML Investors Services, LLC | Owner ship | 100.000 | MMLICMMLIC | | |
| .0000 | | | 41-2011634 51-0504477 | | | | MMLISI Financial Alliances, LLC | DE DE | DS DS | MML Investors Services, LLC | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | 51-05044// | | | | | UE | | massmutual asset management Holding LLC | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | 00 0504074 | | | | Baring Asset Management (Asia) Holdings | 11/0 | DO. | D : 110 | 0 1: | 400.000 | 188 10 | | |
| .0000 | | | 98-0524271 | | | | Limited | HKG | DS | Barings LLC | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | 00 0457405 | | | | Baring International Fund Managers (Bermuda) | DMII | DO | Baring Asset Management (Asia) Holdings | 0 | 100,000 | MM 10 | | |
| .0000 | | | 98-0457465 | | | | Limited | BMU | DS | Limited | Ownership | 100.000 | . MMLIC | | |
| 0000 | | | 00 0457400 | | | | 5 | 11/0 | | Baring Asset Management (Asia) Holdings | 0 1: | 400.000 | 188 10 | | |
| .0000 | | | 98-0457463 | | | | Baring Asset Management (Asia) Limited | HKG KOR | DS DS | Limited | Ownership | 100.000 | MMLICMMLIC | | |
| .0000 | | | | | | | Baring Asset Management Korea Limited | NUH | D9 | Baring Asset Management (Asia) Limited | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Investment Management (Shanghai) | LIV.C | DC | Daring Asset Management (Asia) Limited | O-manah i- | 100,000 | MMLIC | | |
| .0000 | | | | | | | Limited | HKG | DS | Baring Asset Management (Asia) Limited Barings Investment Management (Shanghai) | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Overseas Investment Fund Management | LIV.C | DS | Limited | O-manah i- | 100,000 | MMLIC | | |
| .0000 | | | | | | | (Shanghai) Limited | HKG | | | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | 98-0457707 | | | | Baring SICE (Taiwan) Limited | TWN | DS | Baring Asset Management (Asia) Holdings Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | 30-043//0/ | | | | Dailing Stor (Talwall) Eliliteu | | | Baring Asset Management (Asia) Holdings | owner strip | 100.000 | . INVILITO | | |
| .0000 | | | | | | | Barings Singapore Pte. Ltd. | <u>S</u> GP | DS | Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | | | | bar mgs smgapore Fte. Ltu. | our | | Baring Asset Management (Asia) Holdings | owner strip | 100.000 | . INVILITO | | |
| .0000 | | | 98-0236449 | | | | Barings Japan Limited | JPN | DS | Limited | Ownership | 100.000 | MMLIC | | |
| .0000 | | | 30-0230443 | | | | Barings Australia Real Estate Holdings Pty |)1 10 | | Limited | Owner Strip | 100.000 | . WWLIG | | |
| .0000 | | | | | | | I th | AUS | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | | | | | Ltu | | | Barings Australia Real Estate Holdings Pty | Owner Strip | 100.000 | . WWLIG | | |
| .0000 | | | 14-0045656 | | | | Barings Australia Real Estate Pty Ltd | AUS | DS | I th | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | | 98-0457456 | | | | Altis Property Partners Holdings Pty Ltd | AUS | | Barings Australia Real Estate Pty Ltd | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | | 80-0875475 | | | | Barings Finance LLC | DE | | Barings LLC | Owner ship | 100.000 | MMLIC | | |
| .0000 | | | | - | | | BCF Europe Funding Limited | IRL | | Barings Finance LLC | Owner ship. | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | BCF Senior Funding LLC | DE | DS | Barings Finance LLC | Owner ship | 100.000 | MMLIC | | |
| | | | | - | | | BCF Senior Funding Designated Activity | | | | P | | | | 1 |
| .0000 | | I | Ì | | | | Company | IRL | DS | Barings Finance LLC | Ownership | 100.000 | MMLIC | | |
| .0000 | | | | | | | Barings Real Estate Acquisitions LLC | DE | | Barings LLC | Owner ship | 100.000 | MMLIC | . | I |
| .0000 | | l | 04-3238351 | | | | Barings Securities LLC | DE | | Barings LLC | Owner ship. | 100.000 | MMLIC | . | |
| .0000 | | | 98-0437588 | | | | Barings Guernsey Limited | GGY | | Barings LLC | Owner ship | 100.000 | MMLIC | | 1 |
| .0000 | | | | | | | Barings Europe Limited | GBR | | Barings Guernsey Limited | Ownership | 100.000 | MMLIC | . | |
| .0000 | | | | | | | Barings Asset Management Spain SL | ESP | | Barings Europe Limited | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | | | . | | | Barings GmbH | DEU | | Barings Europe Limited | Owner ship. | 100.000 | MMLIC | . | |
| .0000 | | | | | | | Barings Italy S.r.I. | ITA | | Barings Europe Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | | . | | | Barings Sweden AB | SWE | | Barings Europe Limited | Owner ship. | 100.000 | MMLIC | . | |
| .0000 | | | | | | | Barings Netherlands B.V. | NLD | | Barings Europe Limited | Owner ship. | 100.000 | MMLIC | | |
| .0000 | | | | [] : | | | Barings Real Estate UK Holdings Limited | DE | | Barings Europe Limited | Owner ship. | 100.000 | . MMLIC | . | |
| .0000 | | | 98-0432153 | | | | Barings (U.K.) Limited | GBR | | Barings Europe Limited | Ownership. | 100.000 | MMLIC | | |
| .0000 | | | 98-0241935 | l | | | Baring Asset Management Limited | GBR | | Barings Europe Limited | Owner ship. | 100.000 | MMLIC | . [| |
| 0000 | | | | l | | | Barings European Direct Lending 1 GP LLP | GBR | | Baring Asset Management Limited | Owner ship | 100.000 | MMLIC | . | |
| .0000 | | | 98-1012393 | . | | | Barings Global Advisors Limited | GBR | | Baring Asset Management Limited | Owner ship | 100.000 | MMLIC | . | |
| 0000 | | | 98-0457328 | . | | | Baring International Investment Limited | GBR | | Baring Asset Management Limited | Ownership | 100.000 | MMLIC | | |

| | | | | ГА | | A - DE I AI | L OF INSURANC | | IOLL | TING COMPAINT | SISILIVI | | | | |
|-------|------------|---------|------------|-----------------|------|--------------------|---|----------|-----------|---|---------------------|----------|-----------------------|----------|---------------------------------------|
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| | | | | | | | | | | | Type | If | | | 1 |
| | | | | | | | | | | | of Control | Control | | | 1 |
| | | | | | | | | | | | (Ownership, | is | | Is an | 1 |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | 1 |
| | | NAIC | | | | if Publicly Traded | Names of | | to | | | - 1 | | Re- | 1 |
| | | | 15 | F | | | | ciliary | | Discoult Construit at the | Attorney-in-Fact, | Provide | LUC t - O t - U' | | 1 |
| Group | 0 11 | Company | , ID | Federal RSSD | 0117 | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | ' |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | 4 <u> </u> |
| 0000 | | | 98-0457587 | | | | Baring International Investment Management | ODD | 200 | | | 400 000 | 188 10 | | |
| 0000 | | | 98-045/58/ | | | | Holdings | GBR | DS | Baring Asset Management Limited | Ownership | 100.000 | MMLIC | | ·' |
| 0000 | | | 00 0457570 | | | | D : A AM AUXILIE 1: 14 | ODD | 20 | Baring International Investment Management | 0 1: | 400 000 | 188 10 | | 1 |
| 0000 | | | 98-0457576 | | | | Baring Asset Management UK Holdings Limited . Baring International Fund Managers (Ireland) | GBR | DS | Holdings | Owner ship | 100.000 | MMLIC | | |
| 0000 | | | 98-0524272 | | | | limited | IDI | DO | Baring Asset Management UK Holdings Limited | Ownership | 100.000 | MMLIC | | 1 |
| 0000 | | | 90-0324272 | | | | Limited | IRL | DS | Baring Asset Management UK Holdings Limited | owner snrp | | . WINILIU | | |
| 0000 | | | | | | | Baring Asset Management Switzerland Sàrl | CHE | DS. | balling Asset management on norunings Limited | Ownership | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | baring Asset Management Switzerrand Sair | UIIE | | Baring Asset Management UK Holdings Limited | owner simp | | . INVILITO | | |
| 0000 | | | 98-0497550 | | | | Baring France SAS | FRA | DS. | Dailing Asset Management on horumgs Emilited | Owner ship. | 100.000 | MMLIC | | 1 |
| 0000 | | | 98-0457586 | | | | Baring Fund Managers Limited | GBR | DS | Baring Asset Management Limited | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 30 040/300 | | | | BCGSS 2 GP LLP | GBR | DS. | Baring Fund Managers Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 98-0457578 | | | | Baring Investment Services Limited | GBR | DS. | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 30 043/3/0 | | | | Barings Core Fund Feeder I GP S.à.r.I. | LUX | DS | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings BME GP S.à.r.I. | GBR | DS | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings GPC GP S.à. r.I . | LUX | DS | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings European Core Property Fund GP Sàrl . | GBR | DS. | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Investment Fund (LUX) GP S.à. r.I | LUX | DS | Baring Asset Management Limited | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Umbrella Fund (LUX) GP S.à.r.I. | LUX | DS. | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | GPLF4(S) GP S.à r.l | LUX | DS | Baring Asset Management Limited | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | PREIF Holdings Limited Partnership | GBR | DS. | Baring Asset Management Limited | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | BMC Holdings DE LLC | DE | DS. | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 04-3238351 | 3456895 | | | Barings Real Estate Advisers Inc. | CA | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 81-2244465 | | | | Chassis Acquisition Holding LLC | DE | NIA | Company | Ownership/Influence | 30.000 | MMLIC | | 1 |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 81-4258759 | | | | CRA Aircraft Holding LLC | DE | NIA | 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 | MassMutual Holding LLC | Ownership/Influence | 26.700 | MMLIC | | |
| 0000 | | | 83-0560183 | | | | Aland Royalty Holdings LP | DE | NIA | Barings LLC | Management | | MMLIC | | |
| 0000 | | | 82-2932156 | | | | GASL Holdings LLC | DE | NI A | MassMutual Holding LLC | Ownership | 11.300 | . MMLIC | | |
| 0000 | | | 82-2932156 | | | | GASL Holdings LLC | DE | NIA | Barings LLC | Board | | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 46-2344300 | | | | Intermodal Holdings II LLC | DE | NIA | Company | Owner ship | 18.000 | MMLIC | | |
| 0000 | | | 46-2344300 | | | | Intermodal Holdings II LLC | DE | NIA | Barings LLC | Management | | MMLIC | | |
| 0000 | | | 47-3055009 | | | | Milestone Acquisition Holding, LLC. | DE | NIA | MassMutual Holding LLC | Ownership/Influence | 19.800 | MMLIC | | . |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | | | | | Novation Companies, Inc. | MD | NIA | Company | Owner ship | 17 . 100 | . MMLIC | | ' |
| 0000 | | | | | | | Novation Companies, Inc. | MD | NIA | Barings LLC | Influence | | MMLIC | | |
| 1] | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 46-5460309 | | | | Red Lake Ventures, LLC | DE | NIA | Company | Ownership/Influence | 31.500 | . MMLIC | | |
| 0000 | | | 46-5460309 | | | | Red Lake Ventures, LLC | DE | NIA | Barings LLC | Influence | | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 81-4065378 | | | | Remington L & W Holdings LLC | DE | NIA | Company | Ownership/Influence | 19.900 | MMLIC | | |
| 0000 | | | 81-4065378 | | | | Remington L & W Holdings LLC | DE | NIA | Barings LLC | . Influence | | MMLIC | | |
| 0000 | | | | I | Ì | | T : : 0:4 110 | DE | | Massachusetts Mutual Life Insurance | | 45 700 | | | 1 |
| 0000 | | | | | | | Tamiami Citrus, LLC | DE | NIA | Company | Owner ship | 15.700 | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | | | | Tamiami Citrus, LLC | DE | NIA | Barings LLC | . Management/Board | 44.700 | MMLIC | [| · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | | | | Teaktree Acquisition, LLC | DE | NIA | MassMutual Holding LLC | Ownership/Influence | 14.700 | MMLIC | | |
| 0000 | | | | | | | Teaktree Acquisition, LLC | DE | NI A | Barings LLC | . Influence | | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | 1 | | | Todayida ID | חר | ALL A | Massachusetts Mutual Life Insurance | 0 | 45 000 | MM 10 | | 1 |
| 0000 | | | | | | | Techquity, LP | DE DE | NIA | Company | Owner ship | 15.600 | MMLIC | [| ······ |
| 0000 | | | | | | | Techquity, LP | UE | NIA | Barings LLC | Influence | | MMLIC | | . |

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|-------|------------|---------|--------------|---------|--------------|--------------------|---|---------|-----------|-------------------------------------|---------------------|---------|-----------------------|----------|---------------------------------------|
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| | | | | | | | | | | | Type | If | | | 1 |
| | | | | | | | | | | | of Control | Control | | | 1 |
| | | | | | | | | | | | (Ownership, | is | | Is an | 1 |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | 1 |
| | | | | | | | | Dami | | | | | | | 1 |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | 1 |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | 1 |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | 1 |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | / * |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | | | | | EIP Holdings I, LLC | DE | NIA | 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 | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Alaska Future Fund GP, LLC | DE | DS. | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | BAI GP, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | BAI Funds SLP, LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | | | | Baring Asset-Based Income Fund (US) GP, LLC . Barings CMS Fund GP, LLC | DE | DS DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Infiniti Fund Management LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | · |
| 0000 | | | | | | | Dailings IIIIIIIII Funu Management LLC | UĽ | 6u | Massachusetts Mutual Life Insurance | Owner Still | 100.000 | MWILIO | | |
| 0000 | | | | | | | Barings Hotel Opportunity Venture I GP, LLC. | DE | DS | Company | Ownership | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | Barings Investment Series LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Emerging Generation Fund GP, LLC | DE | DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Emerging Generation Fund GP II, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings ERS PE Emerging Manager III GP, LLC. | DE | DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | Barings Global Investment Funds (U.S.) | | | Dui ingo EEO | omici dirip. | | mile 10 | | |
| 0000 | | | 04-1590850 | | | | Management LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings CLO Investment Partners GP. LLC | DE | DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Core Property Fund GP LLC | DE | DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings Direct Lending GP Ltd. | CYM | DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 84-3784245 | | | | Barings Emerging Generation Fund LP | DE | DS | Company | Ownership | 39.300 | MMLIC | | ' |
| 0000 | | | . 84-3784245 | | | | Barings Emerging Generation Fund LP | DE | DS | Barings LLC | Management | | MMLIC | | |
| | | | | | | | Barings Global Energy Infrastructure | | | _ | | | | | |
| 0000 | | | | | | | Advisors, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| | | | | | | | Barings Centre Street CLO Equity Partnership | | | | | | | | 1 |
| 0000 | | | | | | | GP, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| | | | | | | | Barings North American Private Loan Fund | | | | | | | | |
| 0000 | | | | | | | Management, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| | | | | | | | Barings North American Private Loan Fund II | | | | | | | | 1 |
| 0000 | | | | | | | Management, LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Barings North American Private Loan Fund III | DE | D2 | | l | 400 000 | 188 10 | | 1 |
| 0000 | | | | | | | Management, LLC | DE | DS. | Barings LLC | Ownership | 100.000 | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | | | | Barings Global Special Situations Credit Fund | DE | 200 | | l | 400.000 | 188 10 | | 1 |
| 0000 | | | - | | | | 4 GP (Delaware) LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | · |
| 0000 | | | | | | | Barings - MM Revolver Fund GP LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| | | | | | | | BMT RE Debt Fund GP LLC | DE | DS | Barings LLCBarings LLC | Ownership | 100.000 | MMLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | | | | | Barings Global Real Assets Fund GP, LLC Barings GPSF | DE | DS DS. | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Dailings upop | VE | ba | Massachusetts Mutual Life Insurance | Owner Strip | 100.000 | MWLIC | | · · · · · · · · · · · · · · · · · · · |
| 0000 | | | 84-5063008 | | | | Barings Small Business Fund LLC | DE | DS. | Company | Ownership | 33.600 | MMLIC | | 1 |
| 0000 | | | 84-5063008 | | | | Barings Small Business Fund LLC | DE | DS | Barings LLC | Management | | MMLIC | | |
| 0000 | | | . 98-0536233 | | | | Benton Street Advisors, Inc. | CYM | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | BHOVI Incentive LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | BIG Real Estate Fund GP LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 1 | | | | BIG Real Estate Incentive I LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 1 | | | | BIG Real Estate Incentive II LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | BRECS VII GP LLC | DE | DS. | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | BREDIF GP LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | 1 |
| 0000 | | | | | | | CREF X GP LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | . 04-1590850 | | | | Great Lakes III GP, LLC | DE | DS | Barings LLC | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | | | | | -1 | | | | |

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| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Croun | | | ID | Federal | | (U.S. or | Parent, Subsidiaries | | | Directly Controlled by | Influence, | Percen- | Liltimata Cantrallina | quired? | |
| Group | Group Name | Company | | RSSD | CIK | International) | Or Affiliates | Loca- tion | Reporting | Directly Controlled by (Name of Entity/Person) | | | Ultimate Controlling | | |
| 0000 | Group Name | Code | Number | KSSD | CIK | international) | | | Entity DS. | Barings LLC | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | |
| 0000 | | | 04-1590850 | | | | Lake Jackson LLC | DE | DS | | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 41-2280126 | | | | Loan Strategies Management LLC | DE | DS | Barings LLC | Ownership | 99.300 | MMLIC | | |
| 0000 | | | 80-0920285 | | | | Mezzco IV LLC | DE | DS | Barings LLC | Ownership | 99.300 | MMLIC | | |
| 0000 | | | | | | | Mezzco Australia II LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | RECSA-NY GP LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | SBNP SIA II LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | . 04-100000 | | | | SBNP SIA III LLC | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | Somerset Special Opportunities Management LL | C | | Dai mgo LLO | omici sitip | | MMLIV | | |
| 0000 | | | 04-1590850 | | | | Some set special opportunities management LL | DE | DS | Barings LLC | Ownership | 100.000 | MMLIC | | |
| 0000 | | | | | | | | | | Massachusetts Mutual Life Insurance | omioi dirip | | | | |
| 0000 | | | | | | | Amherst Long Term Holdings, LLC | DE | DS | Company | Ownership. | 24.500 | MMLIC | | |
| 0000 | | | | | | | Transfer of Long Term Herufflys, LLC | | | Massachusetts Mutual Life Insurance | . Tomor dirip | 24.000 | | | |
| 0000 | | | 04-3313782 | | | | MassMutual International LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | 04 00 10702 | | | | MassMutual Solutions LLC | DE | DS | MassMutual International LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Haven Technologies Asia Limited | | DS | MassMutual Solutions LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | Yunfeng Financial Group Limited | HKG | DS | MassMutual International LLC | Ownership. | 24.900 | MMLIC | | |
| 0000 | | | | | | | MassMutual Asia Limited (SPV) | HKG | DS | MassMutual International LLC | Ownership. | 100.000 | MMLIC | | |
| 0000 | | | | | | | massmatual Asia Elimitea (Grv) | | | Massachusetts Mutual Life Insurance | Owner strip. | | . WINE TO | | |
| 0000 | | | 04-1590850 | | | | MML Mezzanine Investor II, LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| | | | 04 1000000 | | | | mine mezzanine investor ii, elo | bL | | Massachusetts Mutual Life Insurance | . Owner strip | | . WINE TO | | |
| 0000 | | | 04-1590850 | | | | MML Mezzanine Investor III, LLC | DE | DS | Company | Ownership. | 11,100 | MMLIC | | |
| | | | | | | | mme mozzarrito rivostor rrr, eco | | | Massachusetts Mutual Life Insurance | . Owner drip | | mac i o | | |
| 0000 | | | 27-3576835 | | | | MassMutual External Benefits Group LLC | DE | DS | Company | Ownership. | 100.000 | MMLIC | | |
| | | | 27 0070000 | | | | macomataar External Benefit of droup EEC | | | Massachusetts Mutual Life Insurance | . Carrot Grip | | . mm_10 | | |
| 0000 | | | 04-1590850 | | | | 100 w. 3rd Street LLC | DE | NIA | Company | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | 100 #1 010 011001 220 | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-1590850 | | | | 2160 Grand Manager LLC | DE | NIA | Company | Ownership | 5.000 | MMLIC | | |
| | | | | | | | 2 100 draid manager 220 | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-2432216 | | | | 300 South Tryon Hotel LLC | DE | NIA | Company | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-1590850 | | | | 300 South Tryon LLC | DE | NI A | Company | Ownership. | 100.000 | MMLIC | | |
| | | | | | | | ,, | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | l | Almack Mezzanine Fund II Unleveraged LP | GBR | NI A | Company | Ownership/Influence | 72.900 | MMLIC | | |
| | | | | | | | Barings Affordable Housing Mortgage Fund I | 1 | 1 | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | l | | | | | LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | ļ |
| | | 1 | | | | | Barings Affordable Housing Mortgage Fund I | 1 | 1 | | 1 | | | | 1 |
| 0000 | | | | | | | LLC | DE | NIA | Barings LLC | Management | | MMLIC | | ļ |
| | | | | | | | Barings Affordable Housing Mortgage Fund II | | | Massachusetts Mutual Life Insurance | _ | | | | |
| 0000 | | | 61-1902329 | | | | LLC | DE | NIA | Company | . Ownership | 100.000 | MMLIC | | |
| | | | | | | | Barings Affordable Housing Mortgage Fund II | | 1 | | | | | | |
| 0000 | | | 61-1902329 | | | | LLC | DE | NIA | Barings LLC | Management | <u>_</u> | MMLIC | | |
| | | | | | | | Barings Affordable Housing Mortgage Fund III | | 1 | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 85-3036663 | | | | LLC | DE | NIA | Company | . Ownership | 99.900 | MMLIC | | |
| | | | | | | | Barings Affordable Housing Mortgage Fund III | | 1 | | | | | | |
| 0000 | | | 85-3036663 | | | | 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 | | |
| I I | | | | | | | Barings Emerging Markets Corporate Bond Fund | | l | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | | IRL | NIA | Company | Ownership/Influence | 50.700 | . MMLIC | | |
| l l | | | | | | | Barings Emerging Markets Corporate Bond Fund | 1 | l | L | 1 | | | | |
| 0000 | | | | | | | | IRL | NIA | Barings LLC | Ownership | 16.400 | MMLIC | | l |

| | | | | | | 4 - DLIAI | L OF INSURANC | | IOLD | HING COMPAIN | ISISILIVI | | | | |
|-------|------------|---------|-------------|---------|-----|--------------------|---|---------|------------|-------------------------------------|--------------------------|---------------------|-----------------------|----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type of Control | 13 If Control | 14 | 15 | 16 |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| | • | | | | | • | Barings European Real Estate Debt Income Fund | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | | LUX | NIA | Company | Ownership/Influence | 70.200 | MMLIC | | |
| | | | | | | | Barings European Real Estate Debt Income Fund | | | | | | | | |
| 0000 | | | | | | | | LUX | NIA | Barings LLC | Influence | | MMLIC | | |
| 0000 | | | 00 4000047 | | | | Babson Capital Global Special Situation | DE | | | 0 1: (1.1) | 00.500 | IIII 10 | | |
| 0000 | | | 98-1206017 | | | | Credit Fund 2 | DE | NI A | MassMutual Holding LLC | Ownership/Influence | 28.500 | MMLIC | | |
| 0000 | | | 98-1206017 | | | | Credit Fund 2 | DE | NIA | C.M. Life Insurance Company | Ownership. | 1.500 | MMLIC | | |
| 0000 | | | 30-1200017 | | | | Babson Capital Global Special Situation | UL | | O.W. Life insulance company | Owner sirrp. | | , WWLTO | | |
| 0000 | | .1 | 98-1206017 | l | | | Credit Fund 2 | DE | NIA | Barings LLC | Management | | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 37-1506417 | | | | Babson Capital Loan Strategies Fund, L.P | DE | NIA | 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 | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | Barings US High Yield Bond Fund | IRL | NIA | Company | Ownership/Influence | 54.400 | MMLIC | | |
| 0000 | | | | | | | Barings US High Yield Bond Fund | IRL | NIA | Barings LLC | Management | | MMLIC | | |
| 0000 | | | | | | | Babson CLO Ltd. 2013-I | CYM | NIA | Barings LLC | Influence. | ····· | MMLIC | | 2 |
| 0000 | | | | | | | Babson CLO Ltd. 2015-I | CYM | NIA | Barings LLC | Influence | | MMLIC | | 3 |
| 0000 | | | | | | | Babson CLO Ltd. 2015-11 | CYM | NIA | Barings LLC | Influence | | MMLIC | | 4 |
| 0000 | | | | | | | Babson CLO Ltd. 2016-1 | CYM | NIA | Barings LLC | Influence | | MMLIC | | |
| 0000 | | | | | | | Barings CLO Ltd. 2017-1 | 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 2020-1 | 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 Barings LLC | Influence | | MMLIC | | |
| 0000 | | | | | | | Barings CLO 2021-11 | CYM | NIA | Barings LLC | Influence | | MMLIC | | |
| 0000 | | 1 | | | | | Barings CLO 2021-11 | CYM | NIA | Barings LLC | Influence | | MMLIC | | |
| | | 1 | | | | | Dar 11190 OLO 2021 111 | | | Massachusetts Mutual Life Insurance | IIII Iudiloo. | | | | |
| 0000 | | .] | 98-1624360 | l | l | | Barings CLO 2022-I | CYM | NIA | Company | Ownership/Influence | 6.400 | MMLIC | [| 1 |
| | | | | | | | V / · | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | . | | | | | Barings CLO 2022-11 | CYM | NIA | Company | Ownership/Influence | 21.900 | 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 | | ļ |
| 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 | | | 07 45570/51 | | | | 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 NIA | Barings LLC | Influence | | MMLIC | | |
| 0000 | | | | | | | Barings Euro CLO 2021-III DAC | IKL | NIA | Massachusetts Mutual Life Insurance | IIII i uence | | MWLIC | | |
| 0000 | | 1 | 81-0841854 | |] | | Barings CLO Investment Partners LP | ne . | NIA | Company | Ownership/Influence | 95.200 | MMLIC | 1 | |
| 0000 | | - | 81-0841854 | | | | Barings CLO Investment Partners LP | DE | NIA | Barings LLC | Management | | MMLIC | | |
| | | 1 | 01 0071004 | | | | Barings Centre Street CLO Equity Partnership | | | Massachusetts Mutual Life Insurance | | ····· | | | |
| 0000 | | 1 | 88-3792609 | | | | IP | DE | NIA | Company | Ownership/Influence | 27.600 | MMLIC | 1 | |
| | | | 00 0/02000 | | | | □ | UL | 1017 | vompany | Omitor Strip/ Hittiachec | | - mm= 1 v | | |

| | | | | FA | | A - DE I AI | L OF INSURANC | , – [| JULU | HING COMPAIN | I SISIEIVI | | | | |
|-------|------------|---------|------------|---------|---|--------------------|--|--------------|-----------|-------------------------------------|------------------------|---------|-----------------------|-----------|-----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | No | | | D. L. C. | | | - | | | |
| | | | | | | Name of Securities | | ١ | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| | | | | | • | | | | | Massachusetts Mutual Life Insurance | | 90 | =:::::(=) | (100.110) | 1 |
| 0000 | | | | | | | Barings Euro Value Add II (BREEVA II) | LUX | NIA | Company | Ownership/Influence | 29.900 | 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 | | |
| | | | | | | | Barings Real Estate European Value Add I SCSp | LUX | | Massachusetts Mutual Life Insurance | management | | I MINETO | | |
| 0000 | | | | | | | barrings near Estate European varue Aud 1 000p | GBR | NIA | Company | Ownership/Influence | 44.200 | MMLIC | | |
| | | | | | | | Barings Real Estate European Value Add I SCSp | UDI1 | NIA | Company | Owner Simp/ Intrudence | 44.200 | | | |
| 0000 | | | | | | | bailings hear Estate European value Aud 1 300p | GBR | NIA | C.M. Life Insurance Company | Ownership. | 4.900 | MMLIC | | |
| | | | | | | | Barings Real Estate European Value Add I SCSp | ubn | NIA | C.W. Life Hisurance company | Owner Sirrp | 4.900 | | | |
| 0000 | | | | | | | barrings hear Estate European varue Aud 1 303p | GBR | NIA | Barings LLC | Management | | MMLIC | | |
| | | | | | | | | ubn | NIA | Massachusetts Mutual Life Insurance | Management | ····· | . MIVILIO | | |
| 0000 | | | 05 0440000 | | | | D : D E D | DE | AU A | | 0 1: // // | 00.000 | MMLIC | | |
| 0000 | | | 85-3449260 | | | | Barings Real Estate Debt Income Fund LP | DE | NIA | Company | Ownership/Influence | 82.800 | | | |
| 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 | | |
| | | | | | | | Barings Global Energy Infrastructure Fund I | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 98-1332384 | | | | LP | CYM | NIA | Company | Ownership/Influence | 99.200 | . MMLIC | | |
| | | | | | | | Barings Global Energy Infrastructure Fund I | | | | | | | | |
| 0000 | | | 98-1332384 | | | | 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 | | Barings LLC | | | . MML1C | | |
| 0000 | | | 82-3867745 | | | | Barings Global Real Assets Fund LP | DE | NIA | MassMutual Holding LLC | Ownership/Influence | 26.200 | . 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 | | |
| | | | | | | | Barings Global Special Situations Credit Fund | | | | | | | | |
| 0000 | | | | | | | 3 | IRL | NIA | MassMutual Holding LLC | Ownership/Influence | 18.700 | MMLIC | | .l |
| | | | | | | | Barings Global Special Situations Credit 4 | | | Massachusetts Mutual Life Insurance | · | | | | |
| 0000 | | | | | | | Delaware | DE | NIA | Company | Ownership | 69.600 | MMLIC | | |
| | | | | | | | Barings Global Special Situations Credit 4 | | | | | | | | |
| 0000 | | | | | | | Delaware | DE | NIA | C.M. Life Insurance Company | Ownership | 3.700 | MMLIC | | |
| | | | | | | | Barings Global Special Situations Credit 4 | | | ormi Erro modranos company | | | | | |
| 0000 | | | | | | | Delaware | DE | NIA | Barings LLC | Management | | MMLIC | | |
| | | | | | | | Barings Global Special Situations Credit 4 | | | Massachusetts Mutual Life Insurance | managomorit. | | inite i o | | |
| 0000 | | | | | | | IIIX | LUX | NIA | Company | Ownership | 15.700 | MMLIC | | |
| | | 1 | | | | | Barings Global Special Situations Credit 4 | | | | | | | | |
| 0000 | | | | | | | LUX | _LUX | NIA | C.M. Life Insurance Company | Ownership | 0.900 | MMLIC | | |
| | | | | | | | Barings Global Special Situations Credit 4 | | | V.m. Erro mourance company | | | , mm_1 v | | |
| 0000 | | | | | | | LUX | LUX | NIA | Barings LLC | Management | | MMLIC | | |
| 0000 | | | | | | | Barings Global Special Situations Credit Fund | | INTA | Dai Higo LLV | manayement | | WWILTO | | |
| 0000 | | | | | | | barriys drobar special situations credit rund | IDI | ALL A | D: 110 | Warranna A | | MMLIC | | |
| 0000 | | | | | | | Paringo Global Toobnalass Facility Fund | IRL | NIA | Barings LLC | Management | 70 700 | | | |
| 0000 | | - | | | | | Barings Global Technology Equity Fund | IRL | NIA | Barings LLC | Ownership/Influence | 73.700 | MMLIC | | |
| 0000 | | | 07 0077050 | | | | Desires Hetal Occasion 11 W. 4 | 07 | NIZ A | Massachusetts Mutual Life Insurance | 0 | F4 500 | 188 10 | | |
| 0000 | | | 87-0977058 | | | | Barings Hotel Opportunity Venture | CT | NIA | Company | Ownership/Influence | 54.500 | . MMLIC | | |
| 0000 | | - | 87-0977058 | | | | Barings Hotel Opportunity Venture | CT | NIA | Barings LLC | Management | | MMLIC | | · |
| 1 | | | | | | | Barings Innovations & Growth Real Estate Fund | l | | Massachusetts Mutual Life Insurance | L | | | | |
| 0000 | | | 86-3661023 | | | | | DE | NIA | Company | Ownership | 34.800 | . MMLIC | | ·[|
| | | | | | | | Barings Innovations & Growth Real Estate Fund | l | | | | | | | |
| 0000 | | | 86-3661023 | | | | | DE | NIA | C.M. Life Insurance Company | Ownership | 0.500 | 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 | | l | | Barings Middle Market CLO Ltd 2021-1 | CYM | NIA | Barings LLC | Influence | | MMLIC | | .[] |
| 0000 | | | 38-4010344 | | | | Barings North American Private Loan Fund LP | DE | NIA | MassMutual Holding LLC | Ownership/Influence | 37.300 | MMLIC | | 1 |
| 0000 | | | 38-4010344 | | | | Barings North American Private Loan Fund LP . | DE | NIA | Baring Asset Management Limited | Management | | MMLIC | | 1 |
| | | | | | | | | | | | | | | | |

| | | | | | | ~ - DE I AI | L OF INSURANC | ' | IOLL | | | | | | |
|-------|--------------|---------|--------------|---------|------------|--------------------|---|----------|-----------|-------------------------------------|------------------------|----------|-----------------------|----------|-----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | - | _ | • | | - | 1 | _ | - | | | Type | If | | | i |
| | | | | | | | | | | | of Control | Control | | | 1 |
| | | | | | | | | | | | (Ownership, | is | | Is an | 1 |
| | | | | | | Name of Securities | | | Relation- | | Board, | - | | SCA | 1 |
| | | | | | | | | D | | | | Owner- | | | 1 |
| | | | | | | Exchange | | Domi- | | | Management, | ship | | Filing | 1 |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | 1 |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | 1 |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | i l |
| 0000 | | | . 98-1332384 | | | | Barings RE Credit Strategies VII LP | DE | NIA | Company | Ownership/Influence | 33 . 100 | MMLIC | | |
| 0000 | | | . 98-1332384 | | | | Barings RE Credit Strategies VII LP | DE | NIA | Baring Asset Management Limited | Management | | . MMLIC | | ļ |
| | | | | | | | Barings Target Yield Infrastructure Debt Fund | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | . 98-1567942 | | | | | LUX | NIA | Company | Ownership | 32.700 | MMLIC | | ļ |
| | | | | | | | Barings Target Yield Infrastructure Debt Fund | | | | | | | | 1 |
| 0000 | | | 98-1567942 | | | | | LUX | NIA | Baring Asset Management Limited | Management | | MMLIC | | ļ |
| 0000 | | | . 87-1262754 | | | | Barings Transportation Fund LP | DE | NIA | MassMutual Holding LLC | Ownership/Influence | 11.300 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | . 87-1262754 | | | | Barings Transportation Fund LP | DE | NI A | Company | Ownership | 8.200 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | | | | | Braemar Energy Ventures I, L.P. | DE | NIA | Company | Ownership/Influence | 89.000 | MMLIC | | |
| 0000 | | | | | | | Braemar Energy Ventures I, L.P. | DE | NI A | C.M. Life Insurance Company | Ownership | 1.300 | | | t |
| 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 | 8.800 | MMLIC | | · |
| 0000 | | | | | | | Barings European Core Property Fund SCSp | LUX | NIA | C.M. Life Insurance Company | Ownership | 0.600 | 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 | Company | Ownership | 44.500 | MMLIC | | 1 |
| 0000 | | | 38-4059932 | | | | Benchmark 2018-B2 Mortgage Trust | NY | NIA | Barings LLC | Influence | 44.500 | MMLIC | | [|
| 0000 | | | . 30-403932 | | | | 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 | 22.700 | MMLIC | | |
| 0000 | | | 20-5578089 | | | | Barings Core Property Fund LP | DE | NIA | Barings Real Estate Advisers LLC | Management | 22.700 | MMLIC | | |
| | | | | | | | but riigo core i roporty ruita Er | | | Massachusetts Mutual Life Insurance | managomorre. | | macro | | 1 |
| 0000 | | | 46-5432619 | | | | Cornerstone Real Estate Fund X LP | DE | NIA | Company | Ownership/Influence | 27,600 | MMLIC | | 1 |
| 0000 | | | 46-5432619 | | | | Cornerstone Real Estate Fund X LP | DF | NI A | C.M. Life Insurance Company | Owner ship. | 3.100 | MMLIC | | 1 |
| 0000 | | | 46-5432619 | | | | Cornerstone Real Estate Fund X LP | DE | NIA | Barings Real Estate Advisers LLC | Management | | MMLIC | | 1 |
| | | | 1 | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 35-2531693 | | | l | Cornerstone Permanent Mortgage Fund III LLC . | MA | NI A | Company | Ownership/Influence | 100.000 | MMLIC | | tl |
| | | | | | | | 0 0 | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 61-1793735 | | | | Cornerstone Permanent Mortgage Fund IV LLC | MA | NIA | Company | Ownership | 100.000 | MMLIC | | 1 |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | 1 |
| 0000 | | | 90-0991195 | | 0001597511 | | Gateway Mezzanine Partners II LP | DE | NIA | Company | Ownership/Influence | 34.800 | MMLIC | | l |
| 0000 | | | . 90-0991195 | | 0001597511 | | Gateway Mezzanine Partners II LP | DE | NIA | C.M. Life Insurance Company | Ownership | 5.200 | . MMLIC | | |
| 0000 | | | 90-0991195 | | 0001597511 | | Gateway Mezzanine Partners II LP | DE | NIA | Barings LLC | Management | | MMLIC | [| ļl |
| | |] | | | | | | | | Massachusetts Mutual Life Insurance | | | | 1 | 1 1 |
| 0000 | | | 37-1708623 | | | | Great Lakes III, L.P. | DE | NIA | Company | Ownership/Influence | 41.400 | MMLIC | [| |
| 0000 | | | . 37-1708623 | | | | Great Lakes III, L.P. | DE | NIA | Barings LLC | Management | | MMLIC | | |
| | |] | | | | | | | | Massachusetts Mutual Life Insurance | | | | 1 | 1 1 |
| 0000 | | | | | | | GIA EU Holdings - Emerson JV Sarl | LUX | NIA | Company | Ownership/Influence | 68.200 | MMLIC | | t |
| 0000 | | | | | | | GIA EU Holdings - Emerson JV Sarl | LUX | NIA | Barings LLC | Management | | MMLIC | | · |
| 2000 | | | | | | | JPMCC Commercial Mortgage Securities Trust | | | | | | | | 1 |
| 0000 | | | . 38-4041011 | | | | 2017–JP7 | NY | NI A | Barings LLC | Influence | · | MMLIC | | · |
| 0000 | | | 00 4000050 | | | | JPMDB Commercial Mortgage Securities Trust | NB/ | NII 4 | | | | 188.10 | | 1 |
| 0000 | | | . 38-4032059 | | | | 2017-C5 | NY | NIA | Barings LLC | Influence | | MMLIC | | |
| 0000 | | | 82-1512591 | | | | KKR-MM Vector LP | DE | NIA | | Ownership/Influence | 19.700 | MLIC | | 1 |
| 0000 | | | . 82-1012091 | | | | NNH-MM Vector LP | DE | NIA | Company | Ownership/influence | 19.700 | MMLIC | | |
| 0000 | | | 46-4255307 | | | | Marco Hotel LLC | DE | NIA | Company | Ownership. | 100.000 | MLIC | | ı l |
| 0000 | | | 40-420030/ | | | | maico notei LLo | VE | NIA | Massachusetts Mutual Life Insurance | owner strip | 100.000 | WWLTO | [| [|
| 0000 | |] | | | | | Martello Re | BMU | NIA | Company | Ownership/Influence | 27.450 | MLIC | 1 | 1 1 |
| 0000 | | | 1 | | | | mai teilu ne | DIVIU | NIA | Massachusetts Mutual Life Insurance | owner simp/ initruence | 27.400 | WIVIL TO | | · |
| 0000 | |] | 04-1590850 | | | | Miami Douglas One GP LLC | DE | NIA | Company | Influence. | 0.000 | MMLIC | 1 | |
| 0000 | | | 0000001 | | | | miami Douglas one of LLC | VĽ | | oumpany | mm ruence | טטט.ע | | | |

| | | | | PA | KI 1 | A - DE I AI | L OF INSURANC | ノヒー | HULL | ING COMPANT | SISIEINI | | | | |
|-------|------------|---------|--------------|---------|------|--------------------|--|---------|-----------|--|-----------------------|-----------------|-----------------------|-----------|-------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | If | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filina | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| .0000 | Group Hame | 0000 | 04-1590850 | ROOD | Oiix | intomationary | Miami Douglas One GP LLC | DE | NIA | C.M. Life Insurance Company | Ownership. | 5.500 | MMLIC | (100/110) | |
| , | | | | | | | midmi bodgido ono di EEO | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-1590850 | | | | Miami Douglas Two GP LLC | DE | NIA | Company | Influence | 0.000 | MMLIC | | |
| 0000 | | | . 04-1590850 | | | | Miami Douglas Two GP LLC | DE | NI A | C.M. Life Insurance Company | Influence | 0.000 | MMLIC | | |
| | | | | | | | _ | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 04-1590850 | | | | Miami Douglas One LP | DE | NIA | Company | Ownership | 90.000 | MMLIC | | |
| 0000 | | | . 04–1590850 | | | | Miami Douglas One LP | DE | NIA | C.M. Life Insurance Company | Ownership | 10.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 04-1590850 | | | | Miami Douglas Two LP | DE | NIA | Company | Ownership | 90.000 | MMLIC | | |
| 0000 | | | . 04–1590850 | | | | Miami Douglas Two LP | DE | NI A | C.M. Life Insurance Company | Ownership | 10.000 | MMLIC | | |
| 0000 | | | . 04–1590850 | | | | Nine: Daniela There Will C | DE | NIA | Massachusetts Mutual Life Insurance | 0 | 100.000 | MMLIC | | |
| 0000 | | | . 04-1590850 | | | | Miami Douglas Three MM LLC | UE | NIA | Company | Ownership | 100.000 | . MINILIU | | |
| 0000 | | | 87-4021641 | | | | MM BIG Peninsula Co-Invest Member LLC | DE | NIA | Company | Ownership. | 27.000 | MMLIC | | |
| 0000 | | | 87-4021641 | | | | MM BIG Peninsula Co-Invest Member LLC | DE | NIA | C.M. Life Insurance Company | Ownership. | 0.800 | MMLIC | | |
| | | | | | | | min bla i cittisata co titvest member elle | | | Massachusetts Mutual Life Insurance | - Office Strip | | mile 10 | | |
| 0000 | | | . 85-3886824 | | | | NYDIG Digital Assets Fund II LP | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | 1 | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-3623262 | | | | HB Naples Golf Owner LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | · | | | | |
| 0000 | | | | | | | MM CM Holding LLC | DE | | Company | Ownership | 100.000 | . MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 04–1590850 | | | | MM Direct Private Invetment Holding | DE | NI A | Company | Ownership | 100.000 | . MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 81–3000420 | | | | MM Debt Participations LLC | DE | NIA | Company | . Ownership/Influence | 100.000 | . MMLIC | | |
| 0000 | | | . 81–3000420 | | | | MM Debt Participations LLC | DE | NIA | Barings LLC | Management | | . MMLIC | | |
| 0000 | | | 82-4411267 | | | | RB Apartments LLC | DE | NIA | Massachusetts Mutual Life Insurance Company | Ownership | 100.000 | MMLIC | | |
| | | | . 02-4411207 | | | | no Apai tillerits LLC | | NIA | Massachusetts Mutual Life Insurance | . Owner strip | | . MIVILIO | | |
| 0000 | | | 20-8856877 | | | | Somerset Special Opportunities Fund L.P | DE | NIA | Company | Ownership/Influence | 40.100 | MMLIC | | |
| 0000 | | | 20-8856877 | | | | Somerset Special Opportunities Fund L.P | DE | NIA | C.M. Life Insurance Company | Owner ship. | 1.900 | MMLIC | | |
| | | | | | | | comorcot operar opportunities rana zir : | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 35-2553915 | | | | Ten Fan Pier Boulevard LLC | DE | NIA | 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 | 16.900 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 41-2280129 | | | | Tower Square Capital Partners IIIA, L.P | DE | NIA | Company | Ownership/Influence | 96.100 | MMLIC | | |
| 0000 | | | 41-2280129 | | | | Tower Square Capital Partners IIIA, L.P | DE | NIA | Barings LLC | Management | | MMLIC | | ļ |
| 0000 | | | 04 4500050 | | | | T | | N1 - | Massachusetts Mutual Life Insurance | | F0 000 | IIII 10 | | |
| 0000 | | | . 04-1590850 | | | | Trailside MM Member LLC | DE | NI A | Company | Ownership | 59.600 7.400 | MMLIC | | ····· |
| 0000 | | | 04-1090800 | | | | ITATISTUE WWW MEMDER LLC | . UE | NIA | Massachusetts Mutual Life Insurance | . Ownership | | . WWLIC | | |
| 0000 | | | 04-1590850 | | | | Trailside MM Member II LLC | DE | NIA | Company | Ownership. | 47.100 | MMLIC | | |
| 0000 | | | 04-1030000 | | | | THAT I STUDE WWW WICHINGER IT LLC | JE | NIA | Massachusetts Mutual Life Insurance | . Omici sitip | | MWILIO | | |
| 0000 | | | 83-1325764 | | | | Washington Gateway Two LLC | DE | NIA | Company | Ownership | 89.300 | MMLIC | | 1 |
| 0000 | | | 83-1325764 | | | | Washington Gateway Two LLC | DE | NIA | C.M. Life Insurance Company | Owner ship. | 6.700 | MMLIC | | |
| | | | 1 | 1 | | | and the same of th | | | Massachusetts Mutual Life Insurance | | | | | T |
| 0000 | | | . 32-0574045 | | | | Washington Gateway Three LLC | DE | NI A | Company | Ownership | 83.900 | | | |
| 0000 | | | 32-0574045 | | | | Washington Gateway Three LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 11.400 | MMLIC | | |
| | | | | | | | | 1 | | Massachusetts Mutual Life İnsurance | | | | | |
| 0000 | | | . 88-3861481 | | | | West 37th Street Hotel LLC | DE | NIA | Company | Ownership | 93.800 | MMLIC | | |
| 0000 | | | . 88–3861481 | | | | West 37th Street Hotel LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 6.300 | . MMLIC | | |
| l l | | | | | | | Babson Capital Loan Strategies Master Fund L | | | <u></u> | I | | | | |
| 0000 | | | | | | | | CYM | NIA | Barings LLC | Management | | . MMLIC | | . |

| | | | | PA | \mathbf{K} | A - DE I AI | L OF INSURANC | JE I | JOLL | ING COMPAN | I SISIEIVI | | | | |
|-------|------------|---------|--------------------------|---------|--------------|--------------------|---|---------|------------|--|--------------------------|---------------------|-----------------------|----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type of Control | 13 If Control | 14 | 15 | 16 |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| | | | | | | | Barings China Aggregate Bond Private | | | | | | | | |
| 0000 | | | | | | | Securities Investment Fund | CHN | NIA | Barings LLC | Management | 40.000 | . MMLIC | | |
| 0000 | | | 47-3790192 | | | | Barings European Growth Trust Fund | GBR | NIA NIA | Barings LLC Barings LLC | Ownership/Influence | 12.000 | MMLIC | | |
| 0000 | | | . 41-3130132 | | | | CCIC Fund | | NIA | Barings LLC | Ownership/Influence | 71.400 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 71-1018134 | | | | Great Lakes II LLC | DE | NIA | Company | Ownership | 10.600 | MMLIC | | |
| 0000 | | | 71-1018134 | | | | Great Lakes II LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 0.100 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | Wood Creek Venture Fund LLC | DE | NIA | Massachusetts Mutual Life Insurance | O-manahi- | 40.000 | MMLIC | | |
| 0000 | | | . 04-1590650 | | | | wood creek venture rund LLC | VE | NIA | Company | Ownership | 40.000 | . WWLIG | | |
| 0000 | | | | | | | Barings California Mortgage Fund IV | CA | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | Barings Umbrella Fund LUX SCSp SICAV RAIF | LUX | NIA | Company | Ownership | 50.000 | MMLIC | | |
| 0000 | | | | | | | Barings Umbrella Fund LUX SCSp SICAV RAIF | LUX | NIA | C.M. Life Insurance Company | Ownership | 2.300 | | | |
| 0000 | | | 00 0000011 | | | | 0-1 P-11 U-141 U-0 | DE | NILA | Massachusetts Mutual Life Insurance | 0 | 90.000 | MMLIC | | |
| 0000 | | | 82-2285211 82-2285211 | | | | Calgary Railway Holding LLC | DE | NIA NIA | Company | Ownership | 10.000 | MMLIC | | |
| | | | | | | | oargary narrway norunig EEO | | | Massachusetts Mutual Life Insurance | omici sirip. | | WWL 10 | | |
| 0000 | | | 82-3307907 | | | | Cornbrook PRS Holdings LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 95-4207717 | | | | Cornerstone California Mortgage Fund LLC | CA | NIA | 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 | UA | NIA | Massachusetts Mutual Life Insurance | Owner strip | 100.000 | . WWLIC | | |
| 0000 | | | 95-4207717 | | | | oornor otone our rorma mor tgage rana rri EEo | CA | NIA | Company | Ownership | 100.000 | MMLIC | | l |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | · | | | | |
| 0000 | | | 56-2630592 | | | | Cornerstone Fort Pierce Development LLC | DE | NIA | 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 | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 61-1750537 | | | | Cornerstone Permanent Mortgage Fund II | MA | NIA | 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 | | | 01-1130100 | | | | oornor stone remandent mortgage rund IV | mл | | Massachusetts Mutual Life Insurance | omici sirip | 100.000 | . mm_10 | | |
| 0000 | | | 20-0348173 | | | | CREA/PPC Venture LLC | DE | NIA | Company | Ownership | 31.300 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | · | | | | |
| 0000 | | | 82-2783393 | | | | Danville Riverwalk Venture, LLC | DE | NIA | Company | Ownership | 94.400 | . MMLIC | | |
| 0000 | | | . 04-1590850 | | | | Fura Paul Fatata Haldings II.C | DE | NIA | Massachusetts Mutual Life Insurance | Ownership | 50.000 | MMLIC | | |
| 0000 | | | 04-1090800 | | | | Euro Real Estate Holdings LLC | E | NIA | Company | Ownership | 000.000 | . INIVILITY | | |
| 0000 | | | 20-3347091 | | | | Fan Pier Development LLC | DE | NIA | Company | Ownership | 67.300 | MMLIC | | l |
| 0000 | | | 20-3347091 | | | | Fan Pier Development LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 5.900 | MMLIC | | |
| | | | | | | | , | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | . 04–1590850 | | | | GIA EU Holdings LLC | DE | NIA | Company | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 81-5360103 | | | | Landmark Manahantar Haldings IIC | DE | NIA | Massachusetts Mutual Life Insurance | Ownership | 100.000 | MMLIC | | |
| 0000 | | | 501 0066-10 | | | | Landmark Manchester Holdings LLC | . VE | NIA | Company | Ownership | 100.000 | . IVIVIL I C | | |
| 0000 | | | 04-1590850 | | | | MM Brookhaven Member LLC | DE | NIA | Company | Ownership | 95.000 | MMLIC | | 1 |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 04-1590850 | | | | MM East South Crossing Member LLC | DE | NIA | Company | Ownership | 95.000 | . MMLIC | | .1 |

| | | | | | | A - DE I AI | L OF INSURANC | , L I | IOLL | ING CONFAIN | SISILIVI | | | | |
|-------|------------|---------|-----------------------------|---------|-------------|---|---|---------|-----------|-------------------------------------|-------------------|---------|--|-----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Type | lf | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | No | | | D. L. C. | | | - | | | |
| | | | | | | Name of Securities | | | Relation- | | Board, | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filing | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| Group | | Company | ID | Federal | | (U.Ś. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | * |
| 0000 | 0.000 | | | | 0 | torridaeriai) | 0.7.matos | | | Massachusetts Mutual Life Insurance | 0 | iago . | =::::(0) | (100/110) | |
| 0000 | | | 04-1590850 | | | | MM Horizon Savannah Member LLC | DE | NIA | Company | Ownership | | MMLIC | | |
| 0000 | | | 04-1590850 | | | | MM Horizon Savannah Member LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 3.700 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | | DE | NIA | C.M. Life Insurance Company | Ownership. | 98.000 | MMLIC | | |
| 0000 | | | 04-1590850 | | | | MM National Self-Storage Program Member LLC . MM 1400 E 4th Street Member LLC | DE | NIA | C.M. Life Insurance Company | Ownership. | 96.000 | MMLIC | | |
| 0000 | | | 04-1090600 | | | | MM 1400 E 4th Street Member LLC | UE | NIA | Massachusetts Mutual Life Insurance | . Owner Strip | 96.000 | . MIVILIU | | |
| 0000 | | | 80-0948028 | | | | 0 11 01 11 0 | DE | NIA | | 0 | 10.800 | MMLIC | | |
| 0000 | | | | | | | One Harbor Shore LLC | DE | | Company | Ownership | | | | |
| 0000 | | | 80-0948028 | | | | One Harbor Shore LLC | DE | NIA | C.M. Life Insurance Company | Ownership | 6.000 | MMLIC | | |
| | | | | | | | B | D= | | Massachusetts Mutual Life Insurance | | 400.000 | | | |
| 0000 | | | 04-1590850 | | | | PACO France Logistics LLC | DE | NIA | Company | Ownership | 100.000 | . MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3393166 | | | | Portland 400 Sixth Manager LLC | DE | NIA | Company | Ownership | 5.000 | MMLIC | | |
| | | | | | | | Salomon Brothers Commercial Mortgage Trust | | | | | | | | |
| 0000 | | | | | | | 2001-MM | DE | NIA | Barings Real Estate Advisers LLC | Influence | | . MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | | | | | STOA Holding LLC | DE | NIA | Company | Ownership | 50.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 81-5273574 | | | | Three PW Office Holding LLC | DE | NIA | Company | Owner ship. | 95.100 | MMLIC | | |
| | | | | | | | į , | | | Massachusetts Mutual Life Insurance | 1 | | | | |
| 0000 | | | 82-3250684 | | | | Unna, Dortmund Holding LLC | DE | NIA | Company | Ownership. | 100,000 | MMLIC | | |
| | | | | | | | , | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-5401109 | | | | Washington Gateway Apartments Venture LLC | DE | NIA | Company | Ownership. | 90.700 | MMLIC | | |
| 0000 | | | 45-5401109 | | | | Washington Gateway Apartments Venture LLC | DE | NIA | C.M. Life Insurance Company | Owner ship. | 4.800 | MMLIC | | |
| | | | 10 0401100 | | | | mashington dateray Apartments venture LLO | | | Massachusetts Mutual Life Insurance | Owner Sirrp. | | I IIII I I I I I I I I I I I I I I I I | | |
| 0000 | | | 51-0529328 | | 0000927972 | 00 | MassMutual Premier Main Street Fund | MA | NIA | Company | Ownership | 90.300 | MMLIC | | |
| 0000 | | | 31-0323320 | | 0000321312 | 04 | MassMutual Premier Strategic Emerging Markets | พก | | Massachusetts Mutual Life Insurance | Owner sirrp | | | | |
| 0000 | | | 26-3229251 | | 0000927972 | 00 | Fund | MA | NIA | Company | Ownership. | 27.200 | MMLIC | | |
| 0000 | | | 20-3223231 | | 0000921912 | 00 | ruiiu | IWA | NIA | Massachusetts Mutual Life Insurance | . Towner Sirrp | 21.200 | | | |
| 0000 | | | 04-3512593 | | 0000916053 | 00 | MassMutual Select Fundamental Growth Fund | MA | NIA | | Omership | 2.000 | MMLIC | | |
| 0000 | | | 04-3512593 | | 0000916053 | 00 | Massmutuai Select Fundamentai Growth Fund | MA | NIA | Company | Ownership | 2.000 | MINILIU | | |
| 0000 | | | 10 1710005 | | 0000040050 | 00 | W W + 101 + W 10 V 1 5 1 | | | Massachusetts Mutual Life Insurance | | 07.000 | MMLIC | | |
| 0000 | | | 42-1710935 | | 0000916053 | 00 | MassMutual Select Mid-Cap Value Fund | MA | NIA | Company | Ownership | 27.800 | MMLIC | | |
| | | | | | | | MassMutual Select Small Capital Value Equity | | | Massachusetts Mutual Life Insurance | 1 | | | | |
| 0000 | | | 02-0769954 | | 0000916053 | 0Q | Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| 205- | | | | 1 | | | | l | | Massachusetts Mutual Life Insurance | l | | | | |
| 0000 | | | 04-3584140 | | 0000916053 | 00 | MassMutual Select Small Company Value Fund | MA | NIA | Company | Ownership | 9.300 | MMLIC | | |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3347422 | | 0000916053 | 0Q | 2005 Fund | MA | NIA | Company | Ownership | 5.700 | MMLIC | | |
| | | | I | 1 |] | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3355639 | | 0000916053 | 0Q | 2010 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | 1 | 1 | l | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3382389 | | 0000916053 | 0Q | 2015 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3396442 | | 0000916053 | 0Q | 2020 Fund | MA | NIA | Company | Influence. | 0.000 | MMLIC | | |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3417420 | | 0000916053 | 00 | 2025 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | 1 | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3430358 | 1 | 0000916053 | 00 | 2030 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| 0000 | | | 0100000 | | | • | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3439837 | 1 | 0000916053 | 00 | 2035 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| 0000 | | | 16080 1 -0403001 | | 60009 10009 | vv | MassMutual Select T. Rowe Price Retirement | m/\ | INI M | Massachusetts Mutual Life Insurance | ini luciloc | 9.000 | WINE IV | | |
| 0000 | | | 82-3451779 | | 0000916053 | 00 | 2040 Fund | MA | NIA | | Influence | 0.000 | MMLIC | | |
| 0000 | | | 02-0401119 | | 66001 6000 | υ ν | | MA | NIA | Company | . Initialite | v.vv | IVIIVIL I U | | |
| 0000 | | | 00 0470005 | 1 | 0000040050 | 00 | MassMutual Select T. Rowe Price Retirement | | AU. A | Massachusetts Mutual Life Insurance | latterns. | 0.000 | 100 | | |
| 0000 | | | 82-3472295 | | 0000916053 | UU | 2045 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |

SCHEDULE Y

| 4 | 2 | 2 | 4 | - | 6 | 7 | 0 | 0 | 10 | 11 | 10 | 10 | 14 | 1.5 | 16 |
|-------|------------|---------|------------|----------|------------|--------------------|--|---------|-----------|-------------------------------------|-------------------|---------|-----------------------|----------|----|
| 1 | 2 | 3 | 4 | 5 | 6 | / | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | | | | Туре | IT | | | |
| | | | | | | | | | | | of Control | Control | | | |
| | | | | | | | | | | | (Ownership, | is | | Is an | |
| | | | | | | Name of Securities | | | Relation- | | Board. | Owner- | | SCA | |
| | | | | | | Exchange | | Domi- | ship | | Management, | ship | | Filina | |
| | | NAIC | | | | if Publicly Traded | Names of | ciliary | to | | Attorney-in-Fact, | Provide | | Re- | |
| 0 | | | ID | Federal | | (U.S. or | Parent. Subsidiaries | | Reporting | Directly Controlled by | Influence. | Percen- | Ultimate Controlling | quired? | |
| Group | | Company | | | 0114 | | | Loca- | | | | | | | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Yes/No) | Ŷ |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3481715 | | 0000916053 | 0Q | 2050 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3502011 | | 0000916053 | 00 | 2055 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| 1 1 | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3525148 | | 0000916053 | OQ | 2060 Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | | | | | MassMutual Select T. Rowe Price Retirement | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 82-3533944 | | 0000916053 | 00 | Balanced Fund | MA | NIA | Company | Influence. | 0.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 46-4257056 | | | | MML Series International Equity Fund | MA | NIA | Company | Influence. | 0.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 47-3517233 | | | | MML Series II Asset Momentum Fund | MA | NIA | Company | Ownership | 100.000 | MMLIC | | |
| | | | 11 0011200 | | | | mile our roo it noor monoream rana | | | Massachusetts Mutual Life Insurance | omor on p | | | | |
| 0000 | | | 47-3529636 | | | | MML Series II Dynamic Bond Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| 0000 | | | 47-0023000 | | | | minic deries in Dynamic bond rund | mл | | Massachusetts Mutual Life Insurance | IIII Tuelice | 9.000 | WWLTO | | |
| 0000 | | | 47-3544629 | | | | MML Series II Equity Rotation Fund | MA | NIA | Company | Ownership. | 95.900 | MMLIC | | |
| | | | 47-3344629 | | | | MML Series II Equity Rotation Fund | MA | NIA | Massachusetts Mutual Life Insurance | Owner Strip | 95.900 | . MIVIL I C | | |
| 0000 | | | 47-3559064 | | | | NUL Control II Control City Attorney | 144 | ALLA | | 0 | 97.500 | MML IC | | |
| 0000 | | | 47-3009064 | | | | MML Series II Special Situations Fund | MA | NIA | Company | Ownership | 97.500 | MWLIC | | |
| | | | | | | | W W | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 27-1933389 | | 0000916053 | 00 | MassMutual RetireSMART 2035 Fund | MA | NIA | Company | Ownership. | 2.800 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 27-1932769 | | 0000916053 | 0Q | MassMutual RetireSMART 2045 Fund | MA | NIA | Company | Ownership | 6.200 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 46-3289207 | | 0000916053 | 0Q | MassMutual RetireSMART 2055 Fund | MA | NIA | Company | Ownership | 22.700 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 47-5326235 | | 0000916053 | 00 | MassMutual RetireSMART 2060 Fund | MA | NIA | Company | Owner ship | 51.300 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-1618155 | | 0000916053 | 0Q | MassMutual 20/80 Allocation Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 45-1618222 | | 0000916053 | 00 | MassMutual 80/20 Allocation Fund | MA | NIA | Company | Ownership. | 59.000 | MMLIC | | [|
| | | | | | | | | | | Massachusetts Mutual Life Insurance | | | | | |
| 0000 | | | 03-0532464 | | 0000916053 | 0Q | MassMutual RetireSMART In Retirement Fund | MA | NIA | Company | Ownership. | 2.100 | MMLIC | | [|
| | | | 1 | | 1 | | | | | Massachusetts Mutual Life Insurance | 1 | | | | |
| 0000 | | | 45-1618262 | | 0000916053 | 00 | MassMutual 40/60 Allocation Fund | MA | NIA | Company | Influence | 0.000 | MMLIC | | |
| | | | 1 | | | 1 | | | | Massachusetts Mutual Life Insurance | | | 1 | | |
| 0000 | | | 45-1618046 | | 0000916053 | 00 | MassMutual 60/40 Allocation Fund | MA | NIA | Company | Ownership | 82.500 | MMLIC | | |
| | | | 1010010 | | | | massimutati oo/ to /iii lout loii luiu | | | ompan, | 0p. | | | | |
| | | | 1 | <u> </u> | 1 | 1 | | | 1 | | | | 1 | | |

| Asterisk | Explanation |
|----------|---|
| 1 | Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC |
| 2 | Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P. |
| 3 | Debt investors own .5% and includes only Great Lakes III, L.P. |
| | 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.

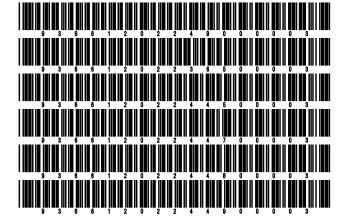
| | - | Response |
|----|--|----------|
| 1. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. | Will 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. | N/A |
| | AUGUST FILING | |
| 9. | Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |
| | Explanation: | |
| 1. | The data for this supplement is not required to be filed. | |
| 2. | The data for this supplement is not required to be filed. | |
| 3. | The data for this supplement is not required to be filed. | |

Bar Code

1. Trusteed Surplus Statement [Document Identifier 490]

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.

- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| Addition | idi Wille-ilis idi Assets Lilie 25 | | | | | |
|----------|---|--------|---|---|-----------|--|
| | | | Current Statement Date | | | |
| | | 1 | 1 2 3 | | | |
| | | | Net Admitted Assets | | | |
| | | Assets | Assets Nonadmitted Assets (Cols. 1 - 2) | | | |
| 2504. | Funds held as collateral | | | 0 | 2,040,000 | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 2,040,000 | |

| Additional Write-ins for Summar | y of Operations Line 8.3 |
|---------------------------------|--------------------------|
|---------------------------------|--------------------------|

| | 1 | 2 | 3 |
|--|--------------|------------|------------------|
| | Current Year | Prior Year | Prior Year Ended |
| | To Date | To Date | December 31 |
| 08.304. Miscellaneous income | 25 | 25 | (21,726) |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 25 | 25 | (21,726) |

SCHEDULE A - VERIFICATION

Real Estate

| | | 1 | 2 |
|-----|---|--------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | 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 rying | | |
| 7. | Deduct current year's other than temporary impailment reducitied | | |
| 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

| | Mortgage Loans | | |
|-----|--|--------------|------------------|
| | | 1 | 2 |
| | | | Prior Year Ended |
| | | Year to Date | 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 in lest parameters and smitmer less less less less less less less le | | |
| 9. | Total foreign exchange change in book value/recalled invention texts. | | |
| 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 | 2 |
|-----|--|--------------|---------------------------------|
| | | Year to Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 18,374,319 | 18,605,384 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | 0 |
| | 2.2 Additional investment made after acquisition | 5 | 0 |
| 3. | Capitalized deferred interest and other Accrual of discount | | |
| 4. | | | 0 |
| 5. | Unrealized valuation increase (decrease) | | 0 |
| 6. | Total gain (loss) on disposals | | 0 |
| 7. | Deduct amounts received on disposals | | 0 |
| 8. | Deduct amortization of premium and depreciation | 181,049 | 231,065 |
| 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) | 18, 193, 275 | 18,374,319 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 18, 193, 275 | 18,374,319 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1 | 2 |
|-----|---|------------------|------------------|
| | | | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 2, 196, 456, 865 | 2,366,835,759 |
| 2. | Cost of bonds and stocks acquired | 346,570,339 | 261,301,548 |
| 3. | Accrual of discount | 3,495,388 | 4,436,274 |
| 4. | Unrealized valuation increase (decrease) | (222,432) | 114,995 |
| 5. | Total gain (loss) on disposals | 873,518 | 8,734,591 |
| 6. | Deduct consideration for bonds and stocks disposed of | 233,522,666 | 446,042,061 |
| 7. | Deduct amortization of premium | 1,819,237 | 2, 136, 290 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | |
| 9. | Deduct current year's other than temporary impairment recognized | 980,685 | 21,681 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 81,145 | 3,233,731 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 2,310,932,235 | 2, 196, 456, 865 |
| 12. | Deduct total nonadmitted amounts | 0 | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 2,310,932,235 | 2,196,456,865 |

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

| - Daining i | the Current Quarter for | | | Designation | | • | | ^ |
|-------------------------------------|-------------------------|-----------------|-----------------|----------------------|--------------------|--------------------|--------------------|--------------------|
| | 1 Book/Adjusted | 2 | 3 | 4 | 5 Book/Adjusted | 6 Book/Adjusted | / Book/Adjusted | 8 Book/Adjusted |
| | Carrying Value | Acquisitions | Dispositions | Non-Trading Activity | Carrying Value | Carrying Value | Carrying Value | Carrying Value |
| | Beginning | During | During | During | End of | End of | End of | December 31 |
| NAIC Designation | of Current Quarter | Current Quarter | Current Quarter | Current Quarter | First Quarter | Second Quarter | Third Quarter | Prior Year |
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 1,292,796,850 | 191,046,134 | 197,427,812 | , , | 1,289,329,442 | 1,292,796,850 | 1,304,950,593 | 1,414,465,576 |
| 2. NAIC 2 (a) | 1,091,159,762 | 633,922,884 | 646,758,853 | (17,588,483) | 1, 104, 575, 498 | 1,091,159,762 | 1,060,735,310 | 881,262,675 |
| 3. NAIC 3 (a) | 16,093,312 | 0 | | 373, 194 | 20,926,252 | 16,093,312 | 16, 131,943 | 30,233,734 |
| 4. NAIC 4 (a) | 8,658,646 | 0 | 41,920 | (2,402,998) | 10,005,534 | 8,658,646 | 6,213,728 | 9,910,761 |
| 5. NAIC 5 (a) | (296, 164) | 0 | 0 | 1,320,510 | 319,676 | (296, 164) | 1,024,346 | 1,119,332 |
| 6. NAIC 6 (a) | (702,266) | 0 | 0 | (23,319) | 135,443 | (702,266) | (725,585) | 882,226 |
| 7. Total Bonds | 2,407,710,140 | 824,969,018 | 844,563,148 | 214,325 | 2,425,291,845 | 2,407,710,140 | 2,388,330,335 | 2,337,874,304 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,804,539 |
| 9. NAIC 2 | 0 | 2,000,000 | 0 | 0 | 0 | 0 | 2,000,000 | 4,502,775 |
| 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 | 0 | 2,000,000 | 0 | 0 | 0 | 0 | 2,000,000 | 7,307,314 |
| 15. Total Bonds and Preferred Stock | 2,407,710,140 | 826,969,018 | 844,563,148 | 214,325 | 2,425,291,845 | 2,407,710,140 | 2,390,330,335 | 2,345,181,617 |

(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:

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year-to-Date | 5 Paid for Accrued Interest Year-to-Date |
|------------------|--------------------------------------|----------------|------------------|-----------------------------------|---|
| 770999999 Totals | 9,981,139 | XXX | 9,931,147 | | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | Short-reini investments | 1 | 2 |
|-----|---|--------------|---------------------------------|
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 54,921,906 | 2,999,997 |
| 2. | Cost of short-term investments acquired | | |
| 3. | Accrual of discount | 107,070 | 42,508 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 25 | 44 |
| 6. | Deduct consideration received on disposals | 49,999,737 | 51,999,947 |
| 7. | Deduct amortization of premium | | |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 9,981,139 | 54,921,906 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 9,981,139 | 54,921,906 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | opasite, cape, resole, chape and remained | |
|-----|--|--------------|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) | 16,529,016 |
| 2. | Cost Paid/(Consideration Received) on additions | 7,375,875 |
| 3. | Unrealized Valuation increase/(decrease) | (11,112,062) |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 7,710,492 |
| 6. | Considerations received/(paid) on terminations | 7,710,492 |
| 7. | Amortization | (7,907,546) |
| 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) | 4,885,283 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 4,885,283 |
| | 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 no use and a 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 | |
| | 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)

8. Statement value at end of current period (Line 6 minus Line 7)

7. Deduct total nonadmitted amounts ...

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 ${f N} \ {f O} \ {f N} \ {f E}$

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. | 4,883,788 | |
| 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) | | 4,883,788 |
| 4. | Part D, Section 1, Column 6 | 23,922,002 | |
| 5. | Part D, Section 1, Column 7 | (19,038,213) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Ch | eck |
| 7. | Part A, Section 1, Column 16 | 2,491,073 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 2,491,073 |
| 10. | Part D, Section 1, Column 9 | 2,491,073 | |
| 11. | Part D, Section 1, Column 10 | 0 | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |
| | | Potential Exposure | e 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 | 2 |
| | | | Prior Year Ended |
| | | Year To Date | December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 163,246,612 | 90,065,184 |
| 2. | Cost of cash equivalents acquired | 2,352,517,002 | 2, 196, 036, 463 |
| 3. | Accrual of discount | 893,646 | 86,985 |
| 4. | Unrealized valuation increase (decrease) | 0 | |
| 5. | Total gain (loss) on disposals | | |
| 6. | Deduct consideration received on disposals | 2,453,242,910 | 2,122,942,065 |
| 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) | 63,414,954 | 163,246,612 |
| 11. | Deduct total nonadmitted amounts | 0 | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 63,414,954 | 163,246,612 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made NONE

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid **NONE**

SCHEDULE D - PART 3

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

| | | Show All | Long-Term Bonds and Stock Acquired During the Current Quarter | | | | | |
|---|-------------|--------------------|---|--------------------|------------------------|------------------------|---------------------------|----------------------|
| 1 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC |
| | | | | | | | | Designation, NAIC |
| | | | | | | | | Designation |
| | | | | | | | | Modifier |
| | | | | | | | | |
| | | | | | | | | and |
| | | | | Ni. mala an af | | | Daid for Assessed | SVO Admini- |
| CHOID | | Dete | | Number of | | | Paid for Accrued | - |
| CUSIP | Foreign | Date | Name of Vendor | Shares of Stock | Actual Cost | Par Value | Interest and Dividends | strative |
| | Foreign | Acquired08/29/2022 | BARCLAYS CAPITAL INC | Slock | | | | Symbol 1.A FE |
| 06744D-AA-7 Barclays Mortgage Loan T-BARC 2022-NOM1 06744D-AB-5 Barclays Mortgage Loan T-BARC 2022-NOM1 | | 08/29/2022 | BARCLAYS CAPITAL INC | | 1,472,002 1,443,106 | 1,500,000 1,500,000 | 5,088 | 1.A FE |
| 10569J-AB-6 BRAVO Residential Fundin-BRAVO 2022-NOM3 | | 08/29/2022 | BOFAMLSEC | | 996.047 | 1,000,000 | | 1.D Z |
| 142339-AJ-9 Carlisle Cos Inc-SENIOR UNSECURED | | 08/09/2022 | JP MORGAN SECURITIES | | 2.830.425 | 3,250,000 | | 2.B FE |
| 15089Q-AM-6 Celanese US Holdings LLC-SENIOR UNSECURE | | 08/09/2022 | BOFAMLSEC | | 10,141,900 | 10,000,000 | 46,238 | 2.C FE |
| 19685G-AA-4 COLT Funding LLC-COLT 2022-4 A1 | | 09/01/2022 | CANTOR | | 5, 194, 175 | 5,306,947 | | 1.A FE |
| 459506-AP-6 International Flavors & -SENIOR UNSECURE | | 08/09/2022 | MORGAN | | 7,217,760 | 8,250,000 | | 2.B FE |
| 46817M-AL-1 Jackson Financial Inc-SENIOR UNSECURED | | 09/23/2022 | EXCHANGE OFFER | ······ | 6,516,385 | 5,000,000 | | 2.B FE |
| 472321-AH-1 Jefferies Resecuritizati-JMAC 2008-R2 2A | | 09/01/2022 | BARCLAYS CAPITAL INC | | 2,930,670 | 3,000,000 | | 1.D FM 2.A FE |
| 1525241-AL-9 | | 07/01/2022 | PAYUP | | 2,930,670 | 3,000,000 | | 1.D FM |
| 55903V-AG-8 Magallanes Inc-SENIOR UNSECURED | | 08/09/2022 | CITIGROUP GLOBAL MAR | | 9.485.400 | 10.000.000 | | 2.C FE |
| 759351-AN-9 Reinsurance Group of Ame-SENIOR UNSECURE | | 08/09/2022 | WELLS FARGO | | 7,805,938 | | | 2.A FE |
| 78108Y-AL-6 RR 1 LLC-RRAM 2017-1A A1AB | | 07/07/2022 | WELLS FARGO | | 1,452,750 | 1,500,000 | | 1.A FE |
| 92539J-AA-3 Verus Securitization Tru-VERUS 2022-INV1 | | 08/18/2022 | CREDIT SUISSE SECURI | | 4,999,907 | 5,000,000 | | 1.A FE |
| 92539J-AB-1 Verus Securitization Tru-VERUS 2022-INV1 | | 08/18/2022 | CREDIT SUISSE SECURI | | 999,992 | 1,000,000 | | 1.C FE |
| 00121G-AA-6 AGL Core CLO 15 Ltd-AGL 2021-15A A1 | D | 07/06/2022 | BOFAMILSEC | | 1,690,125 | 1,750,000 | | 1.A FE |
| 039937-AA-5 | D | 07/07/2022 | MORGAN | | 1,933,000 958,200 | 2,000,000 1,000,000 | | 1.A FE 1.C FE |
| 06759U-AA-1 Barings Clo Ltd 2022-II-BABSN 2022-2A A | D | 08/03/2022 | BARCLAYS CAPITAL INC | | 9,790,000 | 10.000,000 | | 1.6 FE |
| 11124T-AL-8 Broad River Bsl Funding -BDRVR 2020-1A B | D | 07/12/2022 | BOFAMLSEC | | 744.640 | 800,000 | | 1.0 FE |
| 58003U-AA-6 MF1 2020-FL4 Ltd-MF1 2020-FL4 A | C | 08/15/2022 | PAYUP | | 0 | 0 | | 1.A FE |
| 64132D-AL-2 Neuberger Berman Loan Ad-NEUB 2019-32A B | D | 07/12/2022 | MITSUBISHI UFJ SEC I | | 1,418,040 | 1,500,000 | 8,759 | 1.C FE |
| 97315D-AG-2 Wind River 2022-2 CLO Lt-WINDR 2022-2A B | D | 07/28/2022 | MITSUBISHI UFJ SEC I | | 1,964,000 | 2,000,000 | | 1.0 FE |
| 12564E-AA-0 CIM Trust 2021-J2 | | 09/26/2022 | PAYUP | | (6,817) | (6,817) | 0 | 1 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 81,977,819 | 83,510,324 | 570,692 | |
| 14387R-40-1 Carolina First Mortgage -SUBORDINATED | | 01/09/2019 | DIRECT | | 0 | 0 | | 1.F FE |
| 949746-TD-3 Wells Fargo & Co-WFC 3.9 PERP | A | 09/26/2022 | BOFAMLSEC | | 1,730,000 | 2,000,000 2,000,000 | | 2.B FE 2.C FE |
| | A | 09/ 15/2022 | JP MUHGAN SECURITIES | | 2,000,000 | , , | | |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | - | 3,730,000 | 4,000,000 | 2,817 | |
| 250999997. Total - Bonds - Part 3 | | | | | 85,707,819 | 87,510,324 | 573,509 | |
| 2509999998. Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | • | | | 85,707,819 | 87,510,324 | 573,509 | |
| 759351-88-5 Reinsurance Group of Ame-REINSURANCE GRO | | 09/15/2022 | WELLS FARGO | 80,000.000 | 2,000,000 | | 0 | 2.B FE |
| 402999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Rec | eemable Pre | eferred | | | 2,000,000 | XXX | 0 | 7000 |
| 450999997. Total - Preferred Stocks - Part 3 | · | | | | 2,000,000 | XXX | 0 | XXX |
| 450999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | 2.000.000 | XXX | 0 | |
| 5989999997. Total - Common Stocks - Part 3 | | | | | 2,555,560 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | 700 | XXX | ^^^ | |
| 5999999999. Total - Common Stocks | | | | | 0.000.000 | XXX | 0 | XXX |
| | | | | | 2,000,000 | | 0 | |
| 600999999 - Totals | | | | | 87,707,819 | XXX | 573,509 | XXX |

| | | | | | Show All Lo | na-Term Bo | onds and Sto | ck Sold. Red | deemed or C | Otherwise | Disposed o | f During t | he Current | Quarter | | | | | | | |
|----------------------------|--|----------|------------|-----------------|-------------|------------------|-------------------|--------------------|------------------|------------|--------------|------------|------------|-----------|------------------|-----------|-----------|------------|--------------|--------------------------|----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | nange In Boo | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | _ | | • | | Ĭ | | · · | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Unrealized | | Temporary | | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | , | nized | ` 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| 373384-TL-0 | State of Georgia-GENERAL OBLIGATION UNLT | | 07/01/2022 | MATURITY | | 5,800,000 | 5,800,000 | 5,800,000 | 5,800,000 | 0 | 0 | 0 | 0 | 0 | 5,800,000 | 0 | 0 | 0 | 225,040 | 07/01/2022 | . 1.A FE |
| | Oregon School Boards Ass-GENERAL OBLIGAT | | 09/30/2022 | SINKING PAYMENT | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,531 | 06/30/2028 | . 1. FE |
| | 9. Subtotal - Bonds - U.S. States, Te | rritorie | | | | 5,800,000 | 5,800,000 | 5,800,000 | 5,800,000 | 0 | 0 | 0 | | | 5,800,000 | 0 | 0 | 0 | 232,571 | XXX | XXX |
| | PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT | | 07/01/2022 | | | 100,000 | 100,000 | 118,722 | 113,531 | 0 | , , | 0 | , ., | | 113, 106 | 0 | (13, 106) | (13, 106) | 5,269 | 07/01/2034 | . 1.B FE |
| | 9. Subtotal - Bonds - U.S. Political Si | ubdivi | | | ossessions | 100,000 | 100,000 | 118,722 | 113,531 | 0 | (425) | 0 | (425) | | 113,106 | 0 | (13, 106) | (13, 106) | 5,269 | XXX | XXX |
| | Colorado Housing and Fin-REVENUE BONDS Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 | | 08/01/2022 | CALL 100 | | 36,831 | 36,831 | 37 ,928 15 ,455 | 37,529 | 0 | (64) | 0 | (64) | 0 | 37,465 | 0 0 | (634) | (634) | 838 | 03/01/2048 11/01/2049 | . 1.A FE |
| 3133N3-X2-5 | Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 | | 09/01/2022 | PAYDOWN | | 64,475 | 64,475 | 64,052 | 64,069 | 0 | 406 | 0 | 406 | 0 | 64,475 | 0 | 0 | 0 | 858 | 05/01/2051 | 1.A |
| 3133N3-X3-3 | Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 | | 09/01/2022 | PAYDOWN | | 52,359 | 52,359 | 53,619 | 53,541 | 0 | (1, 182) | 0 | (1, 182) | 0 | 52,359 | 0 | 0 | 0 | 839 | 05/01/2051 | . 1.A |
| 3133N3-XX-7 | Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 | | 09/01/2022 | PAYDOWN | | 150,048 | 150,048 | 148,641 | 148,709 | 0 | 1,339 | 0 | 1,339 | 0 | 150,048 | 0 | 0 | 0 | 1,974 | 04/01/2051 | . 1.A |
| 31383S-RS-1 31406J-2L-6 | Fannie Mae Pool-POOL #511797 Fannie Mae Pool-POOL #811779 | | 09/01/2022 | PAYDOWN PAYDOWN | | 2,401 2,616 | 2,401 2,616 | 2,400 | 2,360 | 0 | 41 | 0 | 41 | 0 | 2,401 | 0 | 0 | 0 | 103 96 | 05/01/2031 01/01/2035 | . 1.A |
| 3140HN-LY-6 | Fannie Mae Pool-Pool #BK8442 | | 09/01/2022 | PAYDOWN | | 115.124 | 115.124 | 115.411 | 115.381 | 0 | (257) | 0 | (257) | 0 | 115.124 | 0 | 0 | 0 | 1.387 | 01/01/2051 | 1.A |
| 3140K0-EL-8 | Fannie Mae Pool-POOL #B04638 | | 09/01/2022 | PAYDOWN | | 3,958 | 3,958 | 3,965 | 3,961 | 0 | (3) | 0 | (3) | 0 | 3,958 | 0 | 0 | 0 | 80 | 11/01/2049 | . 1.A |
| 3140QB-N5-3 | Fannie Mae Pool-POOL #CA4011 | | 09/01/2022 | PAYDOWN | | 4,302 | 4,302 | 4,369 | 4,347 | 0 | (46) | 0 | (46) | | 4,302 | 0 | 0 | 0 | 114 | 08/01/2049 | . 1.A |
| 3140QC-DT-0 31418D-YR-7 | Fannie Mae Pool-POOL #CA4613 | | 09/01/2022 | PAYDOWN PAYDOWN | | 19,530 | 19,530 137,159 | 19,839 136,655 | 19,733 | 0 | (203) | 0 | (203) | 0 | 19,530 | 0 | 0 | 0 | 439 1.842 | 11/01/2049 04/01/2051 | . 1.A |
| 454624-U5-4 | Indiana Bond Bank-REVENUE BONDS | | | CALL 100 | | | 80,000 | 81,798 | | | (279) | ٠ | (279) | 0 | | 0 | (89) | (89) | 4,392 | 04/01/2031 | . 1.A |
| 57419R-L6-0 | Maryland Community Devel-REVENUE BONDS | | 07/05/2022 | CALL 100 | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 520 | 09/01/2032 | . 1.0 FE |
| 57419R-L7-8 | Maryland Community Devel-REVENUE BONDS | | 07/05/2022 | CALL 100 | | 140,000 | 140,000 | 140,000 | 139,997 | 0 | 3 | 0 | 3 | 0 | 140,000 | 0 | 0 | 0 | 5,263 | 09/01/2037 | . 1.C FE |
| 57429L-AL-0 | Maryland State Transport-REVENUE BONDS | | 07/01/2022 | MATURITY | | 125,000 | 125,000 | 134,866 | 125,416 | 0 | (416) | 0 | (416) | 0 | 125,000 | 0 | 0 | 0 | 8, 100 | 07/01/2022 | . 1.G FE |
| 60416Q-HA-5 60416Q-HJ-6 | Minnesota Housing Financ-REVENUE BONDS Minnesota Housing Financ-REVENUE BONDS | | 08/01/2022 | CALL 100 | | 31,898 | 31,898 | 31,898 | 31,898 | 0 | 0 | 0 | 0 | 0 | 31,898 | 0 | 0 | 0 | 643 | 03/01/2048 01/01/2049 | . 1.A FE |
| | Missouri Housing Develop-REVENUE BONDS | | | CALL 100 | | 75,000 | 75,000 | 75,000 | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 3, 123 | 07/01/2049 | . 1.8 FE |
| | Missouri Housing Develop-REVENUE BONDS | | 07/12/2022 | CALL 100 | | 95,000 | 95,000 | 95,000 | 95,000 | 0 | 0 | 0 | 0 | 0 | 95,000 | 0 | 0 | 0 | 4,339 | 07/01/2033 | . 1.B FE |
| | New Mexico Mortgage Fina-REVENUE BONDS | | 08/01/2022 | . CALL 100 | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 163 | 09/01/2040 | . 1.B FE |
| 64972C-BD-4 | New York City Housing De-REVENUE BONDS | | | CALL 100 | | 2,339 | 2,339 | 2,339 | 2,339 | 0 | 0 | 0 | 0 | 0 | 2,339 | 0 | 0 | 0 | 42 | 06/15/2036 | . 1.0 FE |
| 677377-2P-7 690353-RX-7 | Ohio Housing Finance Age-REVENUE BONDS United States Internatio-UNSECURED | | 09/01/2022 | CALL 100 | | 60,000 67,819 | 60,000 67,819 | 60,000 67.819 | 60,000 67,832 | 0 | (14) | | (14) | 0 | 60,000 67.819 | 0 | 0 | | 1,093 | 11/01/2041 02/27/2027 | . 1.A FE |
| 690353-XM-4 | United States Internatio-SENIOR UNSECURE | | 09/15/2022 | SINKING PAYMENT | | 28,571 | 28,571 | 28,571 | | 0 | 0 | 0 | 0 | 0 | 28,571 | 0 | 0 | 0 | | 12/15/2030 | . 1.A |
| 88275F-NU-9 | Texas Department of Hous-REVENUE BONDS | | | . CALL 100 | | 25,000 | 25,000 | 25,000 | 25,026 | 0 | (5) | 0 | (5) | 0 | 25,021 | 0 | (21) | (21) | 707 | 09/01/2039 | . 1.B FE |
| 928075-FS-4 | Virginia Port Authority -REVENUE BONDS | | | MATURITY | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 38,375 | 07/01/2022 | . 1.B FE |
| 92812U-Q3-5 92812U-Q4-3 | Virginia Housing Develop-REVENUE BONDS Virginia Housing Develop-REVENUE BONDS | | 08/01/2022 | CALL 100 | | 20,957 | 20,957 | 20,957 23,765 | 20,958 | 0 | 0 | 0 | 0 | 0 | 20,958 | | 0 | l | 609 504 | 12/25/2043 10/25/2037 | . 1.A FE |
| | Virginia Housing Develop-REVENUE BONDS | | 08/01/2022 | CALL 100 | | 30.376 | 30,376 | 30,376 | 30,369 | 0 | 0 | 0 | 0 | 0 | 30,370 | 0 | 6 | 6 | 572 | 06/25/2041 | . 1.A FE |
| 92812U-Q7-6 | Virginia Housing Develop-REVENUE BONDS | | 08/01/2022 | CALL 100 | | 12,798 | 12,798 | 12,798 | 12,798 | 0 | 0 | 0 | 0 | 0 | 12,798 | 0 | 0 | 0 | 206 | 10/25/2049 | . 1.A FE |
| | Virginia Housing Develop-REVENUE BONDS | | 08/01/2022 | CALL 100 | | 14,544 | 14,544 | 14,544 | 14,537 | 0 | 0 | 0 | 0 | 0 | 14,537 | 0 | 7 | 7 | 301 | 08/25/2042 | . 1.B FE |
| | 9. Subtotal - Bonds - U.S. Special Re | evenu | | DAVONIN | ı | 2,730,366 | 2,730,366 | 2,743,019 | 2,730,772 | 0 | 324 | 0 | 324 | | 2,731,098 | 1 | (731) | (730) | 82,037 | XXX | XXX |
| 000366-AA-2 00038R-AA-4 | AASET 2017-1 TRUST-SERIES 17-1A CLASS A Aaset 2019-2 Trust-AASET 2019-2 A | | 09/16/2022 | PAYDOWN | | 101,466 | 101,466 | 101,783 | 101,466 | 0 | 0 | 0 | 0 | 0 | 101,466 | 0 | 0 0 | | 2,443 | 10/16/2042 10/16/2039 | . 2.B FE . 2.C FE |
| 001055-AM-4 | Aflac Inc-SENIOR UNSECURED | | | CALL 100 | | 2,000,000 | 2,000,000 | 1,997,980 | 1,999,380 | 0 | 140 | 0 | 140 | 0 | 1,999,520 | 0 | 480 | 480 | 63,438 | 11/15/2024 | . 1.G FE |
| 00164T-AA-6 | AMC East Communities LLC-SECURED | | 07/15/2022 | SINKING PAYMENT | | 74,614 | 74,614 | 78,091 | 76,376 | 0 | (1,763) | 0 | (1,763) | 0 | 74,614 | 0 | 0 | 0 | 4,283 | 01/15/2028 | . 1.F FE |
| 00192J-AA-4 | APS Resecuritization Tru-APS 2016-1 1A | | 09/01/2022 | PAYDOWN | | 65,239 | 65,239 | 58 , 144 | 63,420 | 0 | 1,819 | 0 | 1,819 | 0 | 65,239 | 0 | 0 | 0 | 324 | 07/01/2057 | . 1.A FE |
| 00217L-AA-0 | AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A | | | PAYDOWN | | 76,425 | | 76,425 5.891 | | 0 | 0 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 916 | 09/14/2036 | . 1.A FE |
| 00255U-AA-3 004375-FG-1 | AASET 2020-1 Trust-AASET 2020-1A A | | 08/15/2022 | PAYDOWN | | | 5,891 67,742 | 5,891 | 5,891 65,304 | n | 2.438 | | 2.438 | 0 | 5,891 67,742 | N | 0 | 0 n | 123 | 01/16/2040 | . 2.A FE |
| 006346-AS-9 | ADAMS OUTDOOR ADV SECD REV NT SER 2018-1 | | | PAYDOWN | | 12,744 | 12,744 | 12,812 | 12,786 | 0 | (42) | 0 | (42) | 0 | 12,744 | 0 | 0 | 0 | 409 | 11/15/2048 | 1.F FE |
| 007036-GS-9 | Adjustable Rate Mortgage-ARMT 2005-2 2A1 | . [| 09/01/2022 | PAYDOWN | | 8,708 | | 8 , 147 | 8, 140 | 0 | 568 | 0 | 568 | 0 | | 0 | 0 | 0 | 239 | 06/01/2035 | . 1.A FM |
| 021441-AF-7 | Altera Corp-SENIOR UNSECURED | | | . CALL 100.388 | | 2,007,760 | 2,000,000 | 1,974,860 | 1,994,512 | 0 | 1,896 | 0 | 1,896 | 0 | 1,996,408 | 0 | 11,352 | 11,352 | | 11/15/2023 | . 1.E FE |
| 02147W-AT-6 02377B-AB-2 | Alternative Loan Trust 2-CWALT 2006-26CB AMER AIRLN 15-2 AA PTT-FIRST LIEN | | 09/01/2022 | PAYDOWN | | 0 | 87 47,385 | 60 47,385 | 62 | 0 n | 0 | 1 n | (1) | 0 | 0 47,385 | 0 n | 0 n | 0 n | 1.706 | 09/01/2036 09/22/2027 | . 3.B FM . 2.A FE |
| | AMERICAN AIRLINES 2013-2-FIRST LIEN | | | SINKING PAYMENT | | 10,728 | 10,728 | 10,728 | 10.731 | 0 | (3) | 0 | (3) | 0 | 10,728 | 0 | 0 | 0 | 531 | | . 3.B FE |
| | American Home Mortgage A-AHMA 2006-4 1A1 | 1 | 09/26/2022 | PAYDOWN | | 3 349 | 3 349 | 2 512 | 1 729 | 0 | 1 620 | 0 | 1 620 | 0 | 3 349 | 0 | 0 | 0 | 22 | 10/25/2046 | 1 D FM |

| | | | | Show All Lo | ng-Term Bo | onds and Sto | ck Sold, Red | deemed or C | Otherwise [| Disposed | of During t | he Current | Quarter | | | | | | | |
|-------------|--|--------------|--------------|-------------|-------------------|-------------------|-------------------|---------------------|-------------|-------------|-------------|-------------|-----------|-------------------|-----------|----------|------------|----------------|--------------------------------|----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | nange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- Disposa | I Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | | (Loss) on | During | Maturity | |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C | | | | 4,087 | 4,087 | 4,087 | 4,083 | 0 | 5 | 0 | 5 | 0 | 4,087 | 0 | 0 | 0 | 103 | .10/01/2036 . | |
| 02665X-AA-7 | American Homes 4 Rent 20-AH4R 2014-SFR3 | | | | 16,451 | 16,451 | 16,595 | 16,483 | 0 | (32) | 0 | (32) | 0 | 16,451 | 0 | 0 | 0 | 407 | .12/01/2036 . | 1.A FE |
| 02666A-AA-6 | American Homes 4 Rent 20-AH4R 2015-SFR1 | | | | 11,218 | 11,218 | 11,218 | 11,205 | 0 | 13 | 0 | 13 | 0 | 11,218 | 0 | 0 | 0 | 259 | .04/01/2052 . | |
| | AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C | | | | 2,471 | 2,471 | 2,471 | 2,470 | 0 | 2 | 0 | 2 | 0 | 2,471 | 0 | 0 | 0 | 60 | 10/01/2052 . | |
| | American Homes 4 Rent 20-AH4R 2015-SFR2 Aqua Finance Trust 2019AQFIT 2019-A A | | | | 0 48.689 | 0 48.689 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 1,012 | 10/01/2052 . 07/16/2040 . | |
| | Aqua Finance Trust 2019—Auril 2019—A A | | | | 110,016 | 110,016 | 109,996 | 109,998 | | 18 | 0 | 18 | | 110,016 | n | 0 | n | 1,391 | .07/10/2040 . | |
| | BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12 | | | | 2,167 | 2,207 | 1,933 | 2,111 | 0 | 65 | 0 | 65 | 0 | 2, 167 | 0 | 0 | 0 | 42 | .06/01/2037 . | 3.B FM |
| | BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A | | | | 21,575 | 21,575 | 17,826 | 20,861 | 0 | 714 | 0 | 714 | 0 | 21,575 | 0 | 0 | 0 | 148 | 11/20/2036 . | 1.A FM |
| 058931-AD-8 | Banc of America Funding -BAFC 2006-3 2A1 | | | | 7,731 | 9,230 | 7,528 | 6,618 | 0 | 2,297 | 0 | 2,297 | 0 | 7,731 | 0 | 0 | 0 | 249 | .03/01/2036 . | |
| | Banc of America Funding -BAFC 2006-3 4A1 | | | | 1, 193 4,825 | 1, 193 4, 825 | 1, 153 4, 665 | | 0 | 39 | | 29 | 0 | 1, 193 | 0 | 0 | 0 | 40 | 03/01/2036 | |
| | Banc of America Mortgage-BOAMS 2005-A 2A Banc of America Mortgage-BOAMS 2005-A 2A | | | | 4,825 | 4,825 | 4,665 | 4,677 | | 148 | | 148 | | 4,825 | | 0 | | 75 71 | .02/01/2035 . .02/01/2035 . | 1.A FM |
| | Banc of America Mortgage-BOAMS 2005-8 A9 | | | | 642 | | | | 0 | 31 | 0 | 31 | 0 | 642 | 0 | 0 | 0 | 26 | .09/01/2035 . | |
| | Banc of America Mortgage-BOAMS 2005-I 1A | | | | 37,655 | 38,306 | | 36,938 | 0 | 4,274 | 3,173 | 1,101 | 0 | 37,655 | 0 | 0 | 0 | 618 | 10/01/2035 | |
| | Banc of America Mortgage-BOAMS 2005-J 2A | | | | 487 | 487 | 476 | 499 | 0 | (12) | | (12) | 0 | 487 | 0 | 0 | 0 | 5 | 11/01/2035 . | |
| | Banc of America Funding -BAFC 2006-1 1A2 | | | | 16,116 | 16,116 | 17,591 | 0 | 0 | (1,475) | | (1,475) | 0 | 16, 116 | 0 | 0 | 0 | 463 | .01/01/2036 . | |
| | Banc of America Funding -BAFC 2007-1 TA1 Banc of America Funding -BAFC 2006-8T2 A | | | | 2,995 447 | 2,994 428 | 2,844 405 | 2,343 | 0 | 648 112 | | 648 | 0 | 2,995 447 | 0 | 0 | 0 | 95 13 | .01/01/2037 . .10/01/2036 . | |
| | Banc of America Funding -BAFC 2006-812 A | | | | 12.937 | 12.538 | 11,564 | 11.434 | | 1, 182 | | 1, 182 | | 12.937 | 0 | | | 125 | .05/01/2036 . | |
| | Banc of America Funding -BAFC 2007-4 TA1 | | | | 2,403 | 2,319 | 2,027 | 1,974 | 0 | 365 | 0 | 365 | 0 | 2,403 | 0 | 0 | 0 | 93 | .05/01/2037 . | 1.A FM |
| | Banc of America Funding -BAFC 2010-R2 1A | | | | 19,688 | 20,046 | 12,683 | 11,333 | 0 | 8,534 | 0 | 8,534 | 0 | 19,688 | 0 | 0 | 0 | 794 | .08/01/2037 . | 1.D FM |
| | Banc of America Funding -BAFC 2010-R2 3A | | | | 12,615 | 12,615 | 12,264 | 12,009 | 0 | 606 | | 606 | 0 | 12,615 | 0 | 0 | 0 | 200 | .07/01/2035 . | |
| | Barclays Mortgage Loan T-BARC 2022-NQM1 | | | | 22,575 | 22,575 | 22, 153 | 0 | 0 | 421 | 0 | 421 | 0 | 22,575 | 0 | 0 | 0 | 86 | .07/01/2052 . | |
| | Barclays Mortgage Loan T-BARC 2022-NQM1 Bear Stearns ARM Trust 2-BSARM 2004-5 2A | | | | 22,575 | 22,575 | 21,718 | 0 | 0 | 856 | 0 | 856 | 0 | 22,575 | 0 | 0 | 0 | 86 184 | .07/01/2052 . .07/01/2034 . | 1.C FE |
| | Bear Stearns Asset Backe-BSABS 2003-AC4 | | | | 8.844 | 8,844 | 8,938 | 8.762 | 0 | 83 | | 83 | 0 | 8.844 | 0 | 0 | 0 | 321 | .09/01/2033 . | 1.A FM |
| | Bear Stearns ALT-A Trust-BALTA 2007-1 21 | | | | 14,595 | 14,595 | 9,701 | 10,186 | 0 | 4,880 | | 4,442 | 0 | 14,595 | 0 | 0 | 0 | 263 | .01/01/2047 . | 1.D FM |
| 09748R-AA-6 | Bojangles Issuer LLC-BOJA 2020-1A A2 | | PAYDOWN | | 6,250 | 6,250 | 6,250 | 6,250 | 0 | 0 | 0 | 0 | 0 | 6,250 | 0 | 0 | 0 | 180 | 10/20/2050 . | 2.B FE |
| | Business Jet Securities -BJETS 2020-1A A | | | | 59,810 | 59,810 | 59,809 | 59,809 | 0 | 1 | 0 | 1 | 0 | 59,810 | 0 | 0 | 0 | 1, 167 | 11/15/2035 . | |
| | CFMT 2020-HB4 LLC-CFMT 2020-HB4 A | | | | 418,251 54,439 | 418,251 54,439 | 418,251 54,983 | 415, 175 54, 638 | 0 | 3,076 | | 3,076 | 0 | 418,251 54,439 | 0 | 0 | 0 | 2,619 1,160 | 12/26/2030 . | 1.A FE |
| | CHL Mortgage Pass-Throug-CWHL 2006-HYB4 | | | | 922 | 922 | 902 | 507 | | 416 | | 416 | | 922 | | | | 21 | .06/01/2036 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2007-14 A7 | | | | 999 | 686 | 458 | 0 | 0 | 317 | | 288 | 0 | | 0 | 0 | 0 | 15 | .09/01/2037 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2007-HY7 A | | PAYDOWN | | 632 | 631 | 788 | 788 | 0 | 392 | | 392 | 0 | 632 | 0 | 0 | 0 | 12 | .11/01/2037 . | 1.A FM |
| | CHL Mortgage Pass-Throug-CWHL 2007-J2 2A | | | | 915 | 915 | 458 | 0 | 0 | 437 | 27 | 410 | 0 | 915 | 0 | 0 | 0 | 5 | .07/01/2037 . | 1.D FM |
| | CLI Funding VI LLC-2020-3A A | | | | 29, 167 | 29, 167 | 29, 161 | 29, 161 | 0 | 6 | 0 | 6 | 0 | 29, 167 | 0 | 0 | 0 | 410 | 10/18/2045 . | 1.F FE |
| 12564E-AA-U | CIM Trust 2021-J2-CIM 2021-J2 A1 | | | | 29,909 | 29,909 | 30,246 | 30,243 | | (334) | | (334) | 0 | 29,909 | 0 | 0 | 0 | 482 | .04/01/2051 . | I.A |
| | CitiMortgage Alternative-CMALT 2007-A2 1 | | | | 2,765 | 2,983 | 2,867 | 3.016 | 0 | 42 | | (107) | 0 | 2.765 | 0 | 0 | 0 | 120 | .02/01/2037 . | 3.B FM |
| | CitiMortgage Alternative-CMALT 2007-A2 1 | | | | 21,712 | 23,089 | 19, 125 | 23,053 | 0 | 3,306 | | (611) | 0 | 21,712 | 0 | 0 | 0 | | .02/01/2037 . | 1.D FM |
| 12593F-BC-7 | COMM 2015-LC21 Mortgage -COMM 2015-LC21 | | | | 106,331 | 106,331 | 107,024 | 106,568 | 0 | (237 | | (237) | 0 | 106,331 | 0 | 0 | 0 | 2,799 | .07/01/2048 . | 1.A |
| | COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A | | | | 45,498 | 45,498 | 47,203 | 45,749 | 0 | (251) | | (251) | 0 | 45,498 | 0 | 0 | 0 | 1,352 | .07/01/2045 . | |
| | CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A | | | | 11,146 | 11,146 | 3,083 | 3,431 | }ō | 8,025 | | 7,715 | ļ | 11,146 | 0 | 0 | 0 | 106 | 12/01/2036 . | |
| | CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1 CSMC Series 2009-5R-CSMC 2009-5R 1A2 | | | | 8,420 | 8,420 40,000 | 2,974 | 2,995 28,928 | | 5,461 | 36 | 5,425 | 0 | 8,420 | 00 | 0 | | 86 770 | .04/01/2037 . .06/01/2036 . | |
| | CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2 | | | | 14,929 | 14,929 | | 14,132 | 0 | 798 | | 798 | 0 | 14,929 | 0 | 0 | 0 | 276 | .03/01/2030 . | |
| | CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2 | | | | 6,662 | 6,662 | 6,224 | 6,297 | 0 | 365 | | 365 | 0 | 6,662 | 0 | 0 | 0 | 132 | .04/01/2043 . | 1.A |
| | CSMC Trust 2013-7-CSMC 2013-7 A6 | | PAYDOWN | | 9,907 | 9,907 | 9,548 | 9,584 | 0 | 323 | | 323 | 0 | 9,907 | 0 | 0 | 0 | 229 | .08/01/2043 . | |
| | CVS Pass-Through Trust-FIRST LIEN | | | | 25,433 | 25,433 | 25,433 | 25,434 | 0 | (1) | | (1) | 0 | 25,433 | 0 | 0 | 0 | 899 | .01/11/2027 . | 2.B |
| | CHL Mortgage Pass-Throug-CWHL 2005-HYB9 | | | | 2,230 | 2,248 | 1,961 15,370 | 1,842 2,073 | 0 | 326 | | 326 | 0 | 2,230 | 0 | 0 | 0 | 31 | .02/01/2036 . | |
| | CWABS Asset-Backed Certi-CWL 2005-16 2AF Alternative Loan Trust 2-CWALT 2005-7CB | | | | 16,048 16,139 | 16,048 15,462 | 13,667 | 13,677 | 0 | 1,831 | 0 | 1,831 | 0 | 16,048 | 0 | 0 | | 450 537 | .05/01/2036 . .03/01/2038 . | |
| | Alternative Loan Trust 2-CWALT 2005-76B | | | | 11, 488 | 11.350 | 10.411 | 9.912 | 0 | 1.337 | 0 | 1,831 | 0 | 11.488 | n | 0 | n | 403 | .04/01/2035 . | |
| 120071 02 1 | LOUIT THUSE E OWNET 2000 00D | | | * | | | | | | | h0 | | | | | | | | | 1 |

| | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | deemed or C | | | | | | | | | | | | |
|-------------|--|------|------------|-----------------|-------------|--------------------|--------------|-----------------|-------------------|------------|------------|-------------|-------------|-----------|-----------------|-----------|-----------|------------|-------------|------------------------------|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | n Adjusted | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- | | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | Alternative Loan Trust 2-CWALT 2005-13CB | | 09/01/2022 | PAYDOWN | | 10,478 | | 9,470 | 9, 157 14, 740 | 0 | 1, 185 | 0 | 1, 185 | 0 | 10,478 | 0 | 0 | 0 | 360 | 05/01/2035 . | 1.D FM |
| | Alternative Loan Trust 2-CWALT 2005-54CB CHL Mortgage Pass-Throug-CWHL 2006-10 1A | | 09/01/2022 | PAYDOWN | | 11,278 1.681 | 17, 169 | 14 , 140 | 683 | 0 | 1,901 | 713 | | 0 | 11,278 | | 0 | | 628 | 11/01/2035 . 05/01/2036 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2006-HYB3 | | 09/01/2022 | PAYDOWN | | 5.528 | 5.352 | 5. 139 | 5, 139 | | 243 | 0 | 243 | 0 | 5.528 | n | 0 | n | 106 | 05/01/2036 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-21 A1 | | 09/01/2022 | PAYDOWN | | 11,723 | 9,702 | 7,971 | 0 | 0 | 2,048 | 0 | 2,048 | 0 | 11,723 | 0 | 0 | 0 | 311 | 10/01/2035 . | 4.B FM |
| 126694-D5-4 | CHL Mortgage Pass-Throug-CWHL 2006-HYB2 | | 09/01/2022 | PAYDOWN | | 3,397 | 3,397 | 2,976 | 2,283 | 0 | 1,111 | 0 | 1,111 | 0 | 3,397 | 0 | 0 | 0 | 62 | 04/01/2036 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2006-HYB2 | . | 09/01/2022 | PAYDOWN | ļ | 1,840 | 1,840 | 1,679 | 1,782 | 0 | 58 | 0 | 58 | 0 | 1,840 | 0 | 0 | 0 | 39 | . 04/01/2036 . | 1.A FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-25 A1 | - | 09/01/2022 | PAYDOWN | } | 2,982 4,745 | 2,962 | 1,673 3,382 | 0 | 0 | 1,265 | 519 | 746 | 0 | 2,982 | ļ0 | 0 | 0 | 60 163 | 11/01/2035 . | 1.D FM 3.B FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-24 A3 CHL Mortgage Pass-Throug-CWHL 2002-39 A1 | | 09/01/2022 | PAYDOWN | | 4,745 | 4,433 | | 1.443 | u | 1,127 0 | n | 1, 12/ | 0 n | 4,745 | n | 0 | 34 | | 11/01/2035 . | 3.B FM |
| | CHL Mortgage Pass-Throug-CWHL 2004-HYB4 | | 09/01/2022 | PAYDOWN | | 2,168 | 2,168 | 2,172 | 2,165 | 0 | 3 | 0 | 3 | 0 | 2, 168 | 0 | 0 | 0 | 42 | 09/01/2034 . | 1.A FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-16 A2 | | 09/01/2022 | PAYDOWN | | 728 | 698 | 565 | 0 | 0 | 133 | 17 | 116 | 0 | 728 | 0 | 0 | 0 | 22 | 09/01/2035 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-J3 1A | | 08/01/2022 | PAYDOWN | | 1,053 | 1,053 | 880 | 0 | 0 | 175 | 15 | 160 | 0 | 1,053 | 0 | 0 | 0 | 32 | 09/01/2035 . | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2005-15 A8 | | 09/01/2022 | PAYDOWN | | 7,207 | 5,173 | 4,827 | 3,491 | 0 | 1,827 | 0 | 1,827 | 0 | 7,207 | 0 | 0 | 0 | 227 | 08/01/2035 . | 1.D FM |
| | Cars Net Lease Mortgage -CARM 2020-1A A1 Centex Home Equity Loan -CXHE 2004-C AF5 | | 09/15/2022 | PAYDOWN | | 5,000 34.691 | 5,000 | 4,998 34.604 | 4,998 34,611 | | | | | | 5,000 34,691 | 0 | 0 | | 67 1,218 | 12/15/2050 . 06/01/2034 . | 1.A FE 1.A FM |
| | Chase Funding Trust Seri-CFAB 2002-3 1A5 | | 09/01/2022 | PAYDOWN | | 5.670 | 5.670 | 5,669 | 5.653 | | 16 | 0 | 16 | | 5.670 | | | | 211 | 06/01/2034 . | 1.A FM |
| | Chase Mortgage Finance T-CHASE 2005-A2 1 | | 09/01/2022 | PAYDOWN | | 2,628 | 2,484 | 2,135 | 1,631 | 0 | 872 | 0 | 872 | 0 | 2,628 | 0 | 0 | 0 | 46 | 01/01/2036 . | 1.D FM |
| 16162X-AD-9 | Chase Mortgage Finance T-CHASE 2006-S3 1 | | 09/25/2022 | PAYDOWN | | 85 | 85 | 74 | 47 | 0 | 38 | 0 | 38 | 0 | 85 | 0 | 0 | 0 | 3 | 11/25/2036 | 1.D FM |
| | Chase Mortgage Finance T-CHASE 2006-A1 2 | | 09/01/2022 | PAYDOWN | | 4,588 | 4,608 | 3,399 | 3,270 | 0 | 1,321 | 0 | 1,321 | 0 | 4,588 | 0 | 0 | 0 | 86 | 09/01/2036 . | 1.D FM |
| | ChaseFlex Trust Series 2-CFKX 2006-2 A5 | | 09/01/2022 | PAYDOWN | | 11,479 | 11,479 | 11,076 | 11,234 | 0 | 487 | 149 | | 0 | 11,479 | 0 | 0 | 0 | 331 | | 1.D FM |
| | CHL Mortgage Pass-Throug-CWHL 2006-17 A8 CIM Small Business Loan -CIMLT 2018-1A A | | 09/25/2022 | PAYDOWN | | 3,813 26,515 | 5,206 | 2,944 26,515 | 26,514 | 0 | 1,602 | 221 | 1,381 | | 3,813 26,515 | 0 | 0 | | 202 428 | 12/25/2036 . 03/20/2043 . | 1.D FM 1.C FE |
| | Citigroup Inc-SUBORDINATED | | 07/30/2022 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 40,500 | 07/30/2022 . | 2.B FE |
| | Citigroup Mortgage Loan -CMLTI 2004-HYB2 | | 09/01/2022 | PAYDOWN | | 21,524 | 21,524 | 20,362 | 20,062 | 0 | 1,462 | 0 | 1,462 | 0 | 21,524 | 0 | 0 | 0 | 372 | 03/01/2034 . | 1.A FM |
| | Citicorp Residential Mor-CRMSI 2007-2 A6 | | 09/01/2022 | PAYDOWN | | 781 | 781 | 751 | | 0 | 23 | 0 | 23 | 0 | 781 | 0 | 0 | 0 | 24 | 06/01/2037 . | 1.A FM |
| | Citigroup Mortgage Loan -CMLTI 2009-9 2A | | 09/01/2022 | PAYDOWN | | 336 | 336 | 255 | 288 | 0 | 49 | 0 | 49 | 0 | 336 | 0 | 0 | 0 | 7 | 11/01/2035 . | 2.B FM |
| | Citigroup Mortgage Loan -CMLTI 2015-A B3 College Ave Student Loan-CASL 2019-A A1 | | 09/01/2022 | PAYDOWN | | 33, 186 23, 957 | 33, 186 | 30 , 157 | 30,168 | 0 | 3,018 | 0 | 3,018 | 0 | 33, 186 | 0 | 0 | 0 | 995 295 | 06/01/2058 . 12/28/2048 . | 1.A 1.A FE |
| | COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1 | | 09/20/2022 | PAYDOWN | | 111,322 | 111,322 | 111,322 | 111,320 | 0 | 9 | 0 | 99 | 0 | 111,322 | 0 | 0 | | 1,016 | 12/20/2046 . | 1.A FE |
| | COMM 2013-LC6 MORTGAGE T-COMM 2013-LC6 A | | 09/01/2022 | PAYDOWN | | 1,013,415 | 1,013,415 | 932,025 | 1,003,563 | 0 | 9,852 | 0 | 9,852 | 0 | 1,013,415 | 0 | 0 | 0 | 21,715 | 01/01/2046 . | 1.A |
| 20267U-AA-7 | COMMONBOND STUDENT LOAN -SERIES 16-B CLA | . | 09/25/2022 | PAYDOWN | ļ | 25,732 | 25,732 | 25,725 | 25,727 | 0 | 5 | 0 | 5 | 0 | 25,732 | 0 | 0 | 0 | 468 | 10/25/2040 . | 1.A FE |
| | Continental Wind LLC-FIRST LIEN | | 08/31/2022 | SINKING PAYMENT | ļ | 54,325 | 54,325 | 54,325 | 54,325 | 0 | 0 | 0 | 0 | 0 | 54,325 | 0 | 0 | 0 | 3,260 | 02/28/2033 . | 2.B FE |
| | CoreVest American Financ-CAFL 2018-2 A CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A | | 09/01/2022 | PAYDOWN | | 86,119 1,217 | | | | 0 | 8 | 0 | 8 | 0 | | 0 | 0 | 0 | 4,046 45 | 11/01/2052 . 06/01/2033 . | |
| | CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C | | 09/01/2022 | PAYDOWN | | 1,217 | 1,217 | 1, 444 | 1,548 | u | | n | | 0 n | 1,817 | n | 0 | n | 45 | 10/25/2034 . | 1.A FM |
| | Credit Suisse First Bost-CSFB 2005-8 9A1 | | 08/01/2022 | PAYDOWN | | 20,328 | 24,393 | 21,049 | 21,049 | 0 | 2,702 | 0 | 2,702 | 0 | 20,328 | 0 | 0 | | 952 | 09/01/2035 . | 3.B FM |
| 225458-L5-5 | Credit Suisse First Bost-CSFB 2005-7 1A1 | | 09/01/2022 | PAYDOWN | | 737 | 737 | 718 | 0 | 0 | 59 | 4 | 55 | 0 | 737 | 0 | 0 | 0 | 22 | 08/01/2035 . | 2.B FM |
| | CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1 | | 09/01/2022 | PAYDOWN | | 21,217 | 20,624 | 13 , 158 | 13, 158 | 0 | 7,681 | 0 | 7,681 | 0 | 21,217 | 0 | 0 | 0 | 872 | 02/01/2036 . | 1.D FM |
| | CSMC Trust 2013-TH1-CSMC 2013-TH1 A1 | · | 09/01/2022 | PAYDOWN | } | 11,642 | 11,642 | 10,454 | 10,505 | ō | 1, 137 | ļū | 1, 137 | 0 | 11,642 | l0 | 0 | 0 | 157 | 02/01/2043 . | 1.A |
| | DNKN 2017-1A A2II DB Master Finance LLC-DNKN 2019-1AW A23W | | 08/20/2022 | PAYDOWN | · | 10,000 8,125 | | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 n | 0 | | 302 244 | 11/20/2047 . 05/20/2049 . | 2.B FE 1.C FE |
| | Delta Funding Home Equit-DELHE 1999-2 A7 | | 09/01/2022 | PAYDOWN | | 1, 123 | 1,123 | 1, 123 | 657 | 0 | 466 | 0 | 466 | 0 | 1, 123 | 0 | 0 | 0 | 23 | 08/01/2030 . | 1.A FM |
| 251510-DQ-3 | Deutsche Alt-A Securitie-DBALT 2005-2 2A | | 09/25/2022 | PAYDOWN | | 48 | 48 | 41 | 55 | 0 | (7) | 0 | (7) | 0 | 48 | 0 | 0 | 0 | 0 | 03/25/2023 . | |
| | DOMINOS PIZZA MASTER ISS-SERIES 2015-1A | . | 07/25/2022 | PAYDOWN | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 168 | | |
| | DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL | | 07/25/2022 | PAYDOWN | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 232 | | 2.A FE |
| | Domino's Pizza Master Is-DPABS 2019-1A A Domino's Pizza Master Is-DPABS 2019-1AW | | 07/25/2022 | PAYDOWN | | 3,750 8,750 | 3,750 | 3,750 8,754 | 3,750 8,755 | 0 | 0 | J0 | | 0 | 3,750 8,750 | 0 | 0 | 0 | 103 211 | | |
| | DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2 | | 07/20/2022 | PAYDOWN | · | 2,500 | | 2,500 | 2,500 | n | 0 | n | (5) | 0 n | 2,500 | n | 0 n | n | 61 | 10/25/2049 . 01/20/2051 . | 2.0 FE |
| | Elm Road Generating Stat-SECURED NOTE | | 08/11/2022 | SINKING PAYMENT | | 55,396 | | | 55,399 | 0 | (3) | 0 | (3) | 0 | 55,396 | 0 | 0 | 0 | 2,886 | 02/11/2030 . | 1.F FE |
| 30260G-AA-4 | FCI Funding 2021-1 LLC-FCITL 2021-1A A | | 09/15/2022 | PAYDOWN | | 196, 192 | 196, 192 | 196 , 183 | 196, 183 | 0 | 8 | 0 | 8 | 0 | 196, 192 | 0 | 0 | 0 | 1,405 | 04/15/2033 . | 1.A FE |
| | Fidelity National Financ-SENIOR UNSECURE | . | 09/01/2022 | MATURITY | | 1,000,000 | 1,000,000 | 995 , 130 | 999,605 | 0 | 395 | 0 | 395 | 0 | 1,000,000 | 0 | 0 | 0 | 55,000 | 09/01/2022 . | |
| | Finance of America HECM -FAHB 2020-HB2 A | | 08/25/2022 | PAYDOWN | } | 1,497,548 | 1,497,548 | 1,485,617 | 1,487,205 | 0 | 10,343 | ļō | 10,343 | 0 | 1,497,548 | 0 | 0 | <u>0</u> | 17,000 | 07/25/2030 . | 1.A FE |
| 32010L-AN-4 | First Eagle Commercial L-NWSTR 2016-1A A | 1 | 07/25/2022 | PAYDOWN | | 198,461 | 198,461 | 198,458 | 198,439 | J0 | 21 | J0 | 21 | J0 | 198,461 | J0 | J0 | J0 | 4,991 | 01/25/2032 . | 1.A FE |

| | | | | | | ng-Term Bo | onds and Stoc | | | | | | | | | | | , | , | | |
|----------------------------|--|------|------------|-------------------|-----------|------------------|------------------|-----------------|------------|-------------|--------------|------------|-------------|-----------|------------------|-----------|-----------|------------|------------|----------------------------|----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | nange In Boo | | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | | | Lipropliand | | | , | _ | • | • | Poolized | | Dividends | | SVO |
| CLICID | | | | | Niahaaaaf | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | | T-4-1 O-1- | | Con- | |
| CUSIP | | _ | D: . | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | First Franklin Mortgage -FFML 2006-FF14 | | 09/26/2022 | . PAYDOWN | | 38,575 | 38,575 | | 36,820 | 0 | 1,755 | 0 | 1,755 | 0 | 38,575 | 0 | 0 | 0 | 239 | 10/25/2036 | . 1.A FM |
| | First Horizon Alternativ-FHAMS 2006-FA1 | | 09/01/2022 | PAYDOWN | | 1,542 | 1,514 | 936 | 937 | 0 | 587 | 0 | 587 | 0 | 1,542 | 0 | 0 | 0 | 57 | 04/01/2036 | . 3.B FM |
| | First Horizon Mortgage P-FHASI 2005-AR5 | | 09/01/2022 | PAYDOWN | ····· | 42,111 | 42,111 | 40 , 185 | 36,710 | F0 | 5,401 | ļ0 | 5,401 | ļū | 42,111 | 0 | ļ0 | ļ | 857 | 11/01/2035 | . 3.B FM |
| | First Horizon Mortgage P-FHASI 2005-AR5 | | 09/01/2022 | PAYDOWN | | 2,603 | 2,603 906 | 2,566 713 | 2,350 | | 252 | 0 | 252 | 0 | 2,603 .701 | 0 | 0 | | 46 | 11/01/2035 | . 1.D FM |
| 32052D-AG-6 33830J-AA-3 | First Horizon Alternativ-FHAMS 2006-FA8 Five Guys Funding LLC-GUYS 2017-1A A2 | | 09/01/2022 | PAYDOWN | | 701 2.500 | 2.500 | 2,500 | 2.500 | 1/9 | 148 | | 32/ | 0 | 2.500 | | 0 | | 31 | 02/01/2037 .07/25/2047 | 2.C FE |
| 35040U-AA-9 | Foundation Finance Trust-FFIN 2017-1A A | | 09/15/2022 | PAYDOWN | | 41,829 | 41,829 | 41,823 | 41,828 | n | 1 | n | 1 | n | 41.829 | o | n | n | 880 | 07/25/2047 | 1.A FE |
| | Foundation Finance Trust-FFIN 2019-1A A | | 09/15/2022 | PAYDOWN | | 39,697 | | 39.691 | | 0 | 541 | 0 | 541 | 0 | 39.697 | 0 | 0 | 0 | 1,017 | 11/15/2034 | 1.B FE |
| 3622E8-AB-1 | GSAA Home Equity Trust 2-GSAA 2006-15 AF | | 09/01/2022 | PAYDOWN | | 2,250 | 2,250 | 1,417 | | | 1,576 | 0 | 1,576 | 0 | 2,250 | 0 | 0 | 0 | 28 | 09/01/2036 . | 1.D FM |
| | GSR Mortgage Loan Trust -GSR 2006-AR1 2A | | 09/01/2022 | PAYDOWN | | 3,382 | 3,357 | 3,212 | | 0 | 124 | 0 | 124 | 0 | 3,382 | 0 | 0 | 0 | 30 | | 1.D FM |
| 362341-SG-5 | GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6 | | 09/01/2022 | PAYDOWN | ļ [| 19,278 | 20,163 | 18,273 | 18,409 | 0 | 2,000 | 0 | 2,000 | 0 | 19,278 | 0 | 0 | 0 | 407 | 09/01/2035 | 3.B FM |
| | GSR Mortgage Loan Trust -GSR 2004-11 2A1 | | 09/01/2022 | PAYDOWN | | 1,891 | 1,891 | 1,901 | 1,888 | 0 | 3 | 0 | 3 | 0 | 1,891 | 0 | 0 | 0 | 38 | 09/01/2034 | . 1.A FM |
| 36242D-PG-2 | GSR Mortgage Loan Trust -GSR 2004-14 3A2 | | 09/01/2022 | . PAYDOWN | | 38,726 | 38,726 | | 37,844 | 0 | 882 | 0 | 882 | 0 | 38,726 | 0 | 0 | 0 | 680 | 12/01/2034 | . 1.A FM |
| 36242D-VA-8 | GSR Mortgage Loan Trust -GSR 2005-1F 1A6 | | 09/01/2022 | . PAYDOWN | | 9,731 | 9,731 | 9,581 | 0 | 0 | 291 | 0 | 291 | 0 | 9,731 | 0 | 0 | 0 | 141 | 02/01/2035 | . 1.D FM |
| 36298G-AA-7 | GSPA Monetization Trust-SECURED | | 09/09/2022 | . SINKING PAYMENT | | 29,299 | 29,299 | 29,963 | 29,615 | 0 | (316) | 0 | (316) | 0 | 29,299 | 0 | 0 | 0 | 1,255 | 10/09/2029 | . 2.A FE |
| 39678W-AA-6 | Greenwich Capital Struct-GCSP 2005-1 A1 | | 09/01/2022 | PAYDOWN | | 2,441 | 2,441 | 2,429 | 2,478 | 0 | (37) | 0 | (37) | 0 | 2,441 | 00 | 0 | 0 | 73 | 09/01/2034 | . 1.A FM |
| 406216-BD-2 411707-AH-5 | HALLIBURTON COMPANY-SR UNSECURED | | 09/25/2022 | CALL 100 | | | 105,000 | 104,754 | 104,956 | 0 | 18 | 0 | 18 | | 104,974 | 0 | 26 | 26 | 4,226 | 08/01/202312/20/2050 | . 2.A FE |
| | HERO Funding Trust 2014—HERO 2014—2A A | | 09/20/2022 | PAYDOWN | | 28,375 | 28,375 | 28,356 | 28,366 | | 9 | | u | 0 | 28,375 | ٠٥ | 0 | | 1,132 | 12/20/2030 | . 2.B FE 1.A FE |
| | HERO Funding Trust 2014—HERO 2014—1A A | | 09/20/2022 | PAYDOWN | | 26,916 | 26,916 | 26,916 | 26,300 | | (13) | | (13) | | 26,916 | ٥ | | | 1,132 | 09/20/2038 | 1.A FE |
| | HomeBanc Mortgage Trust -HMBT 2007-1 11A | | 08/01/2022 | PAYDOWN | | 36,871 | 24,728 | 24,563 | 24,563 | 0 | 1,302 | 0 | 1,302 | 0 | 36,871 | 0 | 0 | 0 | 451 | 04/01/2047 . | . 1.D FM |
| | HP Communities LLC-FIRST LIEN | | 09/15/2022 | SINKING PAYMENT | | 184, 121 | 184, 121 | 178,097 | 183,441 | 0 | 680 | 0 | 680 | 0 | 184, 121 | 0 | 0 | 0 | 9,243 | 03/15/2023 | 1.0 FE |
| 45254N-MZ-7 | Impac CMB Trust Series 2-IMM 2005-2 1A2 | | 09/26/2022 | PAYDOWN | | 9,730 | 9,730 | | 8,858 | 0 | 872 | 0 | 872 | 0 | 9,730 | 0 | 0 | 0 | 89 | 04/25/2035 | 1.A FM |
| 45254N-NT-0 | Impac CMB Trust Series 2-IMM 2005-3 M1 | | 09/26/2022 | PAYDOWN | | 1,070 | 1,070 | 518 | 810 | 0 | 259 | 0 | 259 | 0 | 1,070 | 0 | 0 | 0 | 11 | 08/25/2035 | . 1.A FM |
| 46185J-AA-6 | Invitation Homes 2018-SF-IHSFR 2018-SFR1 | | 09/17/2022 | . PAYDOWN | | 9,817 | 9,817 | 9,817 | 9,817 | 0 | 0 | 0 | 0 | 0 | 9,817 | 0 | 0 | 0 | 98 | 03/17/2037 | . 1.A FE |
| 46187X-AA-3 | Invitation Homes 2018-SF-IHSFR 2018-SFR4 | | 09/17/2022 | . PAYDOWN | | 12,499 | 12,499 | 11,311 . | 12,499 | 0 | 0 | 0 | 0 | 0 | 12,499 | 0 | 0 | 0 | 152 | 01/17/2038 | . 1.A FE |
| 46616M-AA-8 | J G WENTWORTH RECV XXII-ASSET BKD NT 10 | | 09/15/2022 | . PAYDOWN | | 9,569 | 9,569 | 9,567 | 9,522 | 0 | 47 | 0 | 47 | 0 | 9,569 | 0 | 0 | 0 | 239 | 12/15/2048 | . 1.A FE |
| 46616P-AA-1 46617A-AA-3 | JGWPT XXIII LLC-HENDR 2011-1A A | | 09/15/2022 | PAYDOWN | | 18,436 | 18,436 | 18,431 | 18,430 | 0 | | 0 | | 0 | 18,436 | 0 | 0 | | 598 457 | 10/15/2056 | . 1.A FE |
| | JGWPT XXVII LLC-ASSET BKD SERIES 2012-3 JGWPT XXVIII LLC-HENDR 2013-1A A | | 08/15/2022 | PAYDOWN | | 23,098 | 23,098 | 22,867 | 22,897 | | 201 | | 201 | | 23,098 | ٥ | 0 | | 457 | 09/15/2065 04/15/2067 | . 1.A FE 1.A FE |
| | JGWPT XXVIII LLC-HENDR 2013-1A A | | 09/15/2022 | PAYDOWN | | 26,542 | | 26,535 | 26,541 | n | | n | 0 | 0 n | 2,799 | 0 | 0 n | n | | 03/15/2062 | 1.A FE |
| | JGWPT XXX LLC-HENDR 2013-3A A | | 09/15/2022 | PAYDOWN | | 26,160 | 26,160 | 26,139 | | 0 | 20 | 0 | 20 | 0 | 26,160 | 0 | 0 | 0 | 703 | 01/17/2073 | 1.A FE |
| 46617T-AA-2 | JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C | | 09/15/2022 | PAYDOWN | l | 13,784 | 13,784 | 13,777 | 13,776 | 0 | 9 | 0 | 9 | 0 | 13,784 | 0 | 0 | | 368 | 03/15/2063 | 1.A FE |
| 46618A-AA-2 | JGWPT XXXII LLC-ASSET BKD SERIES 2014-2 | | 09/15/2022 | PAYDOWN | | 33,664 | 33,664 | | 33,425 | 0 | 239 | 0 | 239 | 0 | 33,664 | 0 | 0 | 0 | 778 | 01/17/2073 | . 1.A FE |
| 46618H-AA-7 | J G WENTWORTH XXXIII LLC-ASSET BKD SER 2 | | 09/15/2022 | PAYDOWN | | 36,406 | 36,406 | 36,494 | 36,492 | 0 | (86) | 0 | (86) | 0 | 36,406 | 0 | 0 | 0 | 828 | 06/15/2077 | . 1.A FE |
| | J G WENTWORTH XXXIV LLC-ASSET BKD SER 20 | | 09/15/2022 | PAYDOWN | | 70,317 | 70,317 | 69,691 | 70, 125 | 0 | 192 | 0 | 192 | 0 | 70,317 | 0 | 0 | 0 | 1,483 | 09/15/2072 | . 1.A FE |
| 46619R-AA-4 | J G WENTWORTH XXXV LLC-ASSET BCKD NT 15 | | 09/15/2022 | PAYDOWN | | 24,452 | 24,452 | 24,501 | 24,492 | 0 | (40) | 0 | (40) | 0 | 24,452 | 0 | 0 | 0 | 622 | 03/15/2058 | . 1.A FE |
| | J.G. Wentworth XXXVIII L-HENDR 2017-1A A | | 09/15/2022 | . PAYDOWN | | 8,391 | | 8,384 | 8,385 | 0 | 5 | 0 | 5 | 0 | 8,391 | 0 | 0 | 0 | 192 | 08/16/2060 . | . 1.A FE |
| | JP Morgan Mortgage Trust-JPMMT 2005-A4 2 | | 09/01/2022 | PAYDOWN PAYDOWN | | 13,007 | 13,007 988 | 11,544 . 637 | 11,867 | 0 | | 0 | 1, 140 | 0 | 13,007 1.010 | 0 | 0 | ·0 | 229 | 07/01/2035 . 01/01/2036 | 1.A FM 1.D FM |
| | JP Morgan Mortgage Trust-JPMMT 2005-S3 1 JP Morgan Alternative Lo-JPALT 2005-S1 1 | | 08/01/2022 | PAYDOWN | | 1,010 | 1,850 | 1,778 | | | | | 990 | 0 | 1,010 | ٥ | | | | 12/01/2035 | . 1.D FM |
| | JP Morgan Alternative Lo-JPALT 2005-STT | | 09/01/2022 | PAYDOWN | ····· | 48, 190 | | 40,949 | | n | 9,493 | n | 9,493 | n | 48.190 | ۰ | | n | 870 | 03/01/2036 | . 1.D FM |
| | JP Morgan Alternative Lo-JPALT 2006-S1 1 | | 09/01/2022 | PAYDOWN | | 2,461 | 2,461 | 2,295 | 1,471 | n | 9,493 | n | 9,493 | o | 2,461 | o | n | n | 83 | 03/01/2036 | . 1.D FM |
| | JP Morgan Alternative Lo-JPALT 2006-S1 1 | | 09/01/2022 | PAYDOWN | | 6,022 | 6,030 | 4,515 | 4,515 | 0 | 1,527 | 0 | 1,527 | 0 | 6.022 | 0 | 0 | 0 | 212 | 03/01/2036 | 3.B FM |
| | JP Morgan Mortgage Trust-JPMMT 2006-A4 1 | | 09/01/2022 | PAYDOWN | | 1,475 | 1,475 | 1,177 | | 0 | 942 | 0 | 942 | 0 | 1,475 | 0 | 0 | 0 | 28 | 06/01/2036 | . 1.D FM |
| | JP Morgan Alternative Lo-JPALT 2006-S3 A | | 09/01/2022 | PAYDOWN | | 22,666 | 50,721 | | 34,562 | 0 | 6,785 | 0 | 6,785 | 0 | 22,666 | 0 | 0 | 0 | 1,240 | 08/01/2036 | . 1.D FM |
| 46630P-AP-0 | JP Morgan Mortgage Trust-JPMMT 2007-A2 3 | | 09/01/2022 | PAYDOWN | | 112 | 113 | 109 | 78 | 0 | 35 | 0 | 35 | 0 | 112 | 0 | 0 | 0 | 2 | 04/01/2037 | . 1.D FM |
| | JP Morgan Mortgage Trust-JPMMT 2007-S2 1 | | 09/01/2022 | PAYDOWN | | 399 | 399 | 243 | 243 | 0 | 156 | 0 | 156 | 0 | 399 | 0 | 0 | 0 | 14 | 06/01/2037 | . 4.B FM |
| | JP Morgan Mortgage Trust-JPMMT 2007-S2 1 | | 08/01/2022 | PAYDOWN | ļ | 1, 195 | 849 | 546 | 0 | 0 | 427 | 0 | 427 | 0 | 1, 195 | 0 | 0 | 0 | 40 | | . 4.B FM |
| | JP Morgan Mortgage Trust-JPMMT 2007-S3 1 | | 09/01/2022 | . PAYDOWN | | 3,384 | 3,384 | 2,249 | 2,317 | 0 | 1, 104 | 37 | 1,067 | 0 | 3,384 | 0 | 0 | 0 | 125 | 08/01/2037 | . 1.D FM |
| | JP Morgan Mortgage Trust-JPMMT 2007-S3 1 | | 08/01/2022 | PAYDOWN | | 1,072 | 1,072 | 659 | | J0 | 415 | 97 | 318 | 0 | 1,072 | 0 | 0 | łō | 39 | 08/01/2037 | . 1.D FM |
| | JP Morgan Mortgage Trust-JPMMT 2008-R2 1 JP Morgan Resecuritizati-JPMRR 2010-1 3A | | 09/01/2022 | PAYDOWN | | 17,516 37,652 | 17,516 40,584 | 13,859 | 14,902 | | 2,613 | 0 | 2,613 | 0 | 17,516 37.652 | 0 | 0 | | 1,605 | 07/01/2037 04/01/2037 | . 1.A FM . 1.D FM |
| | JP Morgan Resecuritizati-JPMRR 2010-7 1A | | 09/01/2022 | PAYDOWN | ····· | 37,652 | | 26.551 | | n | | n | | n | | ۰ | | n | 1,605 | 03/01/2039 | . 1.D FM |
| | | | | | | | | | | | | | | | | | | | | | |

| 1 2 3 4 5 6 7 8 9 9 10 10 10 10 10 10 | | | | | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | leemed or C | Otherwise [| Disposed o | of During t | he Current | Quarter | | | | | | | |
|--|-------------|--|-----------------|------------|--------------|-------------|------------|--------------|-------------|-------------|-------------|------------|-------------|-------------|-----------|----------|-----------|-----------|------------|-----------|---------------|----------|
| Care Description Program Pro | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | |
| CUSIP COUNTY | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
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| Company Comp | | | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| Color: C | | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| Description | | | | | | | | | | Prior Year | | Current | Other Than | n Adjusted | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| Company Comp | | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| Minister Continue | CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| ## SERVICE OF THE FARTH STATES AND THE STATES AND T | Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| Missafe Miss | ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | 466365-AD-5 | Jack in the Box Funding -JACK 2022-1A A2 | | | | | | | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | | 2.B FE |
| ## 400 Mills of the common of | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A |
| 4.000 4.04 afterior Securit 1.03 4.00 0.05 a c c c c c c c c c | | | | | | | | | | | ō | | 0 | | <u>0</u> | | 0 | 0 | 0 | | | 1.A |
| Age | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | | | | |
| Application Company | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | n | | | |
| | | | | | | | 0 | | | | | , , | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| ## ## ## ## ## ## ## ## ## ## ## ## ## | 472321-AJ-7 | Jefferies Resecuritizati-JMAC 2008-R2 3A | | | | | 17,484 | | | | 0 | | 0 | | 0 | 17,484 | 0 | 0 | 0 | | | |
| Property | | | | | | | 0 | | | | 0 | | 0 | | 0 | 0 | 0 | 0 | 0 | | | |
| | | | | | | | | | | | ļ | | 0 | | 0 | | 0 | 0 | 0 | | | |
| | | | | | | | | | | | | | 0 | | | | 17 205 | 0 | 17 970 | | | |
| | | | | | | | | | | | 0 | | 0 | | 0 | | | 0 | | | | |
| | | | | | | | | | | | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| Septiment Sept | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| 5499-4-0 | | LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1 | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| Secretary Secr | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| 575494-1-5 MST Asset Sourt Intal-MST 2000-1-1 Ms. 1990 (1722) PATONN 9 10 0 9 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | | | | |
| Septiment Sept | | | | | | | | | | | 0 | | 223 | | 0 | | 0 | 0 | 0 | | | |
| Septiment Millar Septiment | | | | | PAYDOWN | | | | | | 0 | 986 | 0 | 986 | 0 | | 0 | 0 | 0 | | | |
| | | | | | | | | | | | 0 | | | | 0 | | 0 | 0 | 0 | | | |
| 59741-4-1 INJA D. CORN HATRE-SHUR SCLEDE NT 1975/2022 SHANIN RATE 1975 197 | | | | | | | | | | | 0 | | | | 0 | | 0 | 0 | 0 | | | |
| 5/15 -6- -1 | | | | | | | | | | | 0 | | | | 0 | | 0 | 0 | 0 | | | |
| 5/75 -14-2 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | | | | |
| 5/75 -4-2 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| 5/7610-4-5 MFGAN STALEF BMK OF - HEBBA 2013-C8 A 99/01/2022 9/000m 229, 901 | | | | | | | | | | Ω | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.D FM |
| 5919F3-4-2 Mort Jagget Tirust 2005-2-MB2 005-2-MB2 0 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A FM |
| 699402-A4-4 NP Increased Processing Annual | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A |
| EXPERTING 1.0 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A FM |
| 54016H-AC-1 Neighbor 19 Sauer 2022-1-148L 2022-14 A2 07/80/2022 PA/DOM 17,500 17,500 0 0 0 0 0 0 0 0 0 | | | | | | | | | | | 0 | | 0 | 1 | 0 | | 0 | 0 | 0 | | | 2.C FE |
| . 543229-AP-2 New Centrury Alternative -NAMI 2006-AIT2 | 64016N-AC-1 | Neighborly Issuer 2022-1-NBLY 2022-1A A2 | | 07/30/2022 | | | 17,500 | 17,500 | 17,500 | 0 | 0 | | 0 | | 0 | 17,500 | 0 | 0 | 0 | 343 | .01/30/2052 . | 2.C FE |
| 5.63252-40-2 Ne. Century Alternative -NCANT 2006-A17 99/01/2022 PYOON 9.52 9.52 6.33 2.17 0 7.75 0 9.52 0 0 0 1.1 10/01/2006 1.0 FM 1.0 | | | | | | ļ | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| SAT551-AB-9 New Mountain Finance Cor Senior Note Ser 07/15/2022 MATURITY 3,000,000 3,000,000 3,000,000 3,000,006 0 (26) 0 3,000,000 0 0 0 0 0 0 0 0 | | | | | | } | | | | | }ō | | ļ | | ļ | | 0 | ļ | }ō | | | |
| .55019-A-B New York University-UNEQUEED | | | | | | | | | | | 0 | | 0 n | | 0 | | | 0 | | | | |
| .65539-AA-6 Nomura Asset Acceptance -NAA 2006-AP2 A2 | | | | | | | | | | | 0 | | | | 0 | | 0 | (9,808) | (9,808) | | | |
| .65536C-AK-2 Nomira Resecuritization -MMR 2011-4RA 1 | | | | | | | | | | | 0 | | | | 0 | | 0 | 0 | 0 | | | |
| 67098A-All-1 08X 2019-INV1 Trust-08X 2019-INV1 A12 | 65538P-AA-6 | Nomura Asset Acceptance -NAA 2007-1 1A1A | ļ | 09/01/2022 | | ļ | | 4,867 | | 2,690 | 0 | | 0 | | 0 | 5,429 | 0 | 0 | 0 | | .03/01/2047 . | |
| 67181D-AA-9 Oak Street Investment Gr-OAKIG 2020-1A A 09/20/2022 PAYDOWN 4,360 4,360 4,360 4,360 4,360 4,360 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | | ļ | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | |
| 67190A-AA-4 Qak Street Investment Gr-SERIES 20-1A CL 0.9/20/2022 PAYDOWN 4,360 4,360 4,358 4,358 0.0 2 0.0 2 0.0 4,360 0.0 0.0 0.0 64 11/20/2050 1.A FE 67190A-AB-2 Qak Street Investment Gr-SKRIES (20-1-TA A 0.99/20/2022 PAYDOWN 5,654 6,534 6,534 6,534 6,533 0.0 1.1 0.0 1.0 0.8,167 0.0 0.0 81 01/20/2051 1.A FE 67190A-AB-2 Qak Street Investment Gr-SKRIES (20-1-TA A 0.99/20/2022 PAYDOWN 5,654 6,534 6,534 6,534 6,533 0.0 1.1 0.0 1.0 0.8,167 0.0 0.0 81 01/20/2051 1.A FE 67140A-DE-XP1 Trust-OSX 2019-EXP1 Tr | | | | | | | | | | | ļ | | 0 | 3,379 | 0 | | 0 | 0 | 0 | | | |
| 67190A-AA-4 Oak Street Investment Gr-OAKIG 2021-1A A 0.9/20/2022 PAYDOWN 8,167 8,166 8,166 0.0 1.1 0.0 1.1 0.0 8,167 0.0 0.0 0.0 81 0.1/20/2051 1.A FE 67190A-AB-2 Oak Street Investment Gr-OAKIG 2021-1A A 0.9/20/2022 PAYDOWN 6,534 6,534 6,534 6,533 6,533 0.0 1.1 0.0 1.0 0.6,534 0.0 0.0 0.84 0.1/20/2051 1.A FE 67480A-AC-5 OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3 0.9/01/2022 PAYDOWN 5,608 5,580 5,580 5,580 0.5,581 0.0 27 0.0 5,608 0.0 0.0 1.45 0.1/01/2055 1.A FE 68268H-AA-4 One-Main Financial Issuar-OWF17 2016-3A A 0.07/18/2022 PAYDOWN 16,540 16,54 | | | | | | ···· | | | | | o | | 0 | 0 | | | U | 0 | n | | | |
| 67190A-BB-2 Qak Street Investment Gr-QMLG 2021-1A A | | | | | | | | | | | 0 | | 0 | 1 | 0 | | 0 | 0 | 0 | | | |
| .68268H-AA-4 OnelMain Financial Issuan-OMFIT 2016-3A A | | | | | | | | | | | 0 | 1 | 0 | 1 | 0 | | 0 | 0 | 0 | | | |
| 693456-AA-3 PINT Loan Trust 2013-J1-PINTLT 2013-J1 A1 0.9/01/2022 PAYDOINN 15.002 15.002 14.618 14.637 0.0 366 | | | | | | | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A |
| 693684-AA-0 PSMC 2020-1 Trust-PSMC 2020-1 A1 | | | | | | ļ | | | | | 0 | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A FE |
| 69374X-AA-8 PSNC 2019-2 Trust-PSNC 2019-2 Trust-PSNC 2019-2 A1 | | | · · · · · · · | | | ···· | | | | | ļ | | 0 | | 0 | | 0 | 0 | 0 | | | 1.A |
| .693758-AA-5 PSNC 2019-3 Trust-PSNC 2019-3 Trust-PSNC 2019-3 A1 | | | | | | | | | | | n | | | | 0 n | | | 0 | n | | | 1 A |
| | | | | | | | | | | | 0 | | | | 0 | | 0 | 0 | 0 | | | |
| | | | <u></u> | | | | | | | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | | | |

| | | | 1 | | Show All Lo | ng-Term Bo | nds and Stoc | k Sold, Red | leemed or C | | | | | | | | | | | | |
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| | | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
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| | | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
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| Ident- | | For- | Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | Parker-Hannifin Corp-NOTE | | 09/15/2022 | MATURITY | | 1,000,000 | 1,000,000 | 988,480 | 999, 188 | 0 | 812 | 0 | 812 | 0 | 1,000,000 | 0 | 0 | 0 | 35,000 | 09/15/2022 . | 2.A FE |
| | PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE | | 07/11/2022 | MATURITY | | 2,000,000 | 2,000,000 | 1,987,520 | 1,999,185 | 0 | 815 | 0 | 815 | 0 | 2,000,000 | 0 | 0 | 0 | 97,500 | 07/11/2022 . | 2.B FE |
| | Progress Residential 202-PROG 2020-SFR1 | | 09/01/2022 | PAYDOWN | ļ | 1,453 | 1,453 | 1,453 | 1,453 | ō | 0 | ļ0 | ļ0 | ō | 1,453 | ō | ļ0 | ō | 19 | 04/01/2037 . | 1.A FE |
| | Prospect Capital Corp-SENIOR UNSECURED Provident Funding Mortga-PFMT 2021-1 A2A | | 09/01/2022 | BASS TRADING LLC PAYDOWN | | 1,000,000 163,326 | 1,000,000 | 1,000,000 . 161,845 . | 1,000,000 | 0 | 0 1.457 | 0 n | 1.457 | 0 | 1,000,000 163.326 | 0 n | 0 | | 57,281 2,141 | 03/15/2023 . 04/01/2051 . | 2.C FE |
| 74923H-A0-4 | RALI Series 2007-QS4 Tru-RALI 2007 QA 3A | | 09/01/2022 | PAYDOWN | | 2,967 | 3,593 | 3,369 | 3,445 | 0 | 211 | 71 | 1,457 | 0 | 2,967 | 0 | 0 | 0 | 161 | 03/01/2037 | 4.B FM |
| 74927T-AC-5 | RBSSP Resecuritization T-RBSSP 2010-9 3A | | 09/27/2022 | PAYDOWN | | 31,659 | 31,659 | 29,720 | 28,467 | 0 | 3, 192 | 0 | 3, 192 | 0 | 31,659 | 0 | 0 | 0 | 779 | 10/26/2034 | 1.A FM |
| 74928D-AV-7 | RBSSP Resecuritization T-RBSSP 2009-1 7A | | 09/01/2022 | PAYDOWN | | 13,217 | 13,217 | 6 , 105 | 5,638 | 0 | 7,654 | 0 | 7,654 | 0 | 13,217 | 0 | 0 | 0 | 290 | 06/01/2037 . | 1.D FM |
| | RBSSP Resecuritization T-RBSSP 2009-3 6A | | 09/01/2022 | PAYDOWN | | 34, 184 | | 22,291 | 5,918 | 0 | 29,542 | 0 | 29,542 | 0 | 34, 184 | 0 | 0 | 0 | 1,549 | 03/01/2036 . | 1.D FM |
| | RBSSP Resecuritization T-RBSSP 2009-12 5 | | 09/01/2022 | PAYDOWN | | 44,752 | 43,800 | 31,019 | 36,752 | | 7,849 | 0 | 7,849 | 0 | 44,752 | 0 | 0 | 0 | 872 | 08/01/2036 . | 1.D FM |
| | RCKT Mortgage Trust 2019-RCKT 2019-1 A1 RCKT Mortgage Trust 2020-RCKT 2020-1 A1 | | 09/01/2022 | PAYDOWN | · | 25,551 | 17,063 | 17,327 24,401 | 23,871 | | 1,680 | U | 1,680 | 0 | 17,063 25,551 | | 0 | | 386 483 | 09/01/2049 02/01/2050 . | 1.A |
| | RMF Proprietary Issuance-RPIT 2019-1 A | | 09/25/2022 | PAYDOWN | | 119,764 | 119,764 | 118,837 | 119,005 | 0 | 759 | 0 | 759 | 0 | 119,764 | 0 | 0 | 0 | 2, 139 | 10/25/2063 . | 1.A FE |
| | RMF Proprietary Issuance-RPIT 2020-1 A | | 09/25/2022 | PAYDOWN | | 89,201 | | | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 2,001 | 04/26/2060 . | 1.A FE |
| 75115D-AA-3 | RALI Series 2006-QS13 Tr-RALI 2006-QS13 | | 09/25/2022 | PAYDOWN | | 9,942 | 11,684 | 8,596 | 8,596 | 0 | 2,444 | 0 | 2,444 | 0 | 9,942 | 0 | 0 | 0 | 98 | 09/25/2036 . | 1.D FM |
| | RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6 | | 09/01/2022 | PAYDOWN | | 5,263 | 6,269 | 6,031 | 6,031 | 0 | 136 | 0 | 136 | 0 | 5,263 | 0 | 0 | 0 | 242 | 04/01/2037 . | 1.D FM |
| | RALI Series 2007-QS9 Tru-RALI 2007-QS9 A | | 09/01/2022 | PAYDOWN | | | 27,673 | 26,087 | 26,599 | 0 | 1,001 | 463 | 538 | 0 | 20,811 | 0 | 0 | 0 | 1,091 | 07/01/2037 . | 4.B FM |
| | Ready Capital Mortgage F-RCMT 2020-FL4 A RENAISSANCE HOME EQUITY -RAMC 2007-3W AF | | 09/26/2022 | PAYDOWN | | 121,577 16,890 | 121,577 | 121,577 | 121,577 | | | 0 | 0 | 0 | 121,577 | 0 | | | 2,004 | 02/25/2035 . 09/01/2037 . | 1.A FE 1.A FM |
| | Renaissance Home Equity -RAMC 2004-4 AF5 | | 09/01/2022 | PAYDOWN | | 29.532 | | 26.662 | 27,260 | | 2,273 | 0 | 2,273 | 0 | 29.532 | 0 | | n | 633 | 02/01/2035 . | |
| | RALI Series 2005-QS15 Tr-RALI 2005-QS15 | | 09/01/2022 | PAYDOWN | | 7,084 | 7,291 | 6,693 | 5,171 | 0 | 2,276 | 0 | 2,276 | 0 | 7,084 | 0 | 0 | | 291 | | |
| 761118-SC-3 | RALI Series 2006-QS1 Tru-RALI 2006-QS1 A | | 09/01/2022 | PAYDOWN | | 5,776 | 6,849 | 6,351 | 6,367 | 0 | 360 | 11 | 349 | 0 | 5,776 | 0 | 0 | 0 | 275 | | |
| | RALI Series 2006-QS2 Tru-RALI 2006 QS2 1 | | 09/01/2022 | PAYDOWN | | 4,825 | 5,375 | 5,236 | 5,236 | 0 | 87 | 0 | 87 | 0 | 4,825 | 0 | 0 | 0 | 194 | 02/01/2036 . | 4.B FM |
| | RALI Series 2006-QS2 Tru-RALI 2006-QS2 1 | | 09/01/2022 | PAYDOWN | | 3,349 | 3,730 | 3,727 | 3, 101 | 0 | 605 | 0 | 605 | 0 | 3,349 | 0 | 0 | 0 | 134 | 02/01/2036 . | 1.D FM |
| | GMACM Mortgage Loan Trus-GMACM 2005-AA1 RMF Buyout Issuance Trus-RBIT 2020-HB1 A | | 09/01/2022 | PAYDOWN | | 81,297 25 | | | | 0 | 4,663 | 0 | 4,663 | 0 | 81,297 25 | 0 | 0 | 0 | 1,819 | 05/01/2035 . 10/25/2050 . | 1.D FM 1.A FE |
| | Santander Holdings USA I-SENIOR UNSECURE | | 08/23/2022 | MORGAN | | 2,915,490 | 3,000,000 | 2,994,480 | 2,996,688 | 0 | 260 | 0 | 260 | 0 | 2,996,948 | 0 | (81, 458) | (81,458) | 147,400 | 10/23/2030 . | 2.A FE |
| | CHARLES SCHWAB CORP-SENIOR UNSECURED NOT | | 09/01/2022 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,590 | 1,000,051 | 0 | (51) | 0 | (51) | 0 | 1.000.000 | 0 | 0 | 0 | 32,250 | 09/01/2022 | 1.F FE |
| 81743A-AA-7 | SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1 | | 09/01/2022 | PAYDOWN | | 68,490 | | 69,689 | | 0 | (1,099) | 0 | (1,099) | 0 | | 0 | 0 | 0 | 1,555 | 12/01/2049 . | 1.A |
| | Sequoia Mortgage Trust 2-SEMT 2013-5 A2 | | 09/01/2022 | PAYDOWN | | 9,958 | 9,958 | 9,427 | 9,511 | 0 | 446 | 0 | 446 | 0 | 9,958 | 0 | 0 | 0 | 196 | 05/01/2043 . | 1.A |
| | Sequoia Mortgage Trust 2-SEMT 2013-11 A1 | | 09/01/2022 | PAYDOWN | | 5,440 | 5,440 | 5,367 | 5,377 | ō | 63 | 0 | 63 | 0 | 5,440 | 0 | 0 | ō | 118 | 09/01/2043 . | 1.A |
| | Sequoia Mortgage Trust 2-SEMT 2013-2 A Sequoia Mortgage Trust 2-SEMT 2019-4 A1 | | 09/01/2022 09/01/2022 | PAYDOWN | ···· | 21,985 9,339 | 21,985 9,339 | 19,695 9,534 | 20,108 9,630 | 0 | 1,878 (291) | 0 | 1,878 | | 21,985 9,339 | 0 | 0 | | 261 197 | 02/01/2043 . 11/01/2049 . | 1.A |
| 81748K-AA-0 | Sequoia Mortgage Trust 2-SEMT 2019-4 AT | | 09/01/2022 | PAYDOWN | | 24.080 | | 9,534 | 24.914 | 0 | (835) | 0 | (835) | 0 | 24.080 | 0 | 0 | n | 577 | 03/01/2050 | 1.A |
| 817743-AA-5 | SERVPRO Master Issuer LL-SPRO 2019-1A A2 | | 07/25/2022 | PAYDOWN | | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 73 | 10/25/2049 . | 2.C FE |
| 83546D-AL-2 | Sonic Capital LLC-SONIC 2020-1AW A2IW | | 07/20/2022 | PAYDOWN | ļ | 1,250 | 1,250 | 1,272 | 1,271 | 0 | (21) | 0 | (21) | 0 | 1,250 | 0 | 0 | 0 | 23 | 01/20/2050 | 1.0 FE |
| | Sonic Capital LLC-SONIC 2020-1AW A21W | | 07/20/2022 | PAYDOWN | ļ | 3, 125 | 3, 125 | 3,321 | 3,314 | 0 | (189) | 0 | (189) | 0 | 3, 125 | 0 | 0 | 0 | 43 | 01/20/2050 . | 1.0 FE |
| | Soundview Home Loan Trus-SVHE 2005-0PT4 | | 09/26/2022 | PAYDOWN | | 46,245 | | 35,378 | 45, 145 | 0 | 1, 101 | 0 | 1, 101 | 0 | | 0 | 0 | ō | 469 | 12/25/2035 . | 1.A FM |
| 84858W-AA-4 855541-AC-2 | Spirit Airlines Pass Thr-FIRST LIEN SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1 | | 08/15/2022 | SINKING PAYMENTPAYDOWN | | 28,423 4,135 | | 28,423 3,867 | 28,432 3,527 | 0 | (9) 608 | 0 | (9) | 0 | 28,423 4,135 | 0 | 0 | 0 | 959 65 | 02/15/2030 . 01/01/2037 . | 1.G FE 1.D FM |
| | Store Master Funding I-V-STR 2016-1A A1 | | 09/20/2022 | PAYDOWN | ···· | | | 8.153 | 8, 155 | n | 2 | n | 2 | n | | n | n | n | 215 | 10/20/2046 . | 1.E FE |
| | Store Master Funding I-V-STR 2018-1A A1 | | 09/20/2022 | PAYDOWN | | 5,000 | 5,000 | 4,999 | 4,999 | 0 | 1 | 0 | 1 | 0 | 5,000 | 0 | 0 | | 132 | 10/20/2048 . | 1.A FE |
| 86213C-AB-1 | STORE MASTER FUNDING LLC-SERIES 2015-1A | | 09/20/2022 | PAYDOWN | | 1,250 | 1,250 | 1,230 | 1,242 | 0 | 8 | 0 | 8 | 0 | 1,250 | 0 | 0 | 0 | 35 | 04/20/2045 . | 1.E FE |
| | Structured Adjustable Ra-SARM 2005-17 5A | | 09/25/2022 | PAYDOWN | | 11,771 | 16,823 | 11,756 | 9,909 | 0 | 5,568 | 0 | 5,568 | 0 | 11,771 | 0 | 0 | 0 | 129 | 08/25/2035 . | 1.D FM |
| | Structured Adjustable Ra-SARM 2005 - 18 | | 09/01/2022 | PAYDOWN | ļ | 51,231 | 50,576 | 35,572 | 37,882 | 0 | 15,821 | 2,830 | | 0 | 51,231 | 0 | 0 | 0 | 1,089 | 09/01/2035 . | |
| | Structured Adjustable Ra-SARM 2006-4 5A1 | | 09/01/2022 | PAYDOWN | | 1,731 441.720 | 1,704 | 1,395 | 1,350 | ······ | 358 | 0 | 358 | 0 | 1,731 | 0 | 0 | }0 | 30 | 05/01/2036 . 05/25/2047 . | 1.D FM |
| | Structured Asset Securit-SASC 2007-RM1 A Structured Adjustable Ra-SARM 2007-3 3A1 | | 09/26/2022 | PAYDOWN | | 441,720 | 441,720 | | | 0 | | | 22,948 | 0 n | 441,720 | | 0 | | 3,032 | 05/25/2047 . 04/01/2047 . | 1.E FE 1.D FM |
| 869507-AA-1 | SUTTONPARK STRUCTURED SE-SERIES 17-1A CL | | 09/15/2022 | PAYDOWN | | 12,389 | 12,389 | 12,383 | 12,384 | 0 | 5,095 | 041 | | 0 | 12,389 | 0 | 0 | n | 355 | 04/01/2047 . | 1.0 FE |
| 87222E-AB-4 | TBW Mortgage-Backed Trus-TBW 2007-1 A2 | | 09/26/2022 | PAYDOWN | | 18,475 | | 5, 167 | 0 | 0 | 13,470 | 450 | 13,020 | 0 | 18,475 | 0 | 0 | 0 | 41 | 03/25/2037 . | 1.D FM |
| 87222E-AC-2 | TBW Mortgage-Backed Trus-TBW 2007-1 A3 | | 09/01/2022 | PAYDOWN | | 19,786 | 19,786 | 6,597 | 0 | 0 | 12,928 | 316 | 12,612 | 0 | 19,786 | 0 | 0 | 0 | 104 | 03/01/2037 . | 1.D FM |
| 87342R-AF-1 | Taco Bell Funding LLC-BELL 2018-1AW A2W | | 08/25/2022 | PAYDOWN | ļ | 2,500 | 2,500 | 2,500 | 2,501 | 0 | (1) | 0 | (1) | 0 | 2,500 | 0 | 0 | 0 | 86 | 11/25/2048 . | 1.0 FE |
| 88156E-AB-2 | Terwin Mortgage Trust 20-TMTS 2006-17HE | . | 09/26/2022 | PAYDOWN | | 13,429 | 13,424 | 11,458 | 14,242 | F | (817) | 0 | (817) | ļō | 13,429 | 0 | ļ0 | Fō | 524 | 01/25/2038 . | 1.A FM |
| ø8 I5/V-AB-3 | Terwin Mortgage Trust 20-TMTS 2007-6ALT | | 09/26/2022 | PAYDOWN | | 16,406 | 16,406 | 8,531 | 9,989 | 0 | 6,417 | 0 | 6,417 | 0 | 16,406 | 0 | J0 | 0 | 95 | 08/25/2038 . | I.A FM |

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

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| | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Cl | nange In Boo | ok/Adjusted | Carrving Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
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| | | | | | | | | | | | | Current | Change in | Foreign | Pook/ | | | | Interest/ | | Modifier |
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| 011010 | | | | | | | | | Book/ | Unrealized | | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | | isposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | | Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| 88159D-AA-3 | | | /20/2022 | PAYDOWN | | 2,881,417 | 2,881,417 | 2,864,997 | 2,871,529 | 0 | 9,887 | 0 | 9,887 | 0 | 2,881,417 | 0 | 0 | 0 | 62,383 | 10/20/2047 . | 2.A FE |
| 89655Y-AA-4 89656C-AA-1 | | | /16/2022 /16/2022 | PAYDOWN | | 15,715 | 15,715 | 15,715 | 15,718 46,372 | 0 | (2) | 0 | (2) | 0 | 15,715 45.154 | 0 | 0 | 0 | 661 | 11/16/2039 . | 2.C FE |
| 89657B-AA-2 | | | / 16/2022 /17/2022 | PAYDOWN | | 45 , 154 77 , 559 | 45, 154 77, 559 | 73,803 | | | (1,218) | | (1,218) | | | | | | 1,466 | 10/16/2040 . 04/17/2049 . | 1.F FE |
| 89657B-AB-0 | | | /17/2022 | PAYDOWN | | 36, 155 | | 36,147 | | n | 7 | 0 | | 0 | | n | n | 0 | 576 | 10/18/2049 . | 1.F FE |
| 90352W-AD-6 | | | /28/2022 | PAYDOWN | | 17,887 | 17,887 | 17,887 | 17,886 | 0 | 1 | 0 | 1 | 0 | 17,887 | 0 | 0 | 0 | 268 | 02/28/2051 . | 1.F FE |
| 90932Q-AA-4 | 4 UNITED AIR 2014-2 A PASS THRU TR-1ST LIE | | /03/2022 | SINKING PAYMENT | | 27,428 | 27,428 | 27,428 | 27,436 | 0 | (8) | 0 | (8) | 0 | 27,428 | 0 | 0 | 0 | 1,029 | . 09/03/2026 . | 2.A FE |
| 92212K-AA-4 | 4 Vantage Data Centers Iss-VDC 2019-1A A2 | | /15/2022 | PAYDOWN | | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 53 | 07/15/2044 . | 1.G FE |
| 92539J-AA-3 | | | /01/2022 | PAYDOWN | | 66,259 | | | Ω | 0 | ļ <u>1</u> | 0 | ļ <u>1</u> | 0 | | 0 | 0 | 0 | Ω | 08/01/2067 . | 1.A FE |
| 92539J-AB-1 | | | /01/2022 | PAYDOWN | | 13,252 | 13,252 | 13,252 | 0 | 0 | 0 | 0 | 0 | 0 | 13,252 | 0 | 0 | 0 | 0 | 08/01/2067 . | 1.C FE |
| 92925V-AF-7 933638-AA-6 | | | /01/2022 /01/2022 | PAYDOWN | | 20,955 | 19,227 | 17,580 22,909 | 19,997 | | (597) | 0 | (597) | | 20,955 | 0 | | | 297 150 | 02/01/2037 . 01/01/2047 . | 3.B FM |
| 93363P-AC-4 | | | /01/2022 /01/2022 | PAYDOWN | | 29,118 | | | | | (456) | | | | 29, 118 | 0 | ٠ | | 199 | 11/01/2047 . | 3.B FM |
| 93934F-MD-1 | | | /01/2022 | PAYDOWN | | 13,062 | 16,980 | 12,810 | 12,810 | 0 | 3,041 | 0 | 3,041 | 0 | 13,062 | 0 | 0 | 0 | 698 | 03/01/2036 . | 1.D FM |
| 93934N-AC-9 | | | /01/2022 | PAYDOWN | | 6,210 | | 6,678 | 7,269 | 0 | 829 | 657 | 172 | 0 | 6,210 | 0 | 0 | 0 | 284 | 07/01/2036 . | 3.B FM |
| 93934N-AR-6 | | | /25/2022 | PAYDOWN | | 2,355 | 2,970 | 2,346 | 1,270 | 0 | 1,553 | 0 | 1,553 | 0 | 2,355 | 0 | 0 | 0 | 24 | 07/25/2036 . | 1.D FM |
| 94989Y-AY-9 | | | /01/2022 | PAYDOWN | | 19,562 | 19,562 | 19,757 | 19,629 | 0 | (68) | 0 | (68) | 0 | 19,562 | 0 | 0 | 0 | 414 | 01/01/2059 . | 1.A |
| 95002F-AA-2 | | | /01/2022 | PAYDOWN | | 53,538 | 53,538 | 54,491 | 54,683 | 0 | (1, 145) | 0 | (1, 145) | 0 | 53,538 | 0 | 0 | 0 | 1,306 | 09/01/2049 . | 1.A |
| 95002K-AA-1 | | | /01/2022 | PAYDOWN | | 5,544 | 5,544 | 5,610 | 5,639 | 0 | (95) | 0 | (95) | 0 | 5,544 | 0 | 0 | 0 | 112 | 12/01/2049 . | 1.A |
| 95058X-AG-3 96034L-AA-9 | | | /15/2022 /01/2022 | PAYDOWN | | 7,500 60,179 | 7,500 60,179 | | 7,500 60,154 | 0 | 0 26 | 0 | 0 | | 7,500 60,179 | 0 | 0 | 0 | 213 | 06/15/2049 . 03/01/2034 . | 2.B FE |
| 96928*-00-8 | | | /15/2022 | SINKING PAYMENT | | 9,613 | 9,613 | 9,613 | 9,613 | | 20 n | 0 | 20 | | 9,613 | 0 | | | 426 | 06/15/2033 . | 1.A FE |
| 96928*-CR-6 | | | /15/2022 | SINKING PAYMENT | | 11,769 | 11,769 | 11,769 | 11,769 | 0 | 0 | 0 | 0 | 0 | 11,769 | 0 | 0 | 0 | | 05/15/2034 | 2.B |
| 97064F-AA-3 | | | /15/2022 | PAYDOWN | | 29,036 | 29,036 | 29,036 | 29,036 | 0 | 0 | 0 | 0 | 0 | 29,036 | 0 | 0 | 0 | 644 | 03/15/2045 . | 1.F FE |
| 974153-AB-4 | 4 Wingstop Funding LLC-WSTOP 2020-1A A2 | | /05/2022 | PAYDOWN | | 3,750 | 3,750 | 3,750 | 3,750 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 80 | 12/05/2050 . | 2.B FE |
| 97652P-AL-5 | | | /01/2022 | PAYDOWN | | 11,446 | 11,446 | 11,375 | 11,381 | 0 | 66 | 0 | 66 | 0 | 11,446 | 0 | | | | | |
| 98920M-AA-0 | | | /30/2022 | PAYDOWN | | | | | | | | | | | | | 0 | 0 | 284 | 06/01/2044 . | 1.A |
| 05492A-AJ-0 | | | | | | 10, 163 | 10,163 | 9,826 | | 0 | 336 | 0 | 336 | 0 | 10 , 163 | 0 | 0 | 0 | 284 165 | 07/30/2051 . | 2.B FE |
| 054007 44 7 | | | /25/2022 | PAYDOWN | | 604,317 | 604,317 | 604,317 | 604,317 | 0 | 0 | 0 | 0 | 0 | 10,163 604,317 | 0 | 0 | 0 | 284 165 14,993 | 07/30/2051 . 01/25/2029 . | 2.B FE 1.B FE |
| 05492K-AA-7 | | D09 | /16/2022 | PAYDOWN | | 604,317 924,488 | 604,317 | 604,317 | 910,773 | 0 0 0 | | 0 0 0 | 0 | 0 | 10 , 163 604 , 317 924 , 488 | 0 | 0 | 0 0 0 | 284 165 14,993 13,912 | 07/30/2051 . 01/25/2029 . 08/15/2036 . | 2.B FE 1.B FE 1.A FE |
| 05492Q-AA-4 | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 | PAYDOWNPAYDOWN | | 604,317 924,488 477,894 | 604,317 924,488 477,894 | 604,317 861,402 478,406 | 910,773 478,136 | 0 0 0 | 0 13,715 (243) | 0 0 0 | 0 13,715 (243) | 0 0 0 | 10, 163 604, 317 924, 488 477, 894 | 0 0 0 | 0 0 0 | 0 0 0 0 0 | 284 165 14,993 13,912 5,716 | 07/30/2051 . 01/25/2029 . 08/15/2036 . 02/16/2037 . | 2.B FE 1.B FE 1.A FE |
| | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 | PAYDOWN | | 604,317 924,488 | 604,317 | 604,317 | 910,773 | 0 0 0 0 | | 0 0 0 0 | 0 | 0 0 0 0 | 10 , 163 604 , 317 924 , 488 | | 0 0 0 0 | 0 0 0 0 0 | 284 165 14,993 13,912 | 07/30/2051 . 01/25/2029 . 08/15/2036 . | 2.B FE 1.B FE 1.A FE |
| 05492Q-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A 4 BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 3 Deerpath Capital CL0 201-DPATH 2018-1A A 4 Deerpath Capital CL0 201-DPATH 2018-1A A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 | 0 0 0 0 | 0 13,715 (243) (55) (108) | 0 0 0 0 | 0 13,715 (243) (55) (108) | | | | | 0 0 0 0 0 0 0 | | 07/30/2051 01/25/2029 08/15/2036 02/16/2037 05/15/2029 01/15/2031 01/15/2031 | 2.B FE 1.B FE 1.A FE 1.A FE 1.A FE |
| 05492Q-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS | | | | | | 0 0 0 0 0 0 0 | | | | | | | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 5,513 | 284 | 07/30/205101/25/202908/15/203602/16/203705/15/202901/15/2031 | 2.B FE 1.B FE 1.A FE 1.A FE 1.A FE 1.A FE 2.A FE |
| 05492Q-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 28851Q-AE-3 | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A 4 BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 5 Deerpath Capital CLO 201-DPATH 2018-1A A 5 Deerpath Capital CLO 201-DPATH 2018-1A A 6 Electricite de France SA-SENIOR UNSCURE 6 Ellington Clo I Ltd-ECLO 2017-1A AR | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 | 0 0 0 0 0 0 0 0 | | | | | | | 0 0 0 0 0 0 0 0 0 0 0 5,513 | 0 0 0 0 0 0 0 0 0 0 5,513 | | .07/30/205101/25/202908/15/203602/16/203705/15/202901/15/203101/15/203109/21/202810/15/2029 . | 2.B FE 1.B FE 1.A FE 1.A FE 1.A FE 1.A FE 2.A FE 1.A FE |
| 05492Q-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 28851Q-AE-3 28852E-AA-7 | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A 4 BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 3 Deerpath Capital CLO 201-DPATH 2018-1A A 4 Deerpath Capital CLO 201-DPATH 2018-1A A 5 Electricite de France SA-SENIOR UNSCOURE 5 Electrington Clo I Ltd-ECLO 2017-1A A 7 Ellington Clo II Ltd-ECLO 2017-2A A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN VARIOUS PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 | 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 | | | | | 0 0 0 0 0 0 0 0 0 0 5,513 | 0 0 0 0 0 0 0 0 0 0 5,513 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .09/21/2028 .10/15/2029 .02/15/2029 | 2.B FE 1.B FE 1.A FE 1.A FE 1.A FE 1.A FE 2.A FE 1.A FE |
| 054920-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 288510-AE-3 28852E-AA-7 30312U-AA-1 | BDS 2020-FL5 LTD-BDS 2020-FL5 A BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 Deerpath Capital CLO 201-DPATH 2018-1A A Deerpath Capital CLO 201-DPATH 2018-1A A Electricite de France SA-SENIOR UNSECURE Ellington Clo Ltd-ECLO 2017-1A AR FS Rialto 2019-FL1-FSRIA 2019-FL1 A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 /15/2022 /15/2022 /16/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 | 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | 0 0 0 0 0 0 0 0 0 5,513 0 0 | 0 0 0 0 0 0 0 0 0 0 0 5,513 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 | 07/30/205101/25/202908/15/203602/16/203705/15/202901/15/203109/21/202810/15/202901/15/202901/15/202902/15/202902/15/202902/15/2029 | 2.B FE |
| 054920-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 288512-AA-7 30312U-AA-1 381362-AL-6 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | 0 0 0 0 0 0 0 0 0 0 5,513 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 | 07/30/2051 01/25/2029 08/15/2036 02/16/2037 05/15/2029 01/15/2029 01/15/2029 01/15/2029 02/15/2029 02/15/2029 12/16/2036 06/15/2034 | 2.B FE |
| 054920-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 288510-AE-3 28852E-AA-7 30312U-AA-1 381362-AL-6 38175N-AA-6 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /15/2022 /06/2022 /15/2022 /10/2022 /15/2022 /15/2022 /16/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN VARIOUS PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | 0 13,715 (243) (55) (108) (55) (108) (546) 2,052 15 214 0 0 (1) (1) | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 | | | | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 | 07/30/2051 01/25/2029 08/15/2036 08/15/2036 02/16/2037 05/15/2029 01/15/2031 09/21/2028 10/15/2029 02/15/2029 12/16/2036 06/15/2034 05/05/2030 | 2.B FE |
| 054920-AA-4 05587T-AA-4 244608-AA-3 244608-AJ-4 268317-AU-8 288512-AA-7 30312U-AA-1 381362-AL-6 | BOS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | | | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 3,762 289 | 07/30/2051 01/25/2029 08/15/2036 02/16/2037 05/15/2029 01/15/2029 01/15/2029 01/15/2029 02/15/2029 02/15/2029 12/16/2036 06/15/2034 | 2.B FE |
| | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 3 Deerpath Capital CLO 201-DPATH 2018-1A A Deerpath Capital CLO 201-DPATH 2018-1A A Electricite de France SA-SSNIOR UNSCOURE 3 Ellington Clo I Ltd-ECLO 2017-1A A F Rialto 2019-FL1-FSRIA 2019-FL1 A G GoldenTec Credit Opport-GTOOP 2012-1A A G GoldenTec Credit Opport-GTOOP 2012-1A A G GoldenTec Credit Opport-GTOOP 2012-1A A HORZN 2018-1 A HORZN 2018-1 A | D | /16/2022 /18/2022 /15/2022 /06/2022 /10/2022 /10/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN VARIOUS PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 23,249 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 13,715 (243) (255) (265) (108) (55) (108) (566) (2,052 15) (214 214 (10) (10) (10) (10) (10) (10) (11) (11) | | 0 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 | | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 3,762 289 595 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .09/21/2028 .10/15/2029 .10/15/2029 .10/15/2029 .10/15/2029 .10/15/2029 .10/15/2029 .10/15/2029 .10/15/2034 .05/05/2030 .10/15/2029 .10/15/2034 | 2.B FE |
| .054920_AA-4 .05587T-AA-4 .244608-AA-3 .244608-AJ-4 .268317-AU-8 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .390556-AL-2 .440405-AE-8 .44040H-AA-0 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /15/2022 /15/2022 /16/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN VARIOUS PAYDOWN GOLDMAN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 23,249 1,994,808 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | 0 0 13,715 (243) (243) (55) (108) (55) (108) (546) (2,052 15) (214 0 0 0 0 11) (11) (11) (10) (10) (450 450 | | | | | | | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .09/21/2028 .10/15/2029 .12/16/2036 .06/15/2034 .05/05/2030 .10/15/2029 .12/15/2039 .12/15/2039 .12/15/2039 .12/15/2039 .12/15/2039 | 2.B FE |
| | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D. 099 D. 088 D. 099 D. 077 D. 080 D. 077 D. 080 D. 077 D. 080 D. 077 C. 090 D. 080 D. 090 D. 080 D. 090 D. 080 D. 090 D. 090 | /16/2022 /18/2022 /15/2022 /15/2022 /15/2022 /10/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN | | | | | 910,773 478,136 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,880 208,833 9,907 237,596 9,421 23,249 1,994,808 58,078 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | 0 0 13,715 (243) (243) (556) (108) (546) 2,052 15 214 214 (10) (10) 0 0 (11) (10) 0 0 (11) 450 0 0 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .228, 788 .266, 860 .208, 833 .9, 0, 97 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 3,762 289 595 505 101,597 1,632 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .01/15/2031 .01/15/2029 .02/15/2029 .02/15/2029 .05/15/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 .05/05/2034 | 2.B FE |
| .054920-AA-4 .05587T-AA-4 .244608-AA-3 .244608-AJ-4 .268317-AL-8 .288510-AE-3 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .38175N-AA-6 .390556-AL-2 .440405-AE-8 .44040H-AA-0 .44962L-AF-4 .48244X-AA-0 .49255P-AA-1 | 4 BDS 2020-FL5 LTD-BDS 2020-FL5 A BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5 3 Deerpath Capital CLO 201-DPATH 2018-1A A Deerpath Capital CLO 201-DPATH 2018-1A A Electricite de France SA-SSNIOR UNSCORE 3 Ellington Clo I Ltd-ECLO 2017-1A A F Rialto 2019-FL1-FSRIA 2019-FL1 A GoldenTree Credit Opport-GTCOP 2012-1A A GOIDENTE Credit Opport-GTCOP 2012-1A A HORZN 2018-1 A HORZN 2018-1 A HORZN 2018-1 A HORZN 2018-1 A KOAC Aircraft Finance-HORZN 2019-1 A LISM Markit Ltd-SSNIOR UNSCORED KDAC Aircraft Finance Lt-SERIES 17-1A CL Kestrel Aircraft Funding-KSTRL 2018-1A A | D | /16/2022 /18/2022 /15/2022 /15/2022 /15/2022 /10/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 23,249 1,994,808 5,8,078 5,308 | | | | 0 0 13,715 (243) (55) (708) (7 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 .5, 410 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14, 993 13, 912 5, 716 6, 353 15, 755 98, 441 118, 661 1, 895 4, 308 5, 244 7, 126 137 3, 762 289 595 101, 597 10, 597 11, 597 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .09/21/2028 .02/15/2029 .02/15/2029 .02/15/2029 .02/15/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 .05/05/2030 | 2.B FE |
| | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D. 099 D. 088 D. 097 D. 077 D. 077 D. 088 D. 097 D. 077 D. 088 D. 088 D. 088 D. 098 D. 099 D. 098 D. 099 D. 098 D. 099 D. 099 D. 099 D. 099 D. 099 D. 099 D. 099 D. 099 | /16/2022 /18/2022 /18/2022 /15/2022 /16/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 2,3,249 1,994,808 5,8,078 5,308 2,997,067 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 13,715 (243) (55) (108) (55) (108) (56) (108) (56) (108) (109) | | 0 0 13,715 (243) (243) (55) (108) (55) (108) (546) (2,052 15) (214 0 0 0 (11) (10) 0 0 (11) (41) (45) (56) (56) (56) (67) (67) (67) (67) (67) (67) (67) (6 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1,000,000 .3,000,000 .3,405,711 .119,691 .328,788 .266,860 .208,833 .9,097 .237,587 .9,421 .23,248 .1,995,258 .58,078 .5,410 .3,000,000 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137,137 3,762 289 595 101,597 1,632 154 90,000 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .01/15/2031 .01/15/2029 .02/15/2029 .12/16/2036 .06/15/2034 .05/05/2030 .10/15/2029 .12/15/2038 .06/15/2034 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 .10/15/2039 | 2.B FE |
| .054920-AA-4 .05587T-AA-4 .244608-AA-3 .244608-AJ-4 .288517-AL-8 .288510-AE-3 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .38175N-AA-6 .390556-AL-2 .44040H-AA-0 .44962L-AF-4 .48244Y-AA-0 .49255P-AA-1 .500630-BX-5 .53946lH-AA-5 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D. 099 D. 088 D. 077 D. 070 D. 088 D. 077 D. 088 D. 097 D. 088 D. 099 D. 088 D. 099 D. 088 D. 099 D. 088 D. 099 D. 088 D. 099 D. 088 D. 099 D. | /16/2022 /16/2022 /16/2022 /15/2 | PAYDOWN MATURITY | | | | | 910 773 478 136 478 136 417, 937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 23,249 1,994,808 58,078 5,308 2,997,067 64,801 | | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 13,715 (243) (55) (708) (7 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 .5, 410 .3, 000, 000 .68, 789 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 3,762 289 595 101,597 11,632 154 90,000 1,056 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .01/15/2029 .02/15/2029 .02/15/2029 .02/15/2029 .05/15/2034 .05/05/2030 .08/01/2028 .08/01/2028 .08/01/2028 .08/01/2028 .08/01/2028 .09/14/2022 | 2.B FE |
| .054920-AA-4 .05587T-AA-4 .244608-AA-3 .244608-AA-3 .244608-AJ-4 .288317-AL-8 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .390556-AL-2 .440405-AA-4 .44040H-AA-0 .44962L-AF-4 .48244X-AB-4 .50630-BX-5 .53946M-AA-5 .50630-BX-5 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D. 099 D. 098 D. 077 D. 077 D. 078 D. 088 D. 077 D. 077 D. 088 D. 097 D. 088 D. 097 D. 088 D. 097 D. 088 D. 097 D. 098 D. 097 D. 098 D. 097 D. 098 D. 098 D. 099 D. 098 D. 099 D. | /16/2022 /16/2022 /18/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,037 237,596 9,421 23,249 1,994,808 1,58,078 5,308 2,997,067 64,801 1,517,310 | | | | 0 0 13,715 (243) (243) (55) (108) (55) (108) (546) (2,052 15) (214 0 0 0 (11) (10) 0 0 (11) (41) (45) (56) (56) (56) (67) (67) (67) (67) (67) (67) (67) (6 | | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14, 993 13, 912 5, 716 6, 353 15, 755 98, 441 118, 661 1, 895 4, 308 5, 244 7, 126 137 3, 762 289 595 101, 597 1, 632 1, 632 1, 632 1, 632 22, 014 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .09/21/2028 .09/21/2028 .02/15/2029 .02/15/2029 .02/15/2029 .02/15/2030 .05/15/2034 .05/05/2030 .07/15/2039 .08/01/2028 .08/15/2034 .05/15/2039 .08/10/2038 .07/15/2039 .08/01/2028 .09/14/2022 .05/15/2038 | 2.B FE |
| .054920-AA-4 .05587T-AA-4 .244608-AA-3 .244608-AJ-4 .288517-AL-8 .288510-AE-3 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .38175N-AA-6 .390556-AL-2 .44040H-AA-0 .44962L-AF-4 .48244Y-AA-0 .49255P-AA-1 .500630-BX-5 .53946lH-AA-5 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /16/2022 /16/2022 /15/2 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARIOUS PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN MATURITY PAYDOWN MATURITY PAYDOWN PAYDOWN MATURITY PAYDOWN PAYDOWN PAYDOWN MATURITY PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910 773 478 136 478 136 417, 937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,860 208,833 9,097 237,596 9,421 23,249 1,994,808 58,078 5,308 2,997,067 64,801 | | | | 0 0 13,715 (243) (243) (55) (108) (55) (108) (546) (2,052 15) (214 0 0 0 (11) (10) 0 0 (11) (41) (45) (56) (56) (56) (67) (67) (67) (67) (67) (67) (67) (6 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 .5, 410 .3, 000, 000 .68, 789 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 137 3,762 289 595 101,597 11,632 154 90,000 1,056 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .01/15/2031 .01/15/2029 .02/15/2029 .02/15/2029 .02/15/2029 .05/15/2034 .05/05/2030 .08/01/2028 .08/01/2028 .08/01/2028 .08/01/2028 .08/01/2028 .09/14/2022 | 2.B FE |
| .054920-AA-4 .05587T-AA-4 .244608-AA-3 .244608-AA-3 .244608-AJ-4 .288317-AL-8 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .390556-AL-2 .440405-AA-4 .44040H-AA-0 .44962L-AF-4 .48244X-AB-4 .50630-BX-5 .53946M-AA-5 .50319W-AA-9 .50319W-AA-9 .50319W-AA-9 .50319W-AA-9 .50319W-AA-9 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16//2022 /18/2022 /16/2022 /15/2022 | PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN VARICUS PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN MATURITY PAYDOWN PAYDOWN MATURITY PAYDOWN PAYDOWN PAYDOWN MATURITY PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN | | | | | 910,773 478,136 417,937 1,000,108 3,000,546 3,000,546 268,837 9,097 237,596 9,421 23,249 1,994,808 5,8078 2,997,067 6,48,801 1,517,310 197,031 6,7,539 6,3,070 | | | | 0 0 13,715 (243) (243) (255) (108) (556) (108) (546) (2,052 15 214 0.0 0 0.0 (11) (11) (10) (10) (10) (10) (10) (10 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 .5, 410 .3, 000, 000 .68, 789 .1, 517, 310 .197, 031 .67, 529 .63, 072 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 23,762 101,597 101,597 1,632 1,632 1,632 1,632 2,014 3,018 3,018 982 1,830 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .09/21/2028 .02/15/2031 .09/21/2028 .02/15/2029 .02/15/2029 .02/15/2029 .02/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2039 .05/15/2038 .05/15/2038 .05/15/2038 .05/15/2038 .05/15/2038 .05/15/2038 .05/15/2038 .05/15/2038 | 2.B FE |
| .054920_AA-4 .05587T-AA-4 .244608-AA-3 .244608-AJ-4 .268317-AU-8 .288510_AE-3 .288510_AE-3 .28852E-AA-7 .30312U-AA-1 .381362-AL-6 .300556-AL-2 .440405-AE-8 .440401-AA-0 .44962L-AF-4 .482244Y-AA-0 .49255P-AA-1 .500630-BX-5 .53946II-AA-5 .59319II-AA-9 .61034H-AA-2 .65130P-AII-0 .72353P-AI-4 | BDS 2020-FL5 LTD-BDS 2020-FL5 A | D | /16/2022 /18/2022 /18/2022 /16/2022 /15/2022 | PAYDOWN | | | | | 910 773 478 136 417, 937 1,000,108 3,000,546 2,973,925 119,677 328,574 266,880 208,833 9,097 237,586 9,421 23,249 1,994 1,594,807 5,308 2,997,606 64,801 1,517,310 197,031 197,031 | | | | 0 0 13,715 (243) (243) (255) (108) (556) (108) (546) (2,052 15 214 0.0 0 0.0 (11) (11) (10) (10) (10) (10) (10) (10 | | .10, 163 .604, 317 .924, 488 .477, 894 .417, 882 .1, 000, 000 .3, 000, 000 .3, 405, 711 .119, 691 .328, 788 .266, 860 .208, 833 .9, 097 .237, 587 .9, 421 .23, 248 .1, 995, 258 .58, 078 .5, 410 .3, 000, 000 .68, 789 .1, 517, 310 .197, 031 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 284 165 14,993 13,912 5,716 6,353 15,755 98,441 118,661 1,895 4,308 5,244 7,126 289 595 101,597 11,632 154 90,000 1,056 22,014 3,018 | .07/30/2051 .01/25/2029 .08/15/2036 .02/16/2037 .05/15/2029 .01/15/2031 .09/21/2028 .09/21/2028 .02/15/2029 .02/15/2029 .02/15/2029 .02/15/2030 .05/05/2030 .07/15/2039 .08/01/2028 .08/01/2028 .08/01/2028 .09/14/2022 .09/14/2022 .05/15/2038 .09/14/2022 .05/15/2038 .09/14/2022 .05/15/2038 | 2.B FE |

SCHEDULE D - PART 4

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

| | | | | SHOW All L | ong-renn bo | onas ana Sto | ick Sola, Net | decined of C | Juliel Wise L | Jiapuacu (| or During ti | ie Guireiii | Qualici | | | | | | | |
|-----------|--|------------|----------------|------------|-------------|--------------|---------------|--------------|---------------|------------|--------------|-------------|-----------|------------|-----------|-----------|------------|-----------|-------------|----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | Ch | ange In Bo | ok/Adjusted | Carrying Va | lue | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | ı . | 1 | NAIC |
| | | | | | | | | | | | | | | | | | | 1 | 1 | Desig- |
| | | | | | | | | | | | | | | | | | l | , | 1 | nation, |
| | | | | | | | | | | | | | | | | | | ı | 1 | NAIC |
| | | | | | | | | | | | | Total | Total | | | | | | 1 | Desig- |
| | | | | | | | | | | | Current | Change in | Foreign | | | | l | Bond | 1 | nation |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | l | Interest/ | 1 | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted | Change in | Adjusted | Foreign | | l | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | Value | /Adjusted | Value at | Gain | Gain | Total Gain | | tractual | Admini- |
| Ident- | | For- Dispo | sal Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign Da | e of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | TruPS Financials Note Se-TFINS 2017-2A A | . D | | | 250,000 | 250,000 | 245,000 | 245,768 | 0 | 4,232 | 0 | 4,232 | 0 | 250,000 | 0 | 0 | 0 | 5,040 | | 1.D FE |
| | UBS AG/Stamford CT-SUBORDINATED | D | | | 1,000,000 | 1,000,000 | 1,015,000 | 1,001,324 | 0 | (1,324) | 0 | (1,324) | 0 | 1,000,000 | 0 | 0 | 0 | | | 2.A FE |
| | WhiteHorse X Ltd-WITEH 2015-10A B2 | . D07/17/2 | | | 434,902 | 434,902 | 434,902 | 434,902 | | | U | | 0 | 434,902 | n | | | 25,787 | 04/17/2027 | 1.A FE |
| | 9. Subtotal - Bonds - Industrial and N | | | | 59.832.740 | 59.753.563 | 58.716.214 | 53,854,600 | 179 | 507,371 | 16.678 | 490,872 | Δ | 59.923.980 | 17.395 | (108.635) | (91,240) | 1.870.439 | XXX | XXX |
| | Carolina First Mortgage -SUBORDINATED | | 1022 DIRECT | | 00,002,740 | 00,700,000 | 0,710,217 | 00,004,000 | 0 | 281.075 | 0 | 281.075 | 0 | 00,020,000 | 0 | (100,000) | 01,270, | 1,070,400 | .01/31/2031 | 1 |
| | 9. Subtotal - Bonds - Hybrid Securitie | | | | 0 | 0 | 0 | 0 | 0 | 281.075 | 0 | 281.075 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | 7. Total - Bonds - Part 4 | | | | 68,463,106 | 68,383,929 | 67.377.955 | 62,498,903 | 179 | 788,345 | 16,678 | 771,846 | 0 | 68,568,184 | 17.396 | (122,472) | (105,076) | 2,190,316 | XXX | XXX |
| | 8. Total - Bonds - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| | 9. Total - Bonds | | | | 68,463,106 | 68,383,929 | 67,377,955 | 62,498,903 | 179 | 788,345 | 16.678 | 771,846 | 0 | 68,568,184 | 17,396 | (122,472) | | 2,190,316 | XXX | XXX |
| 450999999 | 7. Total - Preferred Stocks - Part 4 | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 450999999 | 8. Total - Preferred Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 450999999 | 9. Total - Preferred Stocks | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 598999999 | 7. Total - Common Stocks - Part 4 | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 598999999 | 8. Total - Common Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 598999999 | 9. Total - Common Stocks | - | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 599999999 | 9. Total - Preferred and Common Sto | ocks | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 600999999 | 9 - Totals | | | | 68,463,106 | XXX | 67.377.955 | 62.498.903 | 179 | 788.345 | 16.678 | 771.846 | 0 | 68.568.184 | 17.396 | (122,472) | (105.076) | 2.190.316 | XXX | XXX |

| | Showing all Options. | Caps, Floors, | Collars, Swaps an | d Forwards Open | as of Current Statement Date |
|--|----------------------|---------------|-------------------|-----------------|------------------------------|
|--|----------------------|---------------|-------------------|-----------------|------------------------------|

| | | | | | | Showing a | all Options | s, Caps, Flo | oors, Colla | ırs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | ent Date | ! | | | | | | | |
|----------------------------------|----------------------|-------------|---------------|---------------------------------------|---------------------------|--------------|--------------|--------------|-------------------------------------|-------------------|-----------------------|-----------------------|----------|------------|----------|------------|------------|------------------|-------------------|------------------------|-----------|--------|-------------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | 1 1 | 1 |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | 1 1 | 1 |
| | Description | | | | | | | | | 0 | Year(s) | Year Initial | | | | | | | | | | | 1 |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | | | | | | | Tatal | C | A ali a tura a unt | | Credit | Hedge |
| | Hedged, Used for | | Typo(c) | | | | Date of | | | Price, Rate or | of Un- | Un- | | Book/ | | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | of | Effectiveness at Inception |
| | Income | Schedule/ | Type(s) of | | | | Maturity | Number | | Index | discounted Premium | discounted Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange | Counterparty | Trade | or | of | Notional | Received | (Received) | | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | total - Purchased Or | | (-/ | | | | | | | (1 51151) | 0 | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | | | XXX |
| | total - Purchased Or | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 145230 Call Options - | LIABILITY LEDGE | E 1 15 14 E | | STANLEY/CLEARED | 0070070071/1/01/0 170070 | 04 (00 (0000 | 04 (00 (0000 | | F 00F 000 | 4000 0500000 | | 400 044 | | 445 440 | | 540 | | | (040.700) | | | | 0004 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 . | | 5,635,260 | 4696.05000000 | | 428,844 | 0 | 115, 142 | | 543 | | 0 | (313,702) |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 145238 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 . | | 1,878,420 | 4696.05000000 | | 142,948 | 0 | 38,381 | | 193 | | 0 | (104,567) |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 145244 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 . | | 939 , 210 | 4696.05000000 | | 71,474 | 0 | 19, 190 | | 160 | | 0 | (52,284) | , | | | 0001 |
| 145246 Call Options - | LINDILITI HEDGE | LXIIIDIT 5 | miterest | TITIOOGIT ODO | 311701 10071(1000020070 | | 01/00/2020 . | | | 4030.03000000 | | | | | | | | | (52,204) | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 5,707,125 | 4696.05000000 | | 446,320 | 0 | 119,834 | | 690 | | 0 | (326,486) |) | | | 0001 |
| 145255 Call Options - | | | | | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 2,238,188 | 4696.05000000 | | 175,035 | 0 | 46,996 | | 287 | | 0 | (128,040) |) | | | 0001 |
| 145256 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | | CITIBANK N.A. | E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 1,238,656 | 4696.05000000 | | 96,868 | 0 | 00 000 | | 209 | | 0 | (70,000) | | | | 0001 |
| 145298 Call Options - | LIABILITY HEDGE | EXHIBIT 5 | Interest | CITIBANA N.A | E3/UDZWZ/FF3ZIWEFA/O | 01/06/2022 | 01/06/2023 . | | 1,238,030 | 4096.0000000 | | 90,808 | 0 | 26,008 | | 209 | | 0 | (70,860) | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | SOCIETE GENERAL | 02RNE81BXP4R0TD8PU41 | 01/06/2022 | 01/06/2023 . | | 6,526,425 | 4696.05000000 | | 509,061 | 0 | 136,679 | | | | 0 | (372,382) |) | | | 0001 |
| 145763 Call Options - | | | | WELLS FARGO BANK, | | | | | , , , , , , , , , , , , , , , , , , | | | | | | | | | | | | | | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | N.A | KB1H1DSPRFMYMCUFXT09 | 01/20/2022 | 01/20/2023 . | | 5,758,127 | 4482.73000000 | | 268,905 | 0 | 82,513 | | 0 | | 0 | (186,391) |) | | | 0001 |
| 145767 Call Options - | | | | WELLS FARGO BANK, | | | | | | = | | | _ | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | N.AX-CHANGE FINANCIAL | KB1H1DSPRFMYMCUFXT09 | 01/20/2022 | 01/20/2023 . | | 3,980,458 | 4482.73000000 | | 320,029 | 0 | 98,201 | | 1,409 | | 0 | (221,828) |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | 1 |
| 145783 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 2,241,365 | 4482.73000000 | | 174,380 | 0 | 53,508 | | 1,003 | | 0 | (120,872) |) | | l | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 445700 0 11 0 11 | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | 1 |
| 145786 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2022 | | 1 244 010 | 4482.73000000 | | 104.628 | 0 | 32. 105 | | 1.048 | | ٥ | (72.523) | | | | 0001 |
| σαι σου | LIADILIII IILUGL | LAIIIDIT J | iliterest | X-CHANGE FINANCIAL | 3H/UF13U/N/3UQUZQU/U | 01/20/2022 | 01/20/2020 . | | 1,044,013 | 4402.73000000 | | 104,020 | | | | , 040 | | 0 | (12,320) | / | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 145833 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 5,827,549 | 4482.73000000 | | 453,388 | 0 | 139, 122 | | 3,248 | | 0 | (314,266) |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | 1 |
| 145837 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 1.344.819 | 4482.73000000 | | 104.628 | 0 | 32, 105 | | 832 | | 0 | (72,523) |) | | | 0001 |
| 146415 Call Options - | | | | GOLDMAN SACHS | | | | | , , | | | | | , | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | INTERNATIONAL | W22LR0WP21HZNBB6K528 | 02/04/2022 | 02/06/2023 . | | 6,076,614 | 4500.53000000 | | 300,792 | 0 | 105,728 | | 5 | | 0 | (195, 064) |) | | | 0001 |
| 440400 0 // 0 // | | | | MORGAN STANLEY & | | | | | | | | | | | | | | | | | | 1 1 | 1 |
| 146426 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | 4PQUHN3JPFGFNF3BB653 | 02/04/2022 | 02/06/2023 . | | 5.409.009 | 4500.53000000 | | 472.331 | 0 | 166.024 | 1 | 2,757 | 1 | | (306,307) | J | | 1 1 | 0001 |
| 3αΓ 300 | LIADILIII NEUGE | באוווטונ ס | HILEFEST | X-CHANGE FINANCIAL | . 4F QUIINOUFFUFINF3BBB53 | | 02/00/2023 . | · | | 4000.03000000 | | 4/2,331 | 0 | 100,024 | | ∠,≀5/ | <u> </u> | u | (300,307) | , | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | 1 | 1 | | 1 | | | [| | 1 1 | 1 |
| 146449 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | 1 | 1 | | 1 | | | | | 1 1 | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | . | 1,800,212 | 4500.53000000 | | 146,356 | 0 | 51,444 | | 988 | ļ | 0 | (94,912) |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | 1 1 | ₁ |
| 146451 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 | | 6 300 742 | 4500.53000000 | | 512,246 | n | 180.054 | 1 | 4.491 | 1 | n | (332, 192) | J | | 1 1 | 0001 |
| | | | | | | | | | | | | | | | | | | | | | | | |

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

| | | | | | ; | Showing a | all Options | s, Caps, Flo | ors, Colla | rs, Swaps | and Forwa | rds Open as | of Currer | nt Stateme | ent Date | | | | | | | | |
|----------------------------------|---------------------------|-------------|-------------|---------------------------------------|--|----------------|--------------|--------------|------------|---------------|-------------------------|----------------|-----------|------------|----------|------------|------------|-----------|---------------|-------------|-----------|--------|---------------|
| 1 | 2 | 3 | 4 | 5 | j | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | December 11 and | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description of Item(s) | | | | | | | | | Strike | Year(s) Initial Cost | Year Initial | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Cost of Un- | | | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Co | counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Cle | earinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146453 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | R7GPTS07KV3UQJZQ078 . | .02/04/2022 | 02/06/2023 . | | 2,700,318 | 4500.53000000 | | 219,534 | 0 | 77, 166 | | 2, 183 | | 0 | (142,368 | | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 146455 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | R7GPTS07KV3UQJZQ078 . | .02/04/2022 | 02/06/2023 . | | 900, 106 | 4500.53000000 | | 73, 178 | 0 | 25,722 | | 891 | | 0 | (47,456 | | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146457 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | R7GPTS07KV3UQJZQ078 | 02/04/2022 . | 02/06/2023 . | | 900, 106 | 4500.53000000 | | 73,178 | ٥ | 25,722 | | 932 | | 0 | (47,456 | | | | 0001 |
| 3αΓ 300 | LIADILITI ILDUL | LXIIIDIT J | . Iliterest | MORGAN STANLEY & | n/ur130/N/3000200/0 | 02/04/2022 | 02/00/2020 . | | 300, 100 | 4300.33000000 | | | | 23,122 | | | | 0 | (47,430 | | | | 0001 |
| 147095 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | PQUHN3JPFGFNF3BB653 . | 02/18/2022 . | 02/17/2023 . | | 4,972,751 | 4348.87000000 | | 431,084 | 0 | 165,801 | | 6,075 | | 0 | (265,282 | | | | 0001 |
| 147097 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | GOLDMAN SACHS INTERNATIONAL W2 | 22LROWP21HZNBB6K528 . | 02/18/2022 | 02/17/2023 . | | 5,751,896 | 4348.87000000 | | 309,452 | 0 | 119,020 | | 88 | | 0 | (190,432 | | | | 0001 |
| 000 | | | | MORGAN STANLEY & | | | | | | | | | | | | | | | (100,102 | | | | |
| 147113 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | PQUHN3JPFGFNF3BB653. | 02/18/2022 . | 02/17/2023 . | | 1,419,055 | 4348.87000000 | | 123,017 | 0 | 47,314 | | 1,963 | | 0 | (75,703 | | | | 0001 |
| 147129 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC 4P | PQUHN3JPFGFNF3BB653 . | 02/18/2022 . | 02/17/2023 . | | 4,638,031 | 4348.87000000 | | 402,067 | 0 | 154,641 | | | | 0 | (247,426 | | | | 0001 |
| 447404 0 11 0 11 | | | | MORGAN STANLEY & | | | | | | | | | | | | | | | | | | | |
| 147131 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CO. INTERNATIONAL PLC 4PI | PQUHN3JPFGFNF3BB653 . | 02/18/2022 . | 02/17/2023 . | | 2.524.038 | 4348.87000000 | | 218.807 | 0 | 84 . 156 | | 4.864 | | 0 | (134,650 | | | | 0001 |
| 000 | EMBIETTI NEBUE | EXIIIDIT O | | X-CHANGE FINANCIAL | T QUI HOUT OF THE OBBOOK . | | | | 2,024,000 | 1010.0700000 | | 210,007 | | | | ,001 | | | (107,000 | | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 147146 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | R7GPTS07KV3UQJZQ078 . | 02/18/2022 . | 02/17/2023 . | | 1,304,661 | 4348.87000000 | | 111, 156 | ٥ | 42,752 | | 3,492 | | 0 | (68,404 | | | | 0001 |
| Out 500 | LIADILITI HEDGE | LAIIIDIT 5 | . Interest | X-CHANGE FINANCIAL | 117011007111000020070 . | 02/ 10/ 2022 . | 02/11/2020 . | | 1,004,001 | +0+0.0700000 | | | | | | | | | (00,404) | | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 147148 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | 1-44 | STANLEY/CLEARED THROUGH CBO | R7GPTS07KV3UQJZQ078 . | 02/18/2022 . | 02/17/2023 . | | 1,304,661 | 4348.87000000 | | 111.156 | 0 | 42.752 | | 3.645 | | 0 | (68,404 | | | | 0001 |
| 147833 Call Options - | LIADILIII NEDUE | EXIIIDIL 3 | . Interest | Innuuti ubu an | n/Uri30/N/30Q0ZQ0/6 . | 02/ 10/ 2022 . | 02/11/2023 . | | 1,304,001 | 4340.07000000 | | 111,130 | | 42,732 | | | | 0 | (00,404 | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5 | 5GSEF7V J P5170UK5573 . | 03/04/2022 . | 03/03/2023 . | | 1,836,480 | 4328.87000000 | | 172,629 | 0 | 73,035 | | 5,472 | | 0 | (99,594 | | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 147846 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO 9R | R7GPTS07KV3UQJZQ078 . | 03/04/2022 . | 03/03/2023 . | ļ | 4,328,870 | 4328.87000000 | | 398,690 | 0 | 168,677 | | 9,816 | | 0 | (230,013 | | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 147853 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | R7GPTS07KV3UQJZQ078 . | 03/04/2022 . | 03/03/2023 . | | 3,030,209 | 4328.87000000 | | 279,083 | 0 | 118,074 | | | | 0 | (161,009) | | | | 0001 |
| 147864 Call Options - | | | | WELLS FARGO BANK, | | | | | | | | | _ | | | | | | | | | | |
| S&P 500 147907 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | N.A KB | B1H1DSPRFMYMCUFXT09. | 03/04/2022 | 03/03/2023 . | | 5,980,085 | 4328.87000000 | | 361,795 | 0 | 153,067 | | 140 | | 0 | (208,728) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A E5 | 570DZWZ7FF32TWEFA76 . | 03/04/2022 . | 03/03/2023 . | | 1,559,717 | 4328.87000000 | | 141,885 | 0 | 60,028 | | 2,685 | | 0 | (81,857 | | | | 0001 |
| | | | | MORGAN STANLEY & | | | | | | | | · · · | | | | / | | | ` ` ` ` ` ` ` | | | | |
| 147910 Call Options - S&P 500 | LIADILITY LICOP | Eubib: + F | Interct | CO. INTERNATIONAL PLC 4PI | PQUHN3JPFGFNF3BB653 . | 00/04/0000 | 02/02/0000 | | 4 704 440 | 4200 0700000 | | 400 544 | ^ | 400.000 | | 7 004 | | _ | (040 540 | | | | 0001 |
| οαr ουυ | LIABILITY HEDGE | Exhibit 5 | . interest | X-CHANGE FINANCIAL | - 660000-14-14-14-14-14-14-14-14-14-14-14-14-14- | 03/04/2022 . | 03/03/2023 . | | 4,764,412 | 4328.87000000 | | 432,541 | 0 | 182,998 | | 7 , 394 | | 0 | (249,543) | · | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | 1 |
| 148465 Call Options - | LIARULTY IFFOR | F 1 15 14 F | l | STANLEY/CLEARED | DZ0DZ00ZWW0 W 1700Z0 | 00 (40 (0000 | 00 (00 (0000 | | 4 000 400 | 4400 40000000 | | 407.440 | _ | 400 040 | | F 070 | | | (000 107 | | | | 0004 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | R7GPTS07KV3UQJZQ078 . | 03/18/2022 . | 03/20/2023 . | | 4,909,432 | 4463.12000000 | | 427 , 119 | 0 | 199,012 | | 5,672 | | 0 | (228, 107 | | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | 1 |
| 148473 Call Options - | | | l | STANLEY/CLEARED | | | | | | | | | | | | | | | , | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO 9R | R7GPTS07KV3UQJZQ078 . | 03/18/2022 . | 03/20/2023 . | ļ | 2,677,872 | 4463.12000000 | | 232,974 | 0 | 108,552 | | 4,965 | | 0 | (124,422 | | | | 0001 |

| Showing all Ontions | Cans Floors | . Collars, Swaps and Forwards Open as of Current Statement Date |
|---------------------|------------------|---|
| SHOWING All Options | , Caps, i louis, | , Collais, Swaps and Forwards Open as of Current Statement Date |

| | | | | | | Showing a | all Options | s, Caps, Flo | ors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | ; | | | | | | | |
|----------------------------------|-----------------------------|-----------------------|----------------|---------------------------------------|----------------------------------|----------------|------------------|-----------------|--------------------|-----------------|--------------------|-------------------------|----------------|-------------------|---------|-------------|-------------------------|---------------------|-----------------------|----------------|-----------------------|----------------|--------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | Description | | | | | | | | | | Prior Year(s) | Current Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | 5 | Refer- | and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | | e, Counterparty Clearinghouse | Trade Date | or Expiration | of Contracts | Notional Amount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code | Fair Value | Increase/ (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| 148485 Call Options - | or replicated | identinei | (a) | Oi Ceritiai | Clearinghouse | Date | Lxpiration | Contracts | Amount | (i aiu) | i aiu | i aiu | IIICOIIIC | value | Code | i ali value | (Decrease) | B./A.C.V. | Accietion | item | Lxposure | Litty | (b) |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | . G5GSEF7VJP5170UK5573 | 03/18/2022 | 03/20/2023 . | | 6,502,077 | 4463.12000000 | | 357,614 | 0 | 166,627 | | 47 | | 0 | (190,987 |) | | | 0001 |
| 148488 Call Options - | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | 4PQUHN3JPFGFNF3BB653 | 03/18/2022 | 03/20/2023 . | L | 1,400,582 | 4463.12000000 | | 115,797 | 0 | 53,954 | | 1,567 | | 0 | (61,842 |) | | | 0001 |
| | | | | MORGAN STANLEY & | | | | | | | | | | | | | | | | | | | |
| 148500 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | 4PQUHN3JPFGFNF3BB653 | 03/18/2022 | 03/20/2023 . | | 4,353,223 | 4463.12000000 | | 359,914 | 0 | 167,698 | | 6,487 | | 0 | (192,216 | | | | 0001 |
| 148511 Call Options - | LINDICITI NEDGE | Exilibit 5 | | | 41 QUINOUT OF NE ODDOOD | | 00/20/2020 . | İ | 4,000,220 | 4400. 12000000 | | | | | | ,0,401 | | | (132,210 | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | . SOCIETE GENERAL | 02RNE81BXP4R0TD8PU41 | 03/18/2022 | 03/20/2023 . | ···· | 1,886,379 | 4463.12000000 | | 165,058 | 0 | 76,907 | | 4, 176 | | 0 | (88, 151 |) | | | 0001 |
| 149334 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 04/06/2022 | 04/06/2023 . | | 8,673,448 | 4481.15000000 | | 785,326 | 0 | 404,497 | | 14,781 | | 0 | (380,829) | | | | 0001 |
| 149352 Call Options - | ETABLETTI NEDGE | LAIIIDIT J | | ROYAL BANK OF | LOTODENZTITI OZTNETATO | | 04/00/2020 . | İ | 0,070,440 | 4401.13000000 | | 703,020 | | | | 14,701 | | | (000,020 | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CANADA | ES71P3U3RH1GC71XBU11 | 04/06/2022 | 04/06/2023 . | ļ | 1,099,297 | 4481.15000000 | | 100,036 | 0 | 51,525 | | 2,749 | | 0 | (48,511) |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | - | | | | | | | | | | | | | | | | | | |
| 149356 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | . THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/06/2022 | 04/06/2023 . | ļ | 6,721,725 | 4481.15000000 | | 594, 195 | 0 | 306,051 | | 8,455 | | 0 | (288, 144 |) | | | 0001 |
| 149357 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ROYAL BANK OF CANADA | ES71P3U3RHIGC71XBU11 | 04/06/2022 | 04/06/2023 . | | 1,355,830 | 4481.15000000 | | 123,381 | 0 | 63,549 | | 3,520 | | 0 | (59,831) | , | | | 0001 |
| 000 | EMBIETTI NEBGE | LAITIBIT O | | X-CHANGE FINANCIAL | | | | İ | 1,000,000 | | | 120,001 | | | | | | | (00,001 | / | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149360 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/06/2022 | 04/06/2023 . | | 1,792,460 | 4481.15000000 | | 158.452 | 0 | 81,614 | | 3.579 | | 0 | (76,838 | | | | 0001 |
| 149392 Call Options - | ETABLETTI NEDGE | Exilibit 5 | | ROYAL BANK OF | 311701 10071(1000020070 | 04/00/2022 | 04/00/2020 . | | 1,732,400 | 4401.13000000 | | 100, 402 | | | | | | | (10,000 | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | CANADA | ES71P3U3RH1GC71XBU11 | 04/06/2022 | 04/06/2023 . | | 7,701,288 | 4481.15000000 | | 402,777 | 0 | 207, 458 | | 41 | | 0 | (195,319 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | - | | | | | | | | | | | | | | | | | | |
| 149986 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | . THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | ······ | 5,797,285 | 4459.45000000 | | 510, 159 | 0 | 282,335 | | 9, 115 | | 0 | (227,824 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149989 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | . THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | | 1,783,780 | 4459.45000000 | | 156,972 | 0 | 86,872 | | 3,033 | | 0 | (70, 100 | | | | 0001 |
| | | | | ACCESS / MORGAN | - | | | | | | | | | | | | | | | | | | |
| 149991 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | . THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | | 5,797,285 | 4459.45000000 | | 510, 159 | 0 | 282,335 | | 14,068 | | 0 | (227,824) | | | | 0001 |
| | | | | ACCESS / MORGAN | - | | | | | | | | | | | | | | | | | | |
| 149993 Call Options - | | | l | STANLEY/CLEARED | 0070070071/1/01/0 I70070 | 0.4.(00.(00.00 | 0.4./00./0000 | | 4 007 005 | 4450 4500000 | | 447.700 | | 05 454 | | 0.005 | | | 450 575 | | | | 0004 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | . THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | | 1,337,835 | 4459.45000000 | | 117,729 | 0 | 65, 154 | | 3,835 | | 0 | (52,575 |) | | | 0001 |
| | | | | ACCESS / MORGAN | • | | | | | | | | | | | | | | | | | | |
| 149995 Call Options - S&P 500 | LIABILITY HEDGE | Eubibi+ E | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | | 1,337,835 | 4459.45000000 | | 117,729 | 0 | 65, 154 | | 4,066 | | | (52,575 | , | | | 0001 |
| δαΓ 300 | LIABILITI NEDUE | Exhibit 5 | . IIIIterest | X-CHANGE FINANCIAL | | 04/20/2022 | 04/20/2023 . | † | 1,001,000 | 4459.45000000 | | 117,729 | | | | 4,000 | | | (32,3/3 | ' | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149997 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 . | | 1.337.835 | 4459.45000000 | | 117,729 | 0 | 65, 154 | | 4,352 | | | (52,575 | | | | 0001 |
| 150018 Call Options - | LINDICITI NEDGE | Exilibit 5 | | | 311/01/100/11/000020070 | | 04/20/2020 . | İ | 1,007,000 | 4400.4000000 | | 117,723 | | | | 7,002 | | | (32,373 | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC | . G5GSEF7VJP5170UK5573 | 04/20/2022 | 04/20/2023 . | ļ | 6,877,660 | 4459.45000000 | | 612,799 | 0 | 339, 138 | | 152 | | 0 | (273,661 |) | | | 0001 |
| 150391 Call Options - | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | 1 | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | 4PQUHN3JPFGFNF3BB653 | 05/06/2022 | 05/05/2023 . | ļ | 5,498,421 | 4123.34000000 | | 533,395 | 0 | 317,985 | | 26,546 | | 0 | (215,409) | | | | 0001 |
| 150401 Call Options - | LIADILITY LEDOE | Eubib: + F | Interest | CITIDANK N. A | EE70D7W77EE00TWEE+70 | 05 /00 /0000 | | | 1 004 000 | 4100 04000000 | | 100.070 | • | 00.040 | | 0.440 | | _ | /44 004 | <u> </u> | | | 0001 |
| S&P 500 150403 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | . CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 05/06/2022 | 05/05/2023 . | ····· | 1,004,220 | 4123.34000000 | | 102,070 | 0 | 60,849 | | 9,410 | | l | (41,221) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC | . G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | ļ | 1, 199, 793 | 4123.34000000 | | 121,539 | 0 | 72,456 | | 11,761 | | 0 | (49,083 |) | | | 0001 |

| Showing all Options, | Caps, Floors, 0 | Collars, Swaps and | Forwards Open as | of Current Statement Date |
|----------------------|-----------------|--------------------|------------------|---------------------------|
| | | | | |

| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | : | | | | | | | |
|----------------------------------|-----------------------|----------------------|---------------|---|----------------------------|--------------|----------------|--------------|-------------|-------------------|------------------------|-----------------------|-----------------|----------------------|---------|------------|------------------------|--------------------|----------------------|--------------------|-----------|-------------------|------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | Chailea | Year(s) | Year Initial | | | | | | | | | | O== di4 | Hadaa |
| | of Item(s) Hedged, | | | | | | | | | Strike Price, | Initial Cost of Un- | Cost of Un- | | | | | | Total | Current | Adjustment | | Credit Quality | Hedge Effectiveness |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | of Risk(s) | Evchange | , Counterparty | Trade | Maturity or | Number of | Notional | Index Received | Premium (Received) | Premium (Received) | Current Year | Adjusted Carrying | | | Valuation Increase/ | Exchange Change in | (Amorti- zation)/ | Value of Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 150411 Call Options - | | | | DADOLANO DANK DI O | 05005571/10517011/5570 | 05 (00 (0000 | 05/05/0000 | | 4 400 000 | 4400 0400000 | | 404 400 | | 70.000 | | 10 101 | | | / 40, 000 | | • | | 2004 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL | G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | | 1, 198, 682 | 4123.34000000 | | 121,426 | 0 | 72,389 | | 13,431 | | 0 | (49,038) |) | | | 0001 |
| 450404 0 11 0 11 | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 150424 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 05/06/2022 | 05/05/2023 . | | 7,834,346 | 4123.34000000 | | 693,348 | 0 | 413,342 | | 54, 113 | | 0 | (280,006) |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 150426 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 05/06/2022 | 05/05/2023 . | | 824,668 | 4123.34000000 | | 72,984 | 0 | 43,510 | | 6,813 | | 0 | (29,474) |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 150429 Call Options - S&P 500 | LIABILITY HEDGE | Fubilitie F | Internal | STANLEY/CLEARED THROUGH CBO | 007007007///01/01/01/70070 | 05 (00 (0000 | 05/05/2023 . | | 824.668 | 4400 04000000 | | 70.004 | 0 | 40 540 | | 7 004 | | 0 | (00.474) | | | | 0001 |
| 150449 Call Options - | | Exhibit 5 | Interest | | . 9R7GPTS07KV3UQJZQ078 . | 05/06/2022 | | | | 4123.34000000 | | 72,984 | 0 | 43,510 | | 7 , 294 | | 0 | (29,474) | / | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . MORGAN STANLEY & | G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | | 8,213,397 | 4123.34000000 | | 832,017 | 0 | 496,010 | | 9,845 | | 0 | (336,007) |) | | | 0001 |
| 151044 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC MORGAN STANLEY & | . 4PQUHN3JPFGFNF3BB653 . | 05/20/2022 | 05/19/2023 . | | 2,017,667 | 3901.36000000 | | 206,868 | 0 | 131,282 | | 30,353 | | 0 | (75,586) |) | | | 0001 |
| 151048 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL | . 4PQUHN3JPFGFNF3BB653 . | 05/20/2022 | 05/19/2023 . | | 2,201,144 | 3901.36000000 | | 225,680 | 0 | 143,220 | | 41,061 | | 0 | (82,460) |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 151071 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 05/20/2022 | 05/19/2023 . | | 4 291 496 | 3901.36000000 | | 441,166 | 0 | 279,971 | | 32, 193 | | 0 | (161 , 195) | | | | 0001 |
| Out 500 | ETABLETTI TEBOL | LAIIIDIT 5 | | X-CHANGE FINANCIAL | . 311/01/100/1000020070 | | 03/ 13/ 2020 . | | | 0001.00000000 | | | | 213,311 | | | | | (101, 100) | / | | | 0001 |
| 151073 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 05/20/2022 | 05/19/2023 . | | 6,632,312 | 3901.36000000 | | 681,802 | 0 | 432,682 | | 76,081 | | 0 | (249, 120) |) | | | 0001 |
| 151095 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 05/20/2022 | 05/19/2023 . | | 6,646,193 | 3901.36000000 | | 411,399 | 0 | 261,080 | | 43,809 | | 0 | (150,319) |) | | | 0001 |
| 151612 Call Options - | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL | E570DZWZ7FF32TWEFA76 | 06/06/2022 | 06/06/2023 . | | 5,531,352 | 4121.43000000 | | 540,309 | 0 | 368,594 | | 28,557 | | 0 | (171,715) | | | | 0001 |
| 454050 O-11 O-4: | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 151650 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 06/06/2022 | 06/06/2023 . | | 1,236,429 | 4121.43000000 | | 119,562 | 0 | 81,564 | | 12,146 | | 0 | (37,998) | | | | 0001 |
| 151660 Call Options - S&P 500 | LIABILITY HEDGE | | | ROYAL BANK OF CANADA | | | 06/06/2023 | | | | | | 0 | | | 63, 163 | | | | | | | 0001 |
| 151672 Call Options - | | Exhibit 5 | Interest | | . ES71P3U3RHIGC71XBU11 | 06/06/2022 | | | 8,018,041 | 4121.43000000 | | 792 , 182 | 0 | 540,420 | | | | 0 | (251,762) | | | | |
| S&P 500 151678 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 06/06/2022 | 06/06/2023 . | | 3, 186, 909 | 4121.43000000 | | 311,952 | 0 | 212,811 | | 38,617 | | 0 | (99, 141) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 06/06/2022 | 06/06/2023 . | | 926,297 | 4121.43000000 | | 90,587 | 0 | 61,797 | | 12,088 | | 0 | (28,789) |) | | | 0001 |
| 151701 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | RARCIAVS RANK PIC | G5GSEF7VJP5170UK5573 | 06/06/2022 | 06/06/2023 | | 8,946,473 | 4121.43000000 | | 526,695 | n | 359,307 | | 15, 123 | | n | (167,388) | | | | 0001 |
| 152995 Call Options - | | | | ROYAL BANK OF | | | | | | | | | 0 | | | | | | | | | | |
| S&P 500 153000 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | CANADA | . ES71P3U3RHIGC71XBU11 | 06/17/2022 | 06/20/2023 . | | 7, 264, 395 | 3674.84000000 | | 482,356 | 0 | 344,727 | | 112,452 | | 0 | (137,629) |) | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 06/17/2022 | 06/20/2023 . | ļ | 3,811,032 | 3674.84000000 | | 408,840 | 0 | 292 , 188 | | 41,683 | | 0 | (116,653) | | | | 0001 |
| 153005 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A. | . E570DZWZ7FF32TWEFA76 | 06/17/2022 | 06/20/2023 . | | 6.720.595 | 3674.84000000 | | 720,973 | n | 515, 261 | | 117 ,727 | | n | (205,712) | , | | | 0001 |
| | E. SIEIII IEUUL | | | X-CHANGE FINANCIAL | . 25. SDEHEITT GETHEI ATO | | | | | | | | | | | | | | | , | | | |
| 153022 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | 06/20/2023 . | | 4,409,808 | 3674.84000000 | | 464,352 | 0 | 331,860 | | 42, 150 | | 0 | (132,492) |) | | | 0001 |

| Charrian all Ontions | Cama Flaans | Callana Curana | and Famuerda Ones | an of Command Chalamanah Data |
|----------------------|--------------|------------------|---------------------|-------------------------------|
| Showing all Oblions. | Cabs. Floors | . Collais, Swabs | and Forwards Open a | as of Current Statement Date |

| | | | | | | Showing a | all Options | s, Caps, F | loors, Colla | rs, Swaps | and Forwa | rds Open as | s of Curre | nt Stateme | nt Date | 9 | | | | | | | |
|----------------------------------|--|--------------|-----------|---------------------------------------|----------------------------|--------------|---------------------|--------------|--------------|--------------------------------------|--|---|------------|----------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|-----------------------------------|--|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | | | | Date of Maturity | Number | | Strike Price, Rate or Index | Year(s) Initial Cost of Un- discounted Premium | Year Initial Cost of Un- discounted Premium | Current | Book/ | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Credit Quality of Refer- | Hedge Effectiveness at Inception |
| | Generation | Exhibit | Risk(s) | Exchange | , Counterparty | Trade | or | Number of | Notional | Received | (Received) | (Received) | Year | Adjusted Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | | Accretion | Item | Exposure | Entity | (b) |
| | | | | X-CHANGE FINANCIAL | <u> </u> | | | | | , , | | | | | | | , | | | | • | | ` · |
| 153026 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | .06/20/2023 | | 1,469,936 | 3674.84000000 | | 154,784 | 0 | 110,620 | | 28,605 | | 0 | (44, 164 |) | | | 0001 |
| | 21131211111232 | | | X-CHANGE FINANCIAL | | | | | | | | | | | | 20,000 | | | | , | | | |
| 450000 0 11 0 11 | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 153028 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | 06/20/2023 | | 1 469 936 | 3674.84000000 | | 154,784 | 0 | 110,620 | | 36,244 | | 0 | (44, 164 |) | | | 0001 |
| 001 000 | EINDIETTI TEDGE | LXIIIDI C O | | X-CHANGE FINANCIAL | _ 0111 di 1001111004024010 | | | | , 400,000 | | | | | | | | | | (44, 104 | , | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 153796 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/06/2022 | 07/06/2023 . | | 6, 152, 128 | 3845.08000000 | | 630,592 | 0 | 482,014 | | 53,498 | | 0 | (148,578 | , | | | 0001 |
| 3αΓ 300 | LIABILITY HEDGE | . EXIIIDIT 5 | IIIterest | MORGAN STANLEY & | _ 9h/uri30/kv30qJ2q0/o | 07/00/2022 | 0770072023 . | | 0, 132, 120 | 3043.06000000 | | | | 402,014 | | | | | (140,3/6 | / | | | 0001 |
| 153802 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 | 07/06/2022 | 07/06/2023 . | | 6,429,929 | 3845.08000000 | | 675,588 | 0 | 516,409 | | 85,111 | | 0 | (159, 180 |) | | | 0001 |
| 153807 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 07/06/2022 | 07/06/2023 | | 1,070,093 | 3845.08000000 | | 110,032 | 0 | 84, 107 | | 17,110 | | 0 | (25,925 |) | | | 0001 |
| 153809 Call Options - | | | 111101001 | | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 07/06/2022 | 07/06/2023 . | | 1, 109, 977 | 3845.08000000 | | 114,201 | 0 | 87,293 | | 21,941 | | 0 | (26,908 |) | | | 0001 |
| 153814 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A. | E570DZWZ7FF32TWEFA76 | 07/06/2022 | .07/06/2023 | | 1,342,391 | 3845.08000000 | | 138, 151 | 0 | 105,600 | | 31,038 | | 0 | (32,551 | , | | | 0001 |
| 153823 Call Options - | LIADILITI ILDOL | LAIIIDIT 3 | IIIterest | OTTIDANK N.A | _ LS/ODZIIZ/II OZIIILI A/O | | 0170072020 | | 1,042,001 | | | 100, 131 | | 100,000 | | | | | (02,001 | / | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | G5GSEF7VJP5170UK5573 | 07/06/2022 | 07/06/2023 . | | 7,452,400 | 3845.08000000 | | 447 , 144 | 0 | 341,790 | | 70,504 | | 0 | (105,354 |) | | | 0001 |
| 154446 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ROYAL BANK OF CANADA | ECTIDOLIONUL CCTIVILITI | 07/20/2022 | 07/20/2023 | | 6,568,731 | 3959.90000000 | | 398.065 | 0 | 319,543 | | 45,052 | | | (78,522 | , | | | 0001 |
| 5&P 300 | LIABILITY HEDGE | . EXIIIDIL 5 | interest | X-CHANGE FINANCIAL | _ ES71P3U3RH1GC71XBU11 | 01/20/2022 | 01/20/2023 . | | 0,308,731 | 3939.90000000 | | 398,000 | 0 | 319,343 | | 40,002 | | | (78,522 | / | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154449 Call Options - | | | l | STANLEY/CLEARED | 0070070070010 170070 | 07 (00 (0000 | 27 /22 /222 | | 4 055 000 | | | 445 470 | | 057 050 | | | | | (07.044 | | | | 2024 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 4,355,890 | 3959.90000000 | | 445 , 170 | 0 | 357,356 | | 32,693 | | 0 | (87,814 |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154475 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBOX-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,979,950 | 3959.90000000 | | 202,350 | 0 | 162,434 | | 15,769 | | 0 | (39,916 |) | | | 0001 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154491 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1, 187,970 | 3959.90000000 | | 121,410 | 0 | 97,461 | | 13,722 | | 0 | (23,949 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154497 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,583,960 | 3959.90000000 | | 161,880 | 0 | 129,948 | | 21,849 | | 0 | (31,932 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154503 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,583,960 | 3959.90000000 | | 161,880 | 0 | 129,947 | | 22,909 | | 0 | (31,932 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 154505 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 3,563,910 | 3959.90000000 | | 364,230 | 0 | 292,382 | | 53,097 | | 0 | (71,848 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 154510 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,583,960 | 3959.90000000 | | 161,880 | 0 | 129,948 | | 25,771 | | 0 | (31,932 |) | | | 0001 |
| | | | | X-CHANGE FINANCIAL | | | | | , , | | | | | | | | | | | | | | |
| 154520 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| 154520 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 | | 1 187 970 | 3959.90000000 | | 121,410 | 0 | 97.461 | | 20,997 | | 0 | (23,949 |) | | | 0001 |

| Showing all Ontions | Cane Floore | Collars, Swaps and Forwards Open as of Current Stat | omont Data |
|---------------------|----------------|---|------------|
| SHOWING All Options | , Caps, Fibbis | Juliais, Swaps and Fulwards Open as of Current Stat | emeni Dale |

| | | | | | 5 | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | of Currer | nt Stateme | nt Date | ! | | | | | | | |
|----------------------------------|--|----------------------|--------------------------|---|------------------------|--------------|---------------------------|--------------|-------------|--|--|---|-----------------|-------------------------------|---------|------------|--------------------------------------|---|---|---|-----------|---|---|
| 1 | 2 | 3 | 4 | 5 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income Generation | Schedule/ Exhibit | Type(s) of Risk(s) | Evelopee (| Counterparty | Trade | Date of Maturity or | Number of | Notional | Strike Price, Rate or Index Received | Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) | Current Year Initial Cost of Un- discounted Premium | Current Year | Book/ Adjusted Carrying | | | Unrealized Valuation Increase/ | Total Foreign Exchange Change in | Current Year's (Amorti- zation)/ | Adjustment to Carrying Value of Hedged | Potential | Credit Quality of Refer- ence | Hedge Effectiveness at Inception and at Quarter-end |
| Description | or Replicated | Identifier | (a) | | learinghouse | Date | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 154526 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 | Contracts | | 3959.90000000 | Falu | 121,410 | income | 97,461 | Code | 24,413 | (Decrease) | B./A.C.V. | (23,949) | item | Exposure | Entity | 0001 |
| 155063 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | E570DZWZ7FF32TWEFA76 . | 08/05/2022 | 08/04/2023 . | | 6,781,421 | 4145.19000000 | | 677,751 | | 573,482 | | | | | (23,349) | | | | 0001 |
| 155070 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | E570DZWZ7FF32TWEFA76 . | .08/05/2022 | 08/04/2023 . | | 6,026,587 | 4145. 19000000 | | 602,311 | | 5/3,462 | | 51,761 | | 0 | (104,209) | | | | 0001 |
| 155072 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | | 08/05/2022 | 08/04/2023 . | | 1,293,420 | 4145. 19000000 | | 129,342 | 0 | 109,443 | | 13,032 | | 0 | (19,899) | | | | 0001 |
| 155079 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | | 08/05/2022 | 08/04/2023 . | | 3, 167, 732 | 4145. 19000000 | | 316,773 | 0 | 268,039 | | 41, 131 | | 0 | (48,734) | | | | 0001 |
| 155124 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL | KB1H1DSPRFMYMCUFXT09. | 08/05/2022 | 08/04/2023 . | | 6,497,901 | 4145.19000000 | | 380,777 | 0 | 322, 196 | | 18,501 | | 0 | (58,581) | | | | 0001 |
| 155162 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 . | 08/05/2022 . | 08/04/2023 . | | 829,038 | 4145. 19000000 | | 82,324 | 0 | 69,659 | | 5,001 | | 0 | (12,665) | | | | 0001 |
| 155754 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BNP PARIBAS LONDON R | ROMUWSFPU8MPR08K5P83. | 08/19/2022 . | 08/18/2023 . | | 1,049,139 | 4228.48000000 | | 104,756 | 0 | 92,669 | | 5,319 | | 0 | (12,087) | | | | 0001 |
| 155758 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | 35GSEF7VJP5170UK5573 . | 08/19/2022 . | 08/18/2023 . | | 6, 135, 032 | 4228.48000000 | | 368 , 102 | 0 | 325,629 | | 11,099 | | 0 | (42,473) | | | | 0001 |
| 155759 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BNP PARIBAS LONDON R | ROMUWSFPU8MPR08K5P83. | 08/19/2022 . | 08/18/2023 . | | 1,653,942 | 4228.48000000 | | 165, 146 | 0 | 146,091 | | | | 0 | (19,055) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | G5GSEF7VJP5170UK5573 . | 08/19/2022 . | 08/18/2023 . | | 3, 136, 837 | 4228.48000000 | | 313,684 | 0 | 277,489 | | 24,342 | | 0 | (36, 194) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | 95GSEF7VJP5170UK5573 . | 08/19/2022 | 08/18/2023 . | | 1,018,166 | 4228.48000000 | | 101,817 | 0 | 90,069 | | 9,071 | | 0 | (11,748) | | | | 0001 |
| S&P 500 155770 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | G5GSEF7VJP5170UK5573 . | 08/19/2022 . | 08/18/2023 . | | 2,821,332 | 4228.48000000 | | 282 , 133 | 0 | 249,579 | | 26,029 | | 0 | (32,554) | | | | 0001 |
| S&P 500 155772 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | | 08/19/2022 . | 08/18/2023 . | | 1, 165, 958 | 4228.48000000 | | 116,596 | 0 | 103, 142 | | 11,722 | | 0 | (13,453) | | | | 0001 |
| S&P 500 155774 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G | | 08/19/2022 | 08/18/2023 . | | 1,510,461 | 4228.48000000 | | 151,046 | 0 | 133,618 | | 16,762 | | 0 | (17,428) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . G X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | GSGSEF7VJP5170UK5573 . | 08/19/2022 . | 08/18/2023 . | | 1,310,922 | 4228.48000000 | | 131,092 | 0 | 115,966 | | 16,550 | | 0 | (15, 126) | | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 . | 09/06/2022 . | 09/06/2023 . | | 1, 172, 457 | 3908 . 19000000 | | 122,286 | 0 | 114,245 | | 9,978 | | 0 | (8,041) | | | | 0001 |
| 156468 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 . | 09/06/2022 . | 09/06/2023 . | | 1,563,276 | 3908 . 19000000 | | 163,048 | 0 | 152,327 | | 14, 185 | | 0 | (10,721) | | | | 0001 |
| 156472 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9 X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 . | 09/06/2022 | 09/06/2023 . | | 3, 126, 552 | 3908.19000000 | | 326,096 | 0 | 304,654 | | 40,928 | | 0 | (21,442) | | | | 0001 |
| 156475 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | OR7GPTS07KV3UQJZQ078 . | 09/06/2022 . | 09/06/2023 . | | 1, 172, 457 | 3908.19000000 | | 122,286 | 0 | 114,245 | | 18,208 | | 0 | (8,041) | | | | 0001 |
| 156478 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED | 9R7GPTS07KV3UQJZQ078 . | 09/06/2022 | 09/06/2023 | | 3.908.190 | 3908.19000000 | | 407.620 | 0 | 380.818 | | 63,338 | | 0 | (26.802) | | | | 0001 |

| Showing all Options, Caps, Floors | , Collars, Swaps and Forwards O | pen as of Current Statement Date |
|-----------------------------------|---------------------------------|----------------------------------|
|-----------------------------------|---------------------------------|----------------------------------|

| | | | | | | Showing a | all Options | s, Caps, F | loors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date |) | | | | | | | |
|---|--|------------|------------|---|--------------------------|------------|---------------------|------------|--------------|--------------------------------------|--|---|----------|-------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|-----------------------------------|--|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | | | | Date of Maturity | Number | | Strike Price, Rate or Index | Year(s) Initial Cost of Un- discounted Premium | Year Initial Cost of Un- discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Credit Quality of Refer- | Hedge Effectiveness at Inception and at |
| | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 156482 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1,563,276 | 3908 . 19000000 | | 163,048 . | 0 | 152,327 | | 27,329 | | 0 | (10,721 | | | | 0001 |
| 156485 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 2,735,733 | 3908 . 19000000 | | 285,334 | 0 | 266,572 | | 53,017 | | 0 | (18,762 |) | | | 0001 |
| 156488 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1, 172, 457 | 3908.19000000 | | 122,286 | 0 | 114,245 | | 23,963 | | 0 | (8,041 |) | | | 0001 |
| 156494 Call Options - S&P 500 156925 Call Options - | LIABILITY HEDGE | Exhibit 5 | . Interest | BNP PARIBAS LONDON BNP PARIBAS LONDON | ROMUWSFPU8MPR08K5P83 | 09/06/2022 | 09/06/2023 . | | 5,866,254 | 3908.19000000 | | 377,904 | 0 | 353,056 | | 49,996 | | 0 | (24,848 |) | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | MORGAN STANLEY & | ROMUWSFPU8MPR08K5P83 | 09/20/2022 | 09/20/2023 . | | 5,902,463 | 3855.93000000 | | 652,045 | 0 | 634 , 181 | | 51,455 | | 0 | (17,864 |) | | | 0001 |
| 156931 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | CO. INTERNATIONAL PLC BNP PARIBAS LONDON | . 4PQUHN3JPFGFNF3BB653 . | 09/20/2022 | 09/20/2023 . | | 2,879,896 | 3855.93000000 | | 324,890 . | 0 | 315,989 | | 44,874 | | 0 | (8,901 |) | | | 0001 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL | ROMUWSFPU8MPR08K5P83 | 09/20/2022 | 09/20/2023 . | | 5,603,391 | 3855.93000000 | | 372,009 | 0 | 361,817 | | 56 , 144 | | 0 | (10,192 |) | | | 0001 |
| 157010 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 09/20/2022 | 09/20/2023 . | | 5, 398, 302 | 3855.93000000 | | 436,716 | 0 | 424,751 | | 59,246 | | 0 | (11,965 |) | | | 0001 |
| 157023 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 09/20/2022 | 09/20/2023 . | | 1,542,372 | 3855.93000000 | | 124,776 | 0 | 121,357 | | 31,308 | | 0 | (3,419 |) | | | 0001 |
| 141598 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 2,618,130 | 4363.55000000 | 211,020 | | 0 | 4,047 | | | | 0 | (157,253 |) | | | 0001 |
| 141600 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | . 9R7GPTS07KV3UQJZQ078 . | 10/06/2021 | 10/06/2022 . | | 1,309,065 | 4363.55000000 | 105,510 | | 0 | 2,023 | | | | 0 | (78,627 |) | | | 0001 |
| 141602 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | . 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 1,745,420 | 4363.55000000 | 140,680 | | 0 | 2,698 | | | | 0 | (104,836 |) | | | 0001 |
| 141603 Call Options - S&P 500 142238 Call Options - | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO WELLS FARGO BANK, | 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 1,745,420 | 4363.55000000 | 140,680 | | 0 | 2,698 | | | | 0 | (104,836 |) | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | . Interest | N.A MORGAN STANLEY & | KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 . | | 6,646,428 | 4363.55000000 | 301,084 | | 0 | 5,774 | | | | 0 | (224,369 |) | | | 0001 |
| 142840 Call Options - S&P 500 142847 Call Options - | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC WELLS FARGO BANK, | 4PQUHN3JPFGFNF3BB653 | 10/06/2021 | 10/06/2022 . | | 1,161,272 | 4363.55000000 | 87,835 | | 0 | 1,685 | | | | 0 | (65,455 |) | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | . Interest | N.A | KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 . | | 6,428,644 | 4363.55000000 | 490,504 | | 0 | | | | | 0 | (365,526 |) | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 . | | 2,738,302 | 4363.55000000 | 208,933 | | 0 | 4,007 | | | | 0 | (155,698 |) | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 10/20/2021 | 10/20/2022 | | 907,238 | 4536 . 19000000 | 61,510 | | 0 | 3,539 | | 5 | | 0 | (45,838 | | | | 0001 |

| Showing all Ontions Cans | Floors Collars Sv | vans and Forwards One | en as of Current Statement D | ate |
|----------------------------|----------------------|------------------------|------------------------------|-----|
| SHOWING All Options, Caps, | i luulo, Gullaio, Sv | vaps and i diwards Opt | ch as of Guilent Statement D | aıc |

| | | | | | Snowing a | ali Options | s, Caps, Floors, | , Collars | s, Swaps a | and Forwar | as Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|---|--|-----------------------|----------------|---|---------------|---------------------|-------------------|-----------------|--------------------------------------|--|---|----------------|-------------------|--------------|-------------------------|-------------|-------------------------------|---------------------------------------|-----------------------|----------------|--|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 ! | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | Fushana Counterate | Trada | Date of Maturity | Number of Noti | i anal | Strike Price, Rate or Index | Year(s) Initial Cost of Un- discounted Premium | Current Year Initial Cost of Un- discounted Premium | Current | Book/ Adjusted | | Unrealized Valuation | Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | Detection | of Refer- | Hedge Effectiveness at Inception and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | or Expiration | | tional nount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code Fair Va | ue (Decrease | | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| Description | Or replicated | Identifier | (α) | X-CHANGE FINANCIAL | Date | LApiration | CONTRACTS ATT | iount | (i aiu) | i ala | i aiu | IIICOITIC | Value | Code Tail Ve | de (Decrease |) B./A.O.V. | Accirction | item | Схрозитс | Littly | (6) |
| 141906 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | _ | | | | | | l |
| S&P 500 142240 Call Options - | Liability Hedge | Exhibit 5 | Interest | THROUGH CB0 9R7GPTS07KV3UQJZQ078 | 10/20/2021 | 10/20/2022 . | 1 | 1,360,8574 | 4536 . 19000000 | 92,265 | | 0 | 5,308 | | / | 0 | (68,756 | } | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | SOCIETE GENERAL 02RNE8 BXP4R0TD8PU41 . MORGAN STANLEY & | 10/20/2021 | 10/20/2022 . | 6 | 6, 193, 215 4 | 4536 . 19000000 | 251,445 | | 0 | 14, 467 | | | 0 | (187,378 |) | | | 0001 |
| 142655 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | 10/20/2021 | 10/20/2022 . | 2 | 2,574,0164 | 4536 . 19000000 | 178,743 | | 0 | 10,284 | | 3 | 0 | (133, 200 |) | | | 0001 |
| 142658 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | 10/20/2021 | 10/20/2022 . | 7 | 7,318,7804 | 4536 . 19000000 | 508,227 | | 0 | 29,240 | | 10 | 0 | (378,734 |) | | | 0001 |
| 142659 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | MORGAN STANLEY & CO. INTERNATIONAL PLC | 10/20/2021 | 10/20/2022 | , | 2,701,5734 | 4536.19000000 | 187,600 | | 0 | 10,793 | | 4 | 0 | (139,801 | | | | 0001 |
| 142662 Call Options - | Liability neage | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | • | | | | | | | | ,, | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | PLC | 10/20/2021 | 10/20/2022 . | 1 | 1,589,5264 | 4536 . 19000000 | 110,380 | | 0 | 6,351 | | 2 | 0 | (82,256 |) | | | 0001 |
| 143645 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 11/05/2021 | 11/04/2022 . | 3 | 3,288,2714 | 4697.53000000 | 224,588 | | 0 | 22,212 | | 21 | 0 | (167,824 |) | | | 0001 |
| 143652 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | 1 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO | 11/05/2021 | 11/04/2022 . | 7 | 7,516,0484 | 4697.53000000 | 513,344 | | 0 | 50,770 | | 60 | 0 | (383,598 |) | | | 0001 |
| 143655 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 11/05/2021 | 11/04/2022 . | 3 | 3,288,2714 | 4697.53000000 | 224,588 | | 0 | 22,212 | | 28 | 0 | (167,824 |) | | | 0001 |
| 143659 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | 1 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO | 11/05/2021 | 11/04/2022 . | | 939 , 5064 | 4697.53000000 | 64, 168 | | 0 | 6,346 | | 8 | 0 | (47,950 |) | | | 0001 |
| 143661 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | İ |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO 9R7GPTSO7KV3UQJZQO78 . X-CHANGE FINANCIAL ACCESS / MORGAN | 11/05/2021 | 11/04/2022 . | l | 939 , 5064 | 4697.53000000 | 64, 168 | | 0 | 6,346 | | 8 | 0 | (47,950 | | | | 0001 |
| 143677 Call Options - | | E 1 11 14 E | | STANLEY/CLEARED | 44 (05 (0004 | 44 (04 (0000 | | 400.050 | 4007 50000000 | 00.050 | | • | 0.540 | | 40 | | (74.005 | | | | 0004 |
| S&P 500 | Liability Hedge | Exhibit 5 | interest | THROUGH CBO 9R7GPTSO7KV3UQJZQO78 . X-CHANGE FINANCIAL ACCESS / MORGAN | 11/05/2021 | 11/04/2022 . | 1 | 1,409,2594 | 4697.53000000 | 96,252 | | 0 | 9,519 | | 3 | 0 | (71,925 | / | | | 0001 |
| 143679 Call Options - S&P 500 143748 Call Options - | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 11/05/2021 | 11/04/2022 . | 1 | 1,879,0124 | 4697.53000000 | 128,336 | | 0 | 12,693 | | 19 | 0 | (95,899 | | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. KB1H1DSPRFMYMCUFXT09 X-CHANGE FINANCIAL | 11/05/2021 | 11/04/2022 . | 7 | 7,538,5244 | 4697.53000000 | 298,526 | | 0 | 29,525 | | | 0 | (223,074 |) | | | 0001 |
| 143681 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | 11/19/2021 | 11/18/2022 . | 1 | 1.409.388 | 4697.96000000 | 102,462 | | 0 | 14,074 | | .46 | 0 | (76,565 | | | | 0001 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | ., .30,000 | | | | | ,074 | | | | | | | | |
| 143683 Call Options - S&P 500 143797 Call Options - | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 11/19/2021 | 11/18/2022 . | 1 | 1,409,3884 | 4697.96000000 | 102,462 | | 0 | 14,074 | | 51 | 0 | (76,565 | | | | 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. B4TYDEB6GKMZ0031MB27 | 11/19/2021 | 11/18/2022 . | 2 | 2,730,0674 | 4697.96000000 | 203,936 | | 0 | 28,013 | | 43 | 0 | (152,392 |) | | | 0001 |

| | | | | | | SCH | IEDUI | LE DI | 3 - P/ | ART A | \ - SE | CTIC | N 1 | | | | | | | | | |
|---------------------------------------|--|---------------------|--------------------|---|------------|------------------|-------------------|---------------|--------------------------------------|---|--|-----------------|-------------------------------|------|------------|--------------------------------|----------------------------------|---|--|--------------|---|---|
| | | 1 - | | | | all Options | | | | and Forwa | | | | | | | 1 | | | | | |
| | Description of Item(s) Hedged, Used for Income Generation | 3 Schedule/ Exhibit | Type(s) of Risk(s) | 5 Exchange, Counterparty | 6 Trade | Date of Maturity | 8 Number of | 9 Notional | Strike Price, Rate or Index Received | 11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) | Current Year Initial Cost of Un- discounted Premium (Received) | 13 Current Year | Book/ Adjusted Carrying | 15 | 16 | Unrealized Valuation Increase/ | Total Foreign Exchange Change in | Current Year's (Amorti- zation)/ | Adjustment to Carrying Value of Hedged | 21 Potential | Credit Quality of Refer- ence | Hedge Effectiveness at Inception and at Quarter-end |
| | ription or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 143818 Call S&P 500 | Options - Liability Hedge | Exhibit 5 | Interest | BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 | 11/19/2021 | 11/18/2022 . | | 1,796,903 | 4697.96000000 | 134,229 | | 0 | 18,438 | | 30 | | 0 | (100,303) | | | | 0001 |
| 143827 Call S&P 500 | Options - Liability Hedge | Exhibit 5 | Interest | BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 | 11/19/2021 | 11/18/2022 | | 6,479,631 | 4697.96000000 | 484,029 | | 0 | 66.488 | | 133 | | 0 | (361,692) | | | | 0001 |
| 143835 Call S&P 500 | Options - | | | BANK OF AMERICA, | | 11/18/2022 | | | 4697.96000000 | | | | 24,039 | | | | | | | | | 0001 |
| 143891 Call | | Exhibit 5 | Interest | | 11/19/2021 | | | 2,342,711 | | | | u | , | | 31 | | | (130,770) | | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN | 11/19/2021 | 11/18/2022 . | | 5,606,163 | 4697.96000000 | 224,247 | | 0 | 30,803 | | | | 0 | (167,569) | | | | . 0001 |
| 144170 Call S&P 500 | Options - Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078 . | 12/06/2021 | 12/06/2022 . | | 5,050,837 | 4591.67000000 | 426,800 | | 0 | 79,513 | | 333 | | 0 | (318,054) | | | | 0001 |
| 144175 Call S&P 500 | Options - Liability Hedge | Exhibit 5 | Interest | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH GB | 12/06/2021 | 12/06/2022 . | | 1,836,668 | 4591.6700000 |)155,200 | | 0 | 28,914 | | 137 | | 0 | (115,656) | | | | . 0001 |
| 144178 Call S&P 500 144214 Call | Liability Hedge | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 12/06/2021 | 12/06/2022 . | | 5,969,171 | 4591.67000000 | 504,400 | | 0 | 93,970 | | 548 | | 0 | (375,882) | | | | . 0001 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/06/2021 | 12/06/2022 . | | 2,329,024 | 4591.67000000 | 197,967 | | 0 | 36,882 | | 265 | | 0 | (147 , 526) | | | | . 0001 |
| 144225 Call S&P 500 | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/06/2021 | 12/06/2022 . | | 888,772 | 4591.67000000 | 75,546 | | 0 | 14,074 | | 96 | | 0 | (56,297) | | | | 0001 |
| 144233 Call S&P 500 | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/06/2021 | 12/06/2022 . | | 2,214,571 | 4591.67000000 | 188,239 | | 0 | 35,069 | | 203 | | 0 | (140,276) | | | | . 0001 |
| 144241 Call S&P 500 | Liability Hedge | Exhibit 5 | Interest | WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFXT09. | 12/06/2021 | 12/06/2022 . | | 7,271,610 | 4591.67000000 | 367,216 | | 0 | 68,413 | | | | 0 | (273,652) | | | | 0001 |
| 144708 Call S&P 500 | Options - Liability Hedge | Exhibit 5 | Interest | SOCIETE GENERAL 02RNE8 BXP4R0TD8PU41 . X-CHANGE FINANCIAL ACCESS / MORGAN | 12/20/2021 | 12/20/2022 . | | 5,936,211 | 4568.02000000 | 105,071 | | 0 | 23,605 | | | | 0 | (78,299) | | | | . 0001 |
| 144727 Call S&P 500 | Options - LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 12/20/2021 | 12/20/2022 . | | 4,568,020 | 4568.02000000 | 375,950 | | 0 | 84,460 | | 588 | | 0 | (280, 160) | | | | . 0001 |
| 144729 Call | Options - | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 12/20/2021 | 12/20/2022 . | | 6,395,228 | 4568.02000000 | 526,330 | | 0 | 118,244 | | 1,074 | | 0 | (392,224) | | | | . 0001 |
| 144731 Call S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQO78 . X-CHANGE FINANCIAL ACCESS / MORGAN | 12/20/2021 | 12/20/2022 . | | 1,370,406 | 4568.02000000 | 112,785 | | 0 | 25,338 | | 334 | | 0 | (84,048) | | | | . 0001 |
| 144733 Call S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078 . | 12/20/2021 | 12/20/2022 . | | 913,604 | 4568.02000000 | 75, 190 | | 0 | 16,892 | | 235 | | 0 | (56,032) | | | | 0001 |
| 144738 Call S&P 500 OAC 3901-1- | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A E570DZWZ7FF32TWEFA76 . | 12/20/2021 | 12/20/2022 . | | 2,396,526 | 4568.02000000 | 198,945 | | 0 | 44,695 | | 389 | | 0 | (148,255) | | | | . 0001 |
| Options Adj | ustment | ntions - Hedo | ing Other - | Call Ontions and Warrants | | | | | | 9.426.390 | 36.136.847 | Λ | 23.922.002 | XXX | 2.491.073 | (11, 112, 062) | | (20.383.611) | 0 | | XXX | XXX |
| | 1999. Subtotal - Purchased Op | | | ca Sphono and Warranto | | | | | | 9,426,390 | 36,136,847 | 0 | 23,922,002 | XXX | 2,491,073 | (11, 112, 062) | 0 | (20,383,611) | 0 | 0 | XXX | XXX |
| | 1999. Subtotal - Purchased Op | | | | | | | | | 0 | 0 | · | 0 | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | 1999. Subtotal - Purchased Op 1999. Subtotal - Purchased Op | | | on | | | | | | 0 | 0 | 0 | 0 | XXX | 0 n | 0 | 0 | 0 | 0 | | XXX | XXX |
| | 1999. Total Purchased Options | | | rants | | | | | | 9,426,390 | 36,136,847 | 0 | 23,922,002 | XXX | 2,491,073 | (11, 112, 062) | 0 | (20,383,611) | 0 | | XXX | XXX |
| 0449999 | 999. Total Purchased Options | s - Put Option | ns | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

| | | | | | | Showing a | all Options | s, Caps, Fl | loors, Colla | rs, Swaps | and Forwa | rds Open as | s of Curre | ent Stateme | nt Date | ! | | | | | | | |
|----------------------------------|-----------------------|---------------|--------------|---------------------------------------|--------------------------------|--------------|--------------|-------------|--------------|-------------------|--------------|--------------|------------|-------------|---------|------------|----------------|-----------|-------------|-------------|-----------|---------|---------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | Quality | Effectiveness |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | I Purchased Option | | | | | | | | | | 0 | - | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | l Purchased Option | | | | | | | | | | 0 | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | Purchased Option | | | | | | | | | | 0 | | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | Purchased Option | | | | | | | | | | 9,426,390 | | 0 | 0 00 000 | XXX | 0 404 070 | (11, 112, 062) | 0 | (00,000,044 | 0 | | XXX | XXX |
| | l Purchased Option | | Effortivo Ex | voluding Mariable | Annuity Guarantees | Lindor CCA | D No 100 | | | | 9,426,390 | ,, | | 23,922,002 | XXX | 2,491,073 | (11,112,062) | 0 | (20,383,611 | 0 | | XXX | XXX |
| | | | | | Jarantees Under SS | | P NO. 106 | | | | 0 | | |) 0 | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| 003999999. Subi | lotai - Willeli Optio | Tis - Heaging | Lilective va | X-CHANGE FINANCIAL | darantees Under 33 | AF NO. 100 | 1 | 1 | | 1 | 0 | U | | , , | ^^^ | U | U | U | U | U | | ^^^ | ^^^ |
| | | 1 | | ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145235 Call Options - | | | | STANLEY/CLEARED | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 . | ļ | 5,743,983 | 4786.65220374 | | (363, 192) | 0 | (97,515 | | | | 0 | 265,677 | ļ | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145242 Call Options - | | | | STANLEY/CLEARED | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 | | 1,918,089 | 4795.22367768 | | (119,072) | 0 | (31,970 |) | | | 0 | 87,102 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 145245 Call Options - | LIADULITY HEDDE | E 1 11 14 E | | STANLEY/CLEARED | 0070070071/10110 170070 | 04 (00 (0000 | 04 (00 (0000 | | 000 005 | 4045 40570400 | | (40, 000) | | /40 440 | | | | 0 | 00.000 | | | | 0044 |
| S&P 500 145254 Call Options - | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 01/06/2022 | 01/06/2023 . | | 983,085 | 4915.42579469 | | (46,332) | | (12,440) | | | | 0 | 33,892 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 5,871,743 | 4831.50445368 | | (348,728) | 0 | (93,631) |) | | | 0 | 255,097 | | | | 0014 |
| 145257 Call Options - | 2 | | | | . 2010521121110211121110 | , 00, 2022 | | | | 1001100110000 | | (0.0,120) | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 2,308,712 | 4844.01909885 | | (133, 405) | 0 | (35,818) | | | | 0 | 97,587 | | | | 0014 |
| 145259 Call Options - | LIADULITY HEDDE | E 1 11 14 E | | OLT IDANK N. A | FF70D7W77FF00TWFF170 | 04 (00 (0000 | 04 (00 (0000 | | 4 000 500 | 4000 00040404 | | (00,000) | | (40,400) | | | | 0 | 44 400 | | | | 0044 |
| S&P 500 145299 Call Options - | LIABILITY HEDGE | . Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 01/06/2022 | 01/06/2023 . | | 1,302,562 | 4938 . 33319493 | | (60,328). | 0 | (16, 198) | | | | 0 | | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | SOCIETE GENERAL | 02RNE81BXP4R0TD8PU41 | 01/06/2022 | 01/06/2023 | | 6,720,654 | 4835.80649239 | | (398, 765) | 0 | (107,066) | | | | 0 | 291,699 | | | | 0014 |
| 145764 Call Options - | | | | WELLS FARGO BANK, | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | N.A | . KB1H1DSPRFMYMCUFXT09 | 01/20/2022 | 01/20/2023 . | | 5,938,603 | 4623.23208459 | | (166,986). | 0 | (51,239) | | | | 0 | 115,746 | | | | 0014 |
| 145769 Call Options - | LIABILITY HEDGE | FLILIA F | | WELLS FARGO BANK, N.A. | I/D4114DCDDEUVUCUEVTOO | 04 (00 (0000 | 01/20/2023 . | | 4 050 004 | 4570 00014040 | | (070 457) | | (00.040 | | | | 0 | 100 547 | | | | 0014 |
| S&P 500 | LIABILITY NEUGE | . Exhibit 5 | Interest | X-CHANGE FINANCIAL | KB1H1DSPRFMYMCUFXT09 | 01/20/2022 | 01/20/2023 . | | 4,058,031 | 4570.09214943 | | (273, 457) | | (83,910) | | | | 0 | 189,547 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145788 Call Options - | | | | STANLEY/CLEARED | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | ļ ļ | 1,413,951 | 4713.16990223 | | (65, 385) | 0 | (20,063 | | | | 0 | 45,322 | ļ | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145830 Call Options - | | | | STANLEY/CLEARED | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 2,292,159 | 4584.31888098 | | (143,985) | 0 | (44, 182 | | | | 0 | 99,803 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | 1 | 1 | | / - / | | | | | | | | | | | | | | |
| 445000 0 | | | | ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145836 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 6,003,752 | 4618.27050527 | | (349,596) | | (107,273) | | | | _ | 242,323 | | | | 0014 |
| 3αΓ 300 | LIADILIII NEUGE | | 1111ter est | X-CHANGE FINANCIAL | . an/uriau/k/304JZ40/8 | 01/20/2022 | 01/20/2023 . | | 0,003,752 | 40 10 . 2/ 03032/ | | (349,396) | u | ,(107, 273 | | | | | 242,523 | | | | 00 14 |
| | | | | ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 145838 Call Options - | | | | STANLEY/CLEARED | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 01/20/2022 | 01/20/2023 . | | 1,392,417 | 4641.38967635 | | (76,803) | 0 | (23,567) | | | | 0 | 53,236 | | | | 0014 |
| 146417 Call Options - S&P 500 | LIADILITY UEDOF | Evhibit F | Interest | GOLDMAN SACHS INTERNATIONAL | WOOLDOWDO LLIZADDOVEGO | 00/04/0000 | 00/00/0000 | | 6 050 040 | 460E F4500000 | | (407 400) | | (00.447 | J | | | _ | 100 070 | | | | 0014 |
| 5&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | MORGAN STANLEY & | . W22LR0WP21HZNBB6K528 | 02/04/2022 | 02/06/2023 . | | 6,258,912 | 4635.54590000 | | (197,490). | 0 | (69,417) | | | | 0 | 128,073 | | | | 0014 |
| 146429 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | 1 | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 | 02/04/2022 | 02/06/2023 . | ļ ļ | 5,513,944 | 4587.84028200 | | (409, 587) | 0 | (143,969) | | | | 0 | 265,618 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | |] | | | | | | | | | | | |
| 140450 0-11 0 11 | | | | ACCESS / MORGAN | | | | | | | | 1 | | | | | | | | | | | |
| 146450 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | | 1 927 656 | 4594.14102400 | | (124.016) | | (43.591 | | | | 0 | 80,425 | | | | 0014 |
| οαι 300 | LINDILIII IILUUL | . LAIIIDIL J | 111161691 | | . JIII UF I JUTK Y JUQJEQU / O | 02/04/2022 | | . | | L TUZ4. 14 102400 | h | (124,010) | | ,(40,091 | / | | . | | 90,423 | L | | | UU 17 |

| Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date |
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| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | ent Date | | | | | | | | |
|----------------------------------|--------------------|--------------|---------------|---------------------------------------|--------------------------|--------------|---------------------|-------------|-------------|------------------|-----------------------|-----------------------|----------|-------------------|----------|------------|-------------------------|---------------------|--------------------|-------------------------|-----------|--------------|------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | T (-) | | | | D-tf | | | Price, | of Un- | Un- | | Do-14 | | | I I a a a a l'a a a d | Total | Current | Adjustment | | | Effectiveness |
| | Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Rate or Index | discounted Premium | discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Foreign Exchange | Year's (Amorti- | to Carrying Value of | | of Refer- | at Inception and at |
| | Generation | Exhibit | Risk(s) | Exchange | , Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146452 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | | 6,485,984 | 4632.84558200 | | (403, 368) | 0 | (141,783 |) | | | 0 | 261,585 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146454 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | | 2,795,639 | 4659.39870900 | | (164,016) | 0 | (57,651) |) | | | 0 | 106,365 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146456 Call Options - S&P 500 | LIABILITY HEDGE | Fullible F | | STANLEY/CLEARED | 0070070071/1/0110 170070 | 00/04/0000 | 00/00/0000 | | 044 001 | 4700 00000500 | | (47,000) | 0 | (40.040 | | | | | 04 040 | | | | 0014 |
| Sar 500 | LIABILITY NEDGE | . Exhibit 5 | Interest | X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | | 944,661 | 4723.30623500 | | (47,832) | 0 | (16,813) | , | | | | 31,019 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 146458 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 02/04/2022 | 02/06/2023 . | | 948,442 | 4742.20846100 | | (45,888) | 0 | (16, 130) |) | | | 0 | 29,758 | | | | 0014 |
| | EMBIETTI NEBGE | LAIIIDIT O | | MORGAN STANLEY & | on a room rood 24010 | | | | | +1 42.20040100 | | (40,000) | | (10,100) | , | | * | | | | | | 0014 |
| 147098 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CO. INTERNATIONAL PLC | . 4PQUHN3JPFGFNF3BB653 | 02/18/2022 | 02/17/2023 . | | 5,069,223 | 4433.23807800 | | (373,748) | 0 | (143,749) | | | | 0 | 229,999 | | | | 0014 |
| 147100 Call Options - | LIABILITI NEDGE | . EXIIIDIL 5 | interest | GOLDMAN SACHS | , 4FQUINOUFFUFINFODDOOO | 02/ 10/ 2022 | 02/11/2023 . | | 3,009,223 | 4433.23007000 | | (3/3, /40) | 0 | (140,749) | , | | | | 229,999 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | INTERNATIONAL | W22LROWP21HZNBB6K528 | 02/18/2022 | 02/17/2023 . | | 5,923,878 | 4478.90121300 | | (211,095) | 0 | (81, 190) |) | | | 0 | 129,904 | | | | 0014 |
| 147114 Call Options - | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 | 02/18/2022 | 02/17/2023 . | | 1,451,125 | 4447 . 15446200 | | (104, 129) | 0 | (40,050) |) | | | 0 | 64,079 | | | | 0014 |
| 147130 Call Options - | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 | 02/18/2022 | 02/17/2023 . | | 4,777,172 | 4479.33610000 | | (320, 762) | 0 | (123, 370) |) | | | 0 | 197,392 | | | | 0014 |
| 147132 Call Options - | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 . | 02/18/2022 | 02/17/2023 . | | 2,612,631 | 4501.51533700 | | (167,443) | 0 | (64,401) |) | | | 0 | 103,042 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | , , , | | | | | | | , | | | | |
| 147147 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 02/18/2022 | 02/17/2023 . | | 1,374,330 | 4581.09965800 | | (71,835) | 0 | (27,629 |) | | | 0 | 44,206 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 147149 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 02/18/2022 | 02/17/2023 . | | 1,380,592 | 4601.97423400 | | (68,637) | 0 | (26,399) |) | | | 0 | 42,238 | | | | 0014 |
| 147837 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 03/04/2022 | 03/03/2023 . | | 1,918,020 | 4521.07182800 | | (126,111) | 0 | (53,355) |) | | | 0 | 72,756 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | , =- | | | | | | | | | | , | | | | |
| 147850 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 03/04/2022 | 03/03/2023 . | | 4,458,736 | 4458.73610000 | | (323, 110) | 0 | (136,700) |) | | | 0 | 186,410 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 147855 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 03/04/2022 | 03/03/2023 . | | 3, 138, 690 | 4483.84354600 | | (216, 475) | 0 | (91,586) |) | | | 0 | 124,889 | | | | 0014 |
| 147868 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 03/04/2022 | 03/03/2023 . | | 6, 162, 478 | 4460.90053500 | | (256,546) | 0 | (108,539) |) | | | 0 | 148,007 | | | | 0014 |
| 147909 Call Options - | | | | | | | | | , , | | | | | |] | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CITIBANK N.A MORGAN STANLEY & | . E570DZWZ7FF32TWEFA76 | 03/04/2022 | 03/03/2023 . | | 1,593,563 | 4422.80647900 | | (121,920) | 0 | (51,582) |) | | | 0 | 70,339 | | | | 0014 |
| 147911 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | X-CHANGE FINANCIAL | . 4PQUHN3JPFGFNF3BB653 | 03/04/2022 | 03/03/2023 . | | 4,857,318 | 4413.28296500 | | (377,750) | 0 | (159,817 |) | | ļ | 0 | 217,933 | ···· | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 148470 Call Options - S&P 500 | LIABILITY HEDGE | Eubib! 4 F | Interest | STANLEY/CLEARED THROUGH CBO | 0D70DT007VV010 170070 | 02/10/0000 | 02/20/2002 | | 5.005.166 | 4EE0 4E004000 | | (369.534) | ^ | (172, 181) | | | | _ | 197.353 | | | | 0014 |
| 387 JUU | LIABILIIT MEDUE | . Exhibit 5 | Interest | INKUUUT UBU | 9R7GPTS07KV3UQJZQ078 | 03/18/2022 | 03/20/2023 . | ļ | 3,005,166 | 4550.15084000 | | (369,534) | 0 | (1/2, 181 | / | | L | L0 | 197,353 | | | | UU 14 |

| Showing all Ontions | Cans Floors | . Collars, Swaps and Forwards Open as of Current Statement Date |
|---------------------|------------------|---|
| SHOWING All Options | , Caps, i louis, | , Collais, Swaps and Forwards Open as of Current Statement Date |

| | | | | | ; | Showing a | all Option: | s, Caps, Flo | oors, Colla | rs, Swaps a | and Forwa | rds Open a | s of Curre | ent Stateme | nt Date | | | | | | | | |
|----------------------------------|---------------------|------------|---------------|---------------------------------------|-------------------------------|-----------------|-----------------|----------------|-------------|-------------------|----------------------|--------------|------------|-------------|---------|-----------|------------|------------------|-------------------|------------------------|-----------|--------|-------------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | Obeller | Year(s) | Year Initial | | | | | | | | | | 0 | Under |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | Tatal | Cumant | A aliataa a at | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | | Date of | | | Price, Rate or | of Un- discounted | discounted | | Book/ | | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | of | Effectiveness at Inception |
| | Income | Schedule/ | Type(s) of | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange | e, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | ` Paid ´ | ` Paid ´ | Income | Value | Code F | air Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 148476 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 . | .03/18/2022 | 03/20/2023 | | 2,774,811 | 4624.68494400 | | (176,148) | (| (82,074) | | | | 0 | 94,074 | | | | 0014 |
| 148486 Call Options - | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | | . G5GSEF7VJP5170UK5573 . | 03/18/2022 . | 03/20/2023 . | | 6,698,439 | 4597.90622400 | | (245,258) | | (114, 276) | | | | 0 | 130,983 | | | | 0014 |
| 140400 0-11 0-4: | | | | MORGAN STANLEY & CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| 148489 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | 4PQUHN3JPFGFNF3BB653 . | 03/18/2022 | 03/20/2023 | | 1,429,714 | 4555.95289600 | | (98, 289) | | (45,797) | | | | 0 | 52,492 | | | | 0014 |
| oui 000 | EINDIETTI NEDGE | LAITIBIT O | | MORGAN STANLEY & | QOINGOIT GITH ODDOGO . | | | | , 420,714 | | | (00,200) | | (40,707) | | | | | | | | | 0014 |
| 148501 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 . | 03/18/2022 . | 03/20/2023 . | | 4,483,385 | 4596.56728800 | | (282, 862) | 0 | (131,797) | | | | 0 | 151,065 | | | | 0014 |
| 148512 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | SOCIETE GENERAL | . 02RNE8 BXP4R0TD8PU41 . | 03/18/2022 | 03/20/2023 . | | 1,984,282 | 4694.75592800 | | (109, 221) | (| (50,891) | | | | 0 | 58,331 | | | | 0014 |
| 149336 Call Options - | LIADILITI ILDUL | LAIIIDIT J | | OOOTETE GENETIAE | . OZINEOTDAI HIOTDOI OFI . | 00/ 10/ 2022 . | 00/20/2020 . | | 1,304,202 | 4034.73332000 | | (103,221) | | (30,031) | | | | | | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 . | 04/06/2022 . | 04/06/2023 . | | 8,928,447 | 4612.89581000 | | (632,674) | 0 | (325,870) | | | | 0 | 306,803 | | | | 0014 |
| 149355 Call Options - | | | | ROYAL BANK OF | E071 D01 I0D1 I1 0074 VD1144 | 0.4 /0.0 /0.000 | 0.4./00./0000 | | 4 455 004 | 4744 40444000 | | (07.007) | | (04.700) | | | | | 00.070 | | | | 2011 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CANADAX-CHANGE FINANCIAL | ES71P3U3RH1GC71XBU11 . | 04/06/2022 . | 04/06/2023 . | | 1, 155,801 | 4711.48111000 | | (67,387) | | (34,709) | | | | 0 | 32,678 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149358 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 04/06/2022 . | 04/06/2023 . | | 6,851,454 | 4567.63619500 | | (515, 220) | 0 | (265, 374) | | | | 0 | 249,846 | | | | 0014 |
| 149359 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ROYAL BANK OF CANADA | ES71P3U3RHIGC71XBU11 . | 04/06/2022 | 04/06/2023 . | | 1,429,994 | 4726.26890500 | | (80,672) | , | (41,552) | | | | 0 | 39, 120 | | | | 0014 |
| σαι σου | LIADILITI ILDGL | LXIIIDIT 3 | iliterest | X-CHANGE FINANCIAL | | 04/00/2022 | 04/00/2023 . | | 1,423,334 | 4/20.20090300 | | (60,072) | | (41,302) | | | | | | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149362 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | _ | | | | | | | | | | |
| S&P 500 149393 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 04/06/2022 . | 04/06/2023 . | | 1,854,479 | 4636 . 19779000 | | (121,584) | | (62,624) | | | | 0 | 58,960 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CANADA | ES71P3U3RHIGC71XBU11 . | 04/06/2022 | 04/06/2023 | | 7,920,005 | 4608.41466000 | | (279,557) | (| (143,991) | | | | 0 | 135,566 | | | | 0014 |
| ou. 000 | 21131211111232 | | | X-CHANGE FINANCIAL | | | ,, 00, 2020 . | | ,020,000 | | | (2.0,001) | • | | | | | | | | | | |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149987 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Indonesia | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 04/20/2022 | 04/00/0000 | | 5,909,173 | 4545.51738500 | | (442,338) | , | (044,004) | | | | 0 | 197,537 | | | | 0014 |
| δαΡ 300 | LIADILIII NEUGE | EXIIIDIT 5 | Interest | X-CHANGE FINANCIAL | | 04/20/2022 | 04/20/2023 . | | 3,909,173 | 4040.01730000 | | (442, 330) | | (244,801) | | | | 0 | 191,331 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149990 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 04/20/2022 | 04/20/2023 . | | 1,821,596 | 4553.99034000 | | (134, 104) | 0 | (74,216) | | | | 0 | 59,888 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 149992 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | 04/20/2022 | 04/20/2023 . | | 5,986,276 | 4604.82807000 | | (397,813) | L | (220, 160) | | | | 0 | 177,653 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 149994 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 . | .04/20/2022 | .04/20/2023 | <u> </u> | 1,393,088 | 4643.62528500 | | (85, 314) | | (47,215) | | | [| 0 | 38,099 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | | | | | | |
| 140000 0-11 0-4: | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| 149996 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 04/20/2022 | 04/20/2023 | | 1,398,171 | 4660.57119500 | | (82,557) | (| (45,689) | | | | 0 | 36,868 | | | | 0014 |
| oui 500 | EMPIETTI HEDUE | | | X-CHANGE FINANCIAL | . OTHER TOURN TOUR OLD IN THE | | | | 1,000,1/1 | 1000.0/110000 | | (02, 337) | | (40,009) | | | | | 00,000 | | | | OV 17 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | l | | | |
| 149998 Call Options - | | | l | STANLEY/CLEARED | 0070070071/1/01/0 17 | 04/00/00== | 0.4 (00 (00 === | | | 1007 77001 | | (70 : | _ | | | | | _ | | | | | 2011 |
| S&P 500 150020 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | _ 9R7GPTS07KV3UQJZQ078 _ | 04/20/2022 | 04/20/2023 . | ··· | 1,406,332 | 4687 . 77384000 | | (78, 183) | | (43, 268) | | | | 0 | 34,915 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC | . G5GSEF7VJP5170UK5573 . | 04/20/2022 | 04/20/2023 . | | 7,079,863 | 4590.55783000 | | (496,773) | (| (274,927) | | | | n | 221,847 | | | | 0014 |
| | | | | MORGAN STANLEY & | | | | | , 0.0,000 | | | | | (2. 1,021) | | | | | | | | | |
| 150393 Call Options - | | L | | CO. INTERNATIONAL | | | | | | | |]] | | | | | | | | | | | l I |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | 4PQUHN3JPFGFNF3BB653 . | 05/06/2022 . | 05/05/2023 . | | 5,605,090 | 4203.33279600 | | (471, 263) | | (280,945) | | | | 0 | 190,318 | | | | 0014 |

| | Showing all Options, C | aps, Floors | , Collars, Swap | s and Forwards O | pen as of Current Statement Date |
|--|------------------------|-------------|-----------------|------------------|----------------------------------|
|--|------------------------|-------------|-----------------|------------------|----------------------------------|

| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | ! | | | | | | | |
|---|-------------------------------|------------|------------|--|------------------------|------------|---------------------|-------------|-------------|----------------------------|---------------------------------|------------------------------|----------|-------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|-------------------------|---|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) | | | | | | | | | Strike | Year(s) Initial Cost | Year Initial Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Price, Rate or Index | of Un- discounted Premium | Un- discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Quality of Refer- | Effectiveness at Inception and at |
| 5 | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | of | Notional | Received | (Received) | | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description 150402 Call Options - | or Replicated | Identifier | (a) | or Central | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| S&P 500 150404 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | | | 05/05/2023 . | | 1,048,205 | 4303.94229200 | | (77,376) | 0 | (46, 128) | | | | 0 | 31,248 | | | | 0014 |
| S&P 500 150412 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC. | G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | | 1,255,224 | 4313.83830800 | | (90,512) | 0 | (53,959) | | | | 0 | 36,553 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN | . G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | | 1,265,089 | 4351.77303600 | | (84,759) | 0 | (50,529) | | | | 0 | 34,230 | | | | 0014 |
| 150425 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 05/06/2022 | 05/05/2023 . | | 8,065,459 | 4244.97853000 | | (560,785) | 0 | (334, 314) | | | | 0 | 226,471 | | | | 0014 |
| 150427 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | . 9R7GPTS07KV3UQJZQ078 | 05/06/2022 | 05/05/2023 . | | 855,098 | 4275.49124600 | | (55,708) | 0 | (33,211) | | | | 0 | 22,497 | | | | 0014 |
| 150430 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 05/06/2022 | 05/05/2023 . | | 857,820 | 4289.09826800 | | (54, 248) | 0 | (32,340) | | | | 0 | 21,908 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC . MORGAN STANLEY & | . G5GSEF7VJP5170UK5573 | 05/06/2022 | 05/05/2023 . | | 8,458,978 | 4246.62786600 | | (694,853) | 0 | (414, 240) | | | | 0 | 280,614 | | | | 0014 |
| 151045 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CO. INTERNATIONAL PLC MORGAN STANLEY & | . 4PQUHN3JPFGFNF3BB653 | 05/20/2022 | 05/19/2023 . | | 2, 101, 602 | 4063.65657600 | | (160,663). | 0 | (101,960) | | | | 0 | 58,704 | | | | 0014 |
| 151049 Call Options - | | | | CO. INTERNATIONAL | | | | | | | | | | | | | | | | | | , , | 1 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | PLCX-CHANGE FINANCIAL ACCESS / MORGAN | . 4PQUHN3JPFGFNF3BB653 | 05/20/2022 | 05/19/2023 . | | 2,318,905 | 4110.08276000 | | (162,287) | 0 | (102,990) | | | | 0 | 59,297 | | | | 0014 |
| 151072 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL | . 9R7GPTS07KV3UQJZQ078 | 05/20/2022 | 05/19/2023 . | | 4,375,180 | 3977 . 43652000 | | (393,745) | 0 | (249,877) | | | | 0 | 143,868 | | | | 0014 |
| 151074 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 05/20/2022 | 05/19/2023 . | | 6,833,934 | 4019.96134400 | | (569,245) | 0 | (361, 252) | | | | 0 | 207,993 | | | | 0014 |
| 151097 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | | | G5GSEF7VJP5170UK5573 | 05/20/2022 | 05/19/2023 . | | 6,847,572 | 4019.57120800 | | (302,003) | | (191,656) | | | | 0 | 110,347 | | | | 0014 |
| 151613 Call Options - | | | Interest | | | | | | | | | | 0 | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | 06/06/2022 | 06/06/2023 . | | 5,639,213 | 4201.79788500 | | (478, 358) | 0 | (326,332) | | | | 0 | 152,026 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 06/06/2022 | 06/06/2023 . | | 1,286,010 | 4286.69934300 | | (91,818) | 0 | (62,637 | | | | 0 | 29, 181 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CANADA | . ES71P3U3RHIGC71XBU11 | 06/06/2022 | 06/06/2023 . | | 8,259,384 | 4245.48504300 | | (655,074) | 0 | (446,886) | | | | 0 | 208, 188 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | BARCLAYS BANK PLC | G5GSEF7VJP5170UK5573 | 06/06/2022 | 06/06/2023 . | | 3,355,815 | 4339.86579000 | | (219, 277) | 0 | (149,589) | | | | 0 | 69,688 | | | | 0014 |
| S&P 500 151703 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | | 06/06/2023 . | | 980,764 | 4363.77008400 | | (61,038) | 0 | (41,639) | | | | 0 | 19,398 | | | | 0014 |
| S&P 500 152996 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | ROYAL BANK OF | G5GSEF7VJP5170UK5573 | 06/06/2022 | 06/06/2023 . | | 9,212,183 | 4243.83647100 | L | (381,404) | 0 | (260, 191) | | | | 0 | 121,213 | | | | 0014 |
| S&P 500 153003 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CANADA | ES71P3U3RHIGC71XBU11 | 06/17/2022 | 06/20/2023 . | | 7,482,327 | 3785.08520000 | | (366, 126) | 0 | (261,660) | | | | 0 | 104,465 | | | | 0014 |
| 153007 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | | 06/20/2023 . | | 3,891,826 | 3752.74660800 | | (363,870) | 0 | (260,049) | | | | ⁰ | 103,822 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 06/17/2022 | 06/20/2023 . | | 6,954,472 | 3802.72443200 | | (592,610) | 0 | (423,523) | | | ļ | 0 | 169,087 | | | | 0014 |

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| Showing all Oblions. | Cabs. Floors | . Collais, Swabs | and Forwards Open a | as of Current Statement Date |

| | | | | | | Showing a | all Options | s, Caps, Fl | loors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | ! | | | | | | | |
|----------------------------------|--|-----------------------|----------------|--|---------------------------------|---------------|------------------|-----------------|--------------------|-----------------------------|--|-------------------------------------|----------------|-------------------|---------|------------|-------------------------|---------------------|-----------------------|------------------------|-----------------------|-------------------------|--|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for | | Type(s) | | | | Date of | | | Strike Price, Rate or | Year(s) Initial Cost of Un- discounted | Year Initial Cost of Un- discounted | | Book/ | | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Credit Quality of | Hedge Effectiveness at Inception |
| | Income | Schedule/ | of | F b | 0 | T d. | Maturity | Number | Matteral | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | Detection | Refer- | and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | | , Counterparty Clearinghouse | Trade Date | or Expiration | of Contracts | Notional Amount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code | Fair Value | Increase/ (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| | | | (=) | X-CHANGE FINANCIAL | | | | | | (- 55) | | | | | | | (= ======= | | | | | | (-) |
| 153024 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | 06/20/2023 . | | 4,495,799 | 3746.49938000 | | (415,980). | 0 | (297,290) | | | | 0 | 118,690 | | | | 0014 |
| 153027 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | 06/20/2023 | | 1 520 420 | 3821.09863200 | | (122,916) | 0 | (87,845) | | | | 0 | 35,071 | | | | 0014 |
| | ETABLETTI TEDE | . LXIIIDIT 3 | miterest | X-CHANGE FINANCIAL ACCESS / MORGAN | | 00/ 11/2022 | | | 1,020,400 | 0021.00000200 | | (122,010). | | (07,043) | | | | | | | | | 0014 |
| 153031 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 06/17/2022 | 06/20/2023 . | | 1,544,609 | 3861.52187200 | | (114,744). | 0 | (82,005) | | | | 0 | 32,739 | | | | 0014 |
| 153797 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/06/2022 | 07/06/2023 . | | 6,272,095 | 3920.05906000 | | (562,480). | 0 | (429,950) | | | | 0 | 132,530 | | | | 0014 |
| 153805 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CO. INTERNATIONAL PLC | . 4PQUHN3JPFGFNF3BB653 | 07/06/2022 | 07/06/2023 . | | 6,631,186 | 3965.43100400 | | (563,065). | 0 | (430,397) | | | | 0 | 132,667 | | | | 0014 |
| 153808 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 07/06/2022 | 07/06/2023 . | | 1, 111, 184 | 3992.73107200 | | (87,346) | 0 | (66,766) | | | | 0 | 20,580 | | | | 0014 |
| 153810 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | CITIBANK N.A | . E570DZWZ7FF32TWEFA76 | 07/06/2022 | 07/06/2023 . | | 1, 164,032 | 4032.33539600 | | (84,731). | 0 | (64,767) | | | | 0 | 19,964 | | | | 0014 |
| 153815 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | CITIBANK N.A | _ E570DZWZ7FF32TWEFA76 | 07/06/2022 | 07/06/2023 . | | 1,420,787 | 4069.63267200 | | (96,000) | 0 | (73, 381) | | | | 0 | 22,619 | | | | 0014 |
| 153826 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | | G5GSEF7VJP5170UK5573 | 07/06/2022 | 07/06/2023 . | | 7,678,953 | 3961.97043200 | | (323,807). | 0 | (247,513) | | | | 0 | 76,294 | | | | 0014 |
| 154451 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | ROYAL BANK OF CANADA | _ ES71P3U3RH1GC71XBU11 | 07/20/2022 | 07/20/2023 . | | 6,767,763 | 4079.88497000 | | (289,024) | 0 | (232,011) | | | | 0 | 57,013 | | | | 0014 |
| 154457 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 4,440,394 | 4036.72210000 | | (396,033). | 0 | <u>(</u> 317,911) | | | | 0 | 78 , 122 | | | | 0014 |
| 154482 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 2,020,737 | 4041.47390000 | | (178,650) | 0 | (143,409) | | | | 0 | 35,241 | | | | 0014 |
| 154494 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,224,441 | 4081.46890000 | | (100,548). | 0 | (80,714) | | | | 0 | 19,834 | | | | 0014 |
| 154502 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,643,200 | 4108.00030000 | | (128,316) | 0 | (103,004) | | | | 0 | 25,312 | | | | 0014 |
| 154504 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | _ 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,646,368 | 4115.92006000 | | (126,588) | 0 | (101,617) | | | | 0 | 24,971 | | | | 0014 |
| 154506 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 3,708,961 | 4121.06793000 | | (282, 366). | 0 | (226,666) | | | | 0 | 55,700 | | | | 0014 |
| 154512 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 | | 1 654 921 | 4137.30350000 | | (122,092) | 0 | (98,008) | | | 1 | ۱ ، | 24.084 | | | | 0014 |

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| Showing all Oblions. | Cabs. Floors | . Collais, Swabs | and Forwards Open a | as of Current Statement Date |

| | | | | | | Showing a | all Options | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | ! | | | | | | | |
|----------------------------------|---------------------------|-------------|---------------|--|-------------------------|--------------|---------------------|-------------|-------------|------------------|-------------------------|-------------------------|----------|-------------------|---------|------------|-------------------------|---------------------|--------------------|-------------------------|-----------|--------------|---------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description of Item(s) | | | | | | | | | Strike | Year(s) Initial Cost | Year Initial Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | _ , | | | | 5 | | | Price, | of Un- | Un- | | . | | | | Total | Current | Adjustment | | | Effectiveness |
| | Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Rate or Index | discounted Premium | discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Foreign Exchange | Year's (Amorti- | to Carrying Value of | | of Refer- | at Inception and at |
| | Generation | Exhibit | Risk(s) | | Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central C X-CHANGE FINANCIAL | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154523 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 | | 1,246,181 | 4153.93510000 | | (88,968) | 0 | (71, 418) | | | | 0 | 17,550 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 154528 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 155066 Call Options - | LIABILITY HEDGE | . Exhibit 5 | . Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 07/20/2022 | 07/20/2023 . | | 1,257,823 | 4192.74210000 | | (83,061) | 0 | (66,676) | | | | 0 | 16,385 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 08/05/2022 | 08/04/2023 . | | 6,913,658 | 4226.02120500 | | (600,782) | 0 | (508, 354) | | | | 0 | 92,428 | | | | 0014 |
| 155071 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | CITIBANK N.A | E570DZWZ7FF32TWEFA76 | 08/05/2022 | 08/04/2023 . | | 6,212,206 | 4272.86185200 | | (495, 942) | 0 | (419, 643) | | | | 0 | 76,299 | | | | 0014 |
| 155073 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEE7V.IP5170UK5573 | 08/05/2022 | 08/04/2023 . | | 1,340,760 | 4296.90395400 | | (102,400) | 0 | (86,646) | | | | 0 | 15,754 | | | | 0014 |
| 155080 Call Options - | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 155131 Call Options - | LIABILITY HEDGE | Exhibit 5 | . Interest | BARCLAYS BANK PLC . WELLS FARGO BANK, | GOGSEF/VJP51/UUK55/3 | 08/05/2022 | 08/04/2023 . | | 3,325,168 | 4351.20594300 | | (229,090) | 0 | (193,846) | | | | 0 | 35,245 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | N.AX-CHANGE FINANCIAL | KB1H1DSPRFMYMCUFXT09 | 08/05/2022 | 08/04/2023 . | ····· | 6,703,235 | 4276 . 17800400 | | (267,714). | 0 | (226,527) | | | | 0 | 41, 187 | | | | 0014 |
| | | | | ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 155163 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 08/05/2022 | 08/04/2023 . | | | 4231.40995200 | | (72, 268) | 0 | (61, 150) | | | | 0 | 11,118 | | | | 0014 |
| 155757 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | BNP PARIBAS LONDON | ROMUWSFPU8MPR08K5P83 | 08/19/2022 | 08/18/2023 . | | 1,070,121 | 4313.04960000 | | (92,219) | 0 | (81,579) | | | | 0 | 10,641 | | | | 0014 |
| 155760 Call Options - | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 155761 Call Options - | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . BNP PARIBAS LONDON | G5GSEF7VJP5170UK5573 | 08/19/2022 | 08/18/2023 . | | 6,324,605 | 4359.14003200 | | (261,843). | 0 | (231,631) | | | | 0 | 30,213 | | | | 0014 |
| S&P 500 155763 Call Options - | LIABILITY HEDGE | . Exhibit 5 | . Interest | | ROMUWSFPU8MPR08K5P83 | 08/19/2022 | 08/18/2023 . | | 1,688,675 | 4317.27808000 | | (144, 422) | 0 | (127,758) | | | | 0 | 16,664 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 08/19/2022 | 08/18/2023 . | | 3,236,902 | 4363.36851200 | | (255, 025) | 0 | (225,599) | | | | 0 | 29,426 | | | | 0014 |
| 155766 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 08/19/2022 | 08/18/2023 . | | 1,056,347 | 4387.04800000 | | (79,631) | 0 | (70,443) | | | | 0 | 9, 188 | | | | 0014 |
| 155769 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | CECCEETV IDE LTOLIKEETS | 08/19/2022 | 08/18/2023 . | | 2,931,646 | 4393.81356800 | | (218, 202) | 0 | (193,025) | | | | 0 | 25, 177 | | | | 0014 |
| 155771 Call Options - | | | | | | | | | | | | | | | | | | | | | | | |
| S&P 500 155773 Call Options - | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEF / VJP5 170UK5573 | 08/19/2022 | 08/18/2023 . | | 1,216,561 | 4411.99603200 | | (87,470). | 0 | (77,377) | | | | 0 | 10,093 | | | | 0014 |
| S&P 500 155776 Call Options - | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 08/19/2022 | 08/18/2023 . | ļ | 1,584,625 | 4436.09836800 | | (108,738) | 0 | (96, 191) | | | | 0 | 12,547 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | BARCLAYS BANK PLC . | G5GSEF7VJP5170UK5573 | 08/19/2022 | 08/18/2023 . | | 1,387,087 | 4474 . 15468800 | | (88, 264) | 0 | (78,080) | | | | 0 | 10, 184 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | 1 | | | | | | | | | |
| 156467 Call Options - S&P 500 | LIADULITY HEDGE | FLibia F | Internal | STANLEY/CLEARED | 007007007///01/0170070 | 00 (00 (0000 | 00/00/0000 | | 1 105 000 | 2000 25200000 | | (400, 070) | 0 | (101 714) | | | | | 7 450 | | | | 0014 |
| 5&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1, 195, 906 | 3986.35380000 | | (108,873). | 0 | (101,714) | | | | 0 | 7 , 159 | | | | 0014 |
| 156471 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1,596,730 | 3991.82526600 | | (143,960) | 0 | (134,494) | | | | 0 | 9,466 | | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | | |
| 156473 Call Options - S&P 500 | LIABILITY HEDGE | . Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 3 224 726 | 4030.90716600 | | (270,880) | n | (253,069) | | | | ٥ | 17,811 | | | | 0014 |
| Sa. 000 | E. SELLI IEUCE | | | X-CHANGE FINANCIAL | S.I. S. TOUTHTOUGELEUTO | | | | | | | (270,000) | | (200,000) | | | | | | | | | |
| 156476 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | . Exhibit 5 | . Interest | | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1,216,659 | 4055.52876300 | | (97,641) | 0 | (91,221) | | | | 0 | 6,420 | | | | 0014 |

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|----------------------------|----------------------|------------------------|------------------------------|-----|
| SHOWING All Options, Caps, | i luulo, Gullaio, Sv | vaps and i diwards Opt | ch as of Guilent Statement D | aıc |

| | | | | | | Showing a | all Options | s, Caps, F | loors, Colla | rs, Swaps | and Forwa | rds Open as | of Curre | nt Stateme | nt Date | : | | | | | | | |
|---|--|------------|---------------|--|--------------------------|------------|---------------------|------------|--------------|--------------------------------------|---|---|----------|-------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|-----------------------------------|--|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Strike Price, Rate or Index | Prior Year(s) Initial Cost of Un- discounted Premium | Current Year Initial Cost of Un- discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Credit Quality of Refer- | Hedge Effectiveness at Inception and at |
| | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | ١ | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central X-CHANGE FINANCIAL | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 156479 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | A-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | _ 9R7GPTS07KV3UQJZQ078 _ | 09/06/2022 | 09/06/2023 . | | 4,062,564 | 4062.56350500 | | (321,760) | 0 | (300,603) | | | | 0 | 21, 157 | | | | 0014 |
| 156483 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1,630,341 | 4075.85135100 | | (125,920) | 0 | (117,640) | | | | 0 | 8,280 | | | | 0014 |
| 156487 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 2,867,322 | 4096 . 17393900 | | (213,003) | 0 | (198,997) | | | | 0 | 14,006 | | | | 0014 |
| 156491 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 09/06/2022 | 09/06/2023 . | | 1,232,252 | | | (89,550) | 0 | (83,662) | | | | 0 | 5,888 | | | | 0014 |
| S&P 500 156927 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | BNP PARIBAS LONDON | . ROMUWSFPU8MPR08K5P83 . | 09/06/2022 | 09/06/2023 . | | 6,053,974 | 4033.25208000 | | (276,477) | 0 | (258, 297) | | | | 0 | 18,179 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | MORGAN STANLEY & CO. INTERNATIONAL | . ROMUWSFPU8MPR08K5P83 . | 09/20/2022 | 09/20/2023 . | | 6,017,561 | 3931.12063500 | | (586,705) | 0 | (570,631) | | | | 0 | 16,074 | | | | 0014 |
| S&P 500 156976 Call Options - | LIABILITY HEDGE | Exhibit 5 | Interest | PLC | . 4PQUHN3JPFGFNF3BB653 . | 09/20/2022 | 09/20/2023 . | | 2,983,573 | | | (267,581) | 0 | (260,250) | | | | 0 | 7,331 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | ROMUWSFPU8MPR08K5P83 | 09/20/2022 | 09/20/2023 . | | 5,775,415 | 3974.30705100 | | (279, 945) | 0 | (272,276) | | | | 0 | 7,670 | | | | 0014 |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 09/20/2022 | 09/20/2023 . | | 5,530,021 | 3950.01469200 | | (362,544) | 0 | (352,611) | | | | 0 | 9,933 | | | | 0014 |
| 157026 Call Options - S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 09/20/2022 | 09/20/2023 . | | 1,615,018 | 4037.54430300 | | (85, 108) | 0 | (82,776) | | | | 0 | 2,332 | | | | 0014 |
| 141605 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 2,670,492 | 4450.82100000 | (179,946 |) | 0 | (3,451) | | | | 0 | 134,097 | | | | 0014 |
| 141607 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 1,360,119 | 4533.72845000 | (76,254 |) | 0 | (1,462) | | | | 0 | 56,825 | | | | 0014 |
| 141609 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | _ 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 1,823,092 | 4557.72797500 | (96,628 |) | 0 | (1,853) | | | | 0 | 72,008 | | | | 0014 |
| 141612 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 10/06/2021 | 10/06/2022 . | | 1,845,780 | 4614.45412500 | (85,332 |) | 0 | (1,637) | | | | 0 | 63,590 | | | | 0014 |
| 142239 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | WELLS FARGO BANK, N.A MORGAN STANLEY & | . KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 . | | 6,865,765 | 4507.54715000 | (178 , 125 |) | 0 | (3,416) | | | | 0 | 132,740 | | | | 0014 |
| 142842 Call Options - S&P 500 142848 Call Options - | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | . 4PQUHN3JPFGFNF3BB653 . | 10/06/2021 | 10/06/2022 | | 1,218,756 | <u>4</u> 579.54572500 | (55,552 | | 0 | (1,065) | | | | 0 | 41,398 | | | | 0014 |
| S&P 500 142852 Call Options - | Liability Hedge | Exhibit 5 | Interest | N.A | . KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 . | | 6,618,282 | 4492.27472500 | (379,932 |) | 0 | (7,286) | | | | 0 | 283, 127 | | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A | KB1H1DSPRFMYMCUFXT09 | 10/06/2021 | 10/06/2022 | | 2,830,036 | 4509.72892500 | (155,810 |)[| 0 | (2,988) | | | | 0 | 116, 110 | | | | 0014 |

| Showing all Options, | Caps, Floors, 0 | Collars, Swaps and | Forwards Open as | of Current Statement Date |
|----------------------|-----------------|--------------------|------------------|---------------------------|
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| | | | | | | Showing | all Option: | s, Caps, Fl | oors, Colla | rs, Swaps | and Forwa | rds Open as | s of Currer | nt Stateme | nt Date | ! | | | | | | | |
|----------------------------------|--|------------|----------|---|----------------------------|------------|---------------------|-------------|-------------|--------------------------------------|--|---|-------------|-------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|-----------------------------------|--|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 Cumulative Prior | 12 Current | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | | | | Date of Maturity | Number | | Strike Price, Rate or Index | Year(s) Initial Cost of Un- discounted Premium | Year Initial Cost of Un- discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Credit Quality of Refer- | Hedge Effectiveness at Inception and at |
| | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 141907 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | 9R7GPTS07KV3UQJZQ078 | 10/20/2021 | 10/20/2022 . | | 949,062 | 4745.30835900 | (37,922) | | 0 | (2, 182) | | | | 0 | 28,260 | | | | 0014 |
| 141908 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 10/20/2021 | 10/20/2022 . | | 1,435,977 | 4786.58768800 | (50,868) | | 0 | (2,927) | | | | 0 | 37,907 | | | | 0014 |
| 142241 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | SOCIETE GENERAL MORGAN STANLEY & | 02RNE8 IBXP4R0TD8PU41 | 10/20/2021 | 10/20/2022 . | | 6,391,400 | 4681.34808000 | (143,683) |) | 0 | (8,267) | | | | 0 | 107,073 | | | | 0014 |
| 142656 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | . 4PQUHN3JPFGFNF3BB653 | 10/20/2021 | 10/20/2022 . | | 2,624,983 | 4626.00656200 | (148,112) | | 0 | (8,522) | | | | 0 | 110,374 | | | | 0014 |
| 142657 Call Options - | Liability neage | LAIIIDIT 5 | interest | MORGAN STANLEY & CO. INTERNATIONAL | | | | | 2,024,300 | 4020.00000200 | | / | | | | | | | 110,074 | | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | PLC | 4PQUHN3JPFGFNF3BB653 | 10/20/2021 | 10/20/2022 . | | 7,538,350 | 4672.27570000 | (379,417) |) | 0 | (21,829) | | | | 0 | 282,744 | | | | 0014 |
| 142660 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC MORGAN STANLEY & | . 4PQUHN3JPFGFNF3BB653 | 10/20/2021 | 10/20/2022 . | | 2,796,666 | 4695.86388800 | (132,488) |) | 0 | (7,623) | | | | 0 | 98,731 | | | | 0014 |
| 142661 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | CO. INTERNATIONAL PLC | . 4PQUHN3JPFGFNF3BB653 | 10/20/2021 | 10/20/2022 . | | 1,650,883 | 4711.28693400 | (75,092) |) | 0 | (4,320) | | | | 0 | 55,959 | | | | 0014 |
| 143649 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN | . 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 3,353,708 | 4791.01084700 | (185,591) | | 0 | (18,355) | | | | 0 | 138,683 | | | | 0014 |
| 143653 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO X-CHANGE FINANCIAL | . 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 7,741,529 | 4838.45590000 | (382,048) |) | 0 | (37,785) | | | | 0 | 285,486 | | | | 0014 |
| 143657 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 2 400 072 | 4857 .24602000 | (160,076) | | 0 | (15,832) | | | | 0 | 119,617 | | | | 0014 |
| | Liability neage | LAIIIDIT 5 | miterest | X-CHANGE FINANCIAL ACCESS / MORGAN | . 3h/dr130/1(\\30\d02\d070 | 11/03/2021 | 11/04/2022 . | | | 4007 .24002000 | 100,070, | | | (15,602) | | | | | 119,017 | | | | 0014 |
| 143660 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBOX-CHANGE FINANCIAL ACCESS / MORGAN | . 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 974,550 | 4872.74786900 | (44,092) | | 0 | (4,361) | | | | 0 | 32,948 | | | | 0014 |
| 143663 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 976,992 | 4884.96144700 | (42,822) | | 0 | (4,235) | | | | 0 | 31,999 | | | | 0014 |
| 143678 Call Options - | | | | X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | | | | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO | 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 1,473,521 | 4911.73736800 | (60, 174) | | 0 | (5,951) | | | | 0 | 44,965 | | | | 0014 |
| 143680 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO WELLS FARGO BANK. | 9R7GPTS07KV3UQJZQ078 | 11/05/2021 | 11/04/2022 . | | 1,980,854 | 4952 . 13612600 | (72,416) | | 0 | (7, 162) | | | | 0 | 54, 113 | | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. X-CHANGE FINANCIAL ACCESS / MORGAN | KB1H1DSPRFMYMCUFXT09 | 11/05/2021 | 11/04/2022 . | | 7,783,526 | 4850 . 19972500 | (164,340) | | 0 | (16,253) | | | | 0 | 122,803 | | | | 0014 |
| 143682 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO | . 9R7GPTS07KV3UQJZQ078 | 11/19/2021 | 11/18/2022 . | | 1,464,918 | 4883.05962400 | (70,611) | | 0 | (9,699) | | | | 0 | 52,764 | | | | 0014 |

| | | | | 5 | Showing a | all Options | s, Caps, F | loors, Colla | rs, Swaps | and Forwar | ds Open a | s of Curre | nt Stateme | nt Date | ! | | | | | | | |
|----|--|------------|---------|---------------------------------------|-----------|---------------------|------------|--------------|--------------------------------------|---|--|------------|-------------------|---------|------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------|--------|--|
| | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | | | Date of Maturity | Number | | Strike Price, Rate or Index | Cumulative Prior Year(s) Initial Cost of Un- discounted Premium | Current Year Initial Cost of Un- discounted Premium | Current | Book/ Adjusted | | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | | Hedge Effectiveness at Inception and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | | Year | Carrying | | | | Change in | zation)/ | Hedged | Potential | | Quarter-end |
| _ | | | | | | Cuminatian | _ | | | | | | | 0-4- | F=:=\/=! | Increase/ | | , | | | | |
| .1 | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | rair value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (0) |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | | | | | |

| | Description of Item(s) Hedged, Used for Income Generation | Schedule/ Exhibit | Type(s) of Risk(s) | Exchange, Counterparty | Trade | Date of Maturity or | Number of Notiona | Strike Price, Rate or Index Received | Prior Year(s) Initial Cost of Un- discounted Premium (Received) | Current Year Initial Cost of Un- discounted Premium (Received) | Current Year | Book/ Adjusted Carrying | Unrealized Valuation Increase/ | Total Foreign Exchange Change in | Current Year's (Amorti- zation)/ | Adjustment to Carrying Value of Hedged | Cred Quali of Refe Potential ence | y Effectiveness at Inception and at |
|----------------------------------|--|----------------------|--------------------------|---|---------------|---------------------------|----------------------|--|---|--|-----------------|-----------------------------------|--------------------------------------|---|---|---|---|-------------------------------------|
| Description | or Replicated | Identifier | (a) ´ | or Central Clearinghouse | Date | Expiration | Contracts Amount | (Paid) | Paid | Paid | Income | Value Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure Entit | / (b) |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | |
| 143684 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 11/19/2021 | 11/18/2022 . | 1,481, | 1264937.08616400 | 0(62,394) |) | 0 | (8,571) | | 0 | 46,624 | | | 0014 |
| 143798 Call Options - S&P 500 | Liskiliko Hadas | FLILIA F | 1-44 | BANK OF AMERICA, | 11 /10 /0001 | 11/10/0000 | 0.704 | 4704 4404040 | (171 401) | | | (00 547) | | 0 | 100 005 | | | 0014 |
| 143820 Call Options - | Liability Hedge | Exhibit 5 | Interest | N.A. BATYDEB6GKMZ0031MB27 . BANK OF AMERICA, | 11/19/2021 . | 11/18/2022 . | 2,784, | 3954791.44940400 | 0(171,421) | 1 | 0 | (23,547) | | | 128,095 | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. B4TYDEB6GKMZ0031MB27 | 11/19/2021 . | 11/18/2022 . | 1,835, | 1774798.03000000 | 0(111,390) | | 0 | (15, 301) | | 0 | 83,237 | | | 0014 |
| 143829 Call Options - | | | l | BANK OF AMERICA, | 44 (40 (0004 | 44 (40 (0000 | | | (070 407) | | | (54,000) | | | 070 000 | | | |
| S&P 500 143836 Call Options - | Liability Hedge | Exhibit 5 | Interest | N.A. BATYDEB6GKMZ0031MB27 . BANK OF AMERICA, | 11/19/2021 . | 11/18/2022 . | 6,668, | 1884834.67000000 | 0(373,487) | 1 | 0 | (51,303) | | | 279,089 | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A. B4TYDEB6GKMZ0031MB27 . | 11/19/2021 . | 11/18/2022 . | 2,418, | 3154850 . 17000000 | (130,817) |) | 0 | (17,969) | | 0 | 97,753 | | | 0014 |
| 143892 Call Options - | | | l | DADOLANO DANK DI O OFOOFFERN DELEGINATE | 44 (40 (0004 | 44 (40 (0000 | 5 705 | | (407.700) | | | | | | 05 400 | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN | 11/19/2021 . | 11/18/2022 . | 5,785, | 0004847.82000000 | (127,708) |) | 0 | (17,542) | | 0 | 95,430 | | | 0014 |
| 144173 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 12/06/2021 . | 12/06/2022 . | 5, 148, | 3234680 . 74839800 | 0(368, 159) | | 0 | (68,589) | | 0 | 274,354 | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | |
| 144176 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQO78 . | 12/06/2021 . | 12/06/2022 . | 1,878, | 177 4695 . 44174200 | 0(130,476) | | | (24,308) | | | 97,231 | | | 0014 |
| | Liability meage | EXHIBIT 5 | interest | X-CHANGE FINANCIAL ACCESS / MORGAN | 12/06/2021 . | 12/00/2022 . | 1,878, | 1774695.44174200 | J(130,476) | | | 7(24, 306) | | U | 91,231 | | | 0014 |
| 144179 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQO78 . | 12/06/2021 . | 12/06/2022 . | 6,149, | 140 4730 . 33843400 | 0(398,320) | , | 0 | (74,208) | | 0 | 296,830 | | | 0014 |
| 144222 Call Options - | Liability neage | LAIIIDIT J | 111161631 | 311/di 130/14/0040240/0 : | 12/00/2021 | 12/00/2022 . | , 170, | 110 47 00 .00040400 | 000,020 | | | (14,200) | | | 230,000 | | | 0014 |
| S&P 500 144226 Call Options - | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/06/2021 . | 12/06/2022 . | 2,451, | 5314833.19000000 | 0(128,818) |) | 0 | (23,999) | | 0 | 95,996 | | | 0014 |
| S&P 500 144234 Call Options - | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/06/2021 . | 12/06/2022 . | 930 , | | |) | 0 | (9,642) | | 0 | 38,567 | | | 0014 |
| S&P 500 144242 Call Options - | Liability Hedge | Exhibit 5 | Interest | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . WELLS FARGO BANK, | 12/06/2021 . | 12/06/2022 . | 2,292, | 3034752.84000000 | 0(142,862) |) | 0 | (26,615) | | 0 | 106,462 | | | 0014 |
| S&P 500 | Liability Hedge | Exhibit 5 | Interest | N.A KB1H1DSPRFMYMCUFXT09 . | 12/06/2021 . | 12/06/2022 . | 7,494, | 349 4732 . 63426900 | 0(237,054) | | 0 | (44, 164) | | 0 | 176,654 | | | 0014 |
| 144710 Call Options - S&P 500 | Liability Hedge | Exhibit 5 | Interest | SOCIETE GENERAL 02RNE8 BXP4R0TD8PU41 . | . 12/20/2021 | 12/20/2022 . | 6,118, | 452 4708 . 25821400 | 0 | | 0 | | | 0 | 0 | | | 0014 |
| | Liability llougo | Zambre o | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | 00 . 2002 . 100 | | | | | | | | | | |
| 144728 Call Options - | | | | STANLEY/CLEARED | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . X-CHANGE FINANCIAL | 12/20/2021 . | 12/20/2022 . | 4,659, | 3804659.38040000 | 0(321,360) |) | 0 | (72, 196) | | 0 | 239,479 | | | 0014 |
| 144730 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | |
| | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 12/20/2021 . | 12/20/2022 . | 6,581, | 329 4700 . 94938200 | 0(416,780) |) | 0 | (93, 633) | | 0 | 310,587 | | | 0014 |
| | | | | X-CHANGE FINANCIAL | | | | | | | | | | | | | | |
| 144732 Call Options - | | | | ACCESS / MORGAN STANLEY/CLEARED | | | | | | | | | | | | | | |
| S&P 500 | LIABILITY HEDGE | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 12/20/2021 . | 12/20/2022 . | 1,442, | 1894808 . 29785200 | 0(71,934) |) | 0 | (16, 161) | | 0 | 53,606 | | | 0014 |
| | | | | X-CHANGE FINANCIAL ACCESS / MORGAN | | | | | | | | | | | | | | |
| 144734 Call Options - | LIADULITY PERCE | F 1 111 1 1 5 | l | STANLEY/CLEARED | 40 (00 (000 : | 40 (00 (0005 | | 4000 07075 | | | _ | (40,400) | | | 00.0:- | | | 2044 |
| S&P 500 | | Exhibit 5 | Interest | THROUGH CBO 9R7GPTS07KV3UQJZQ078 . | 12/20/2021 . | 12/20/2022 . | 966, | | | | 0 | (10, 193) | | 0 | 33,810 | | | 0014 |
| S&P 500 | LIABILITY HEDGE | | Interest | CITIBANK N.A E570DZWZ7FF32TWEFA76 . | 12/20/2021 . | 12/20/2022 . | 2,474, | 4134716 . 48065000 | | (00.700.070) | 10 | (34, 465) | | 0 | 114,323 | | 0 VVV | 0014 |
| | total - Written Optior total - Written Optior | | | Options and Warrants | | | | | (6,800,846) | . , , , , | 1 | (19,038,213) XXX (19,038,213) XXX | 0 | 0 | 15,626,074 15,626,074 | 0 | 0 XXX 0 XXX | XXX |
| | total - Written Option | | | | | | | | (0,800,840) | . , , , , | , U | 0 XXX | 0 | 0 | 10,020,074 | 0 | 0 XXX | XXX |
| | total - Written Option | | | | | | | | 0 | | 0 | 0 XXX | 0 | 0 | 0 | 0 | 0 XXX | XXX |
| | | | | | | | | | | | | | | | | | | |

| Showing all Ontions | Cane Floor | e Collare Swa | ne and Earwards One | n as of Current Statement Date | |
|----------------------|------------|------------------|---------------------|--------------------------------|---|
| Showing all Oblions. | Cabs. Floo | S. Collais, Swal | os and Forwards Obe | n as of Current Statement Date | ; |

| | | | | | Cilowing a | ан Орион | s, Caps, i | iooio, conc | ars, Swaps | ana i oiwai | as open a | o or ourie | it Otatomo | nt Duto | | | | | | | | |
|-------------------|------------------------|----------------|--------------|-------------------------------------|------------|------------|------------|-------------|------------|--------------|--------------|------------|--------------|---------|------------|----------------|-----------|-------------|-------------|-----------|---------|---------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | Quality | Effectiveness |
| | Used for | | Type(s) | | | Date of | | | Rate or | | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | | (Received) | | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | total - Written Option | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | al Written Options - 0 | | and Warrant | S | | | | | | (6,800,846) | (28,760,972) | 0 | (19,038,213) | | 0 | 0 | 0 | 15,626,074 | 0 | 0 | XXX | XXX |
| | al Written Options - I | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | al Written Options - 0 | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| 0959999999. Tota | al Written Options - I | Floors | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | al Written Options - 0 | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Tota | al Written Options - 0 | Other | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Tota | al Written Options | | | | | | | | | (6,800,846) | (28,760,972) | 0 | (19,038,213) | XXX | 0 | 0 | 0 | 15,626,074 | 0 | 0 | XXX | XXX |
| 1049999999. Subt | total - Swaps - Hedg | ging Effective | Excluding \ | /ariable Annuity Guarantees Under S | SAP No.108 | 3 | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1109999999. Subt | total - Swaps - Hedg | ging Effective | Variable Ar | nuity Guarantees Under SSAP No.10 | 08 | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Subt | total - Swaps - Hedg | ging Other | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subt | total - Swaps - Repl | ication | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subt | total - Swaps - Incor | ne Generatio | n | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subt | total - Swaps - Othe | r | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Tota | al Swaps - Interest R | Rate | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Tota | al Swaps - Credit De | fault | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Tota | al Swaps - Foreign E | xchange | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Tota | al Swaps - Total Ret | urn | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Tota | al Swaps - Other | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Tota | al Swaps | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1479999999, Subt | total - Forwards | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | ototal - SSAP No. 10 | 8 Adjustments | s | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| 1689999999. Subt | total - Hedging Effec | ctive Excludin | g Variable A | Annuity Guarantees Under SSAP No. | 108 | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | | | | arantees Under SSAP No.108 | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| | total - Hedging Othe | | , | | | | | | | 2,625,544 | 7,375,875 | 0 | 4,883,788 | XXX | 2,491,073 | (11, 112, 062) | 0 | (4,757,537) | 0 | | XXX | XXX |
| 17199999999. Subt | | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | total - Income Gene | ration | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| 17399999999 Subt | | | | | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| | total - Adjustments f | or SSAP No | 108 Derivat | ives | | | | | | 0 | 0 | 0 | | XXX | 0 | 0 | 0 | 0 | 0 | | XXX | XXX |
| 1750000000 - Tota | | J. J.J. 110. | .cc Donva | | | | | | | 2 625 544 | 7 275 975 | 0 | | | 2 /01 072 | (11 112 062) | 0 | (4 757 527) | • | | YYY | YYY |

| (a) | Code | Description of Hedged Risk(s) |
|-----|------|--|
| L | | |
| | | |
| _ | | |
| (b) | Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |

Schedule DB - Part B - Section 1 - Futures Contracts Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE**

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | Counterpa | rty Offset | Book | /Adjusted Carrying \ | /alue | | Fair Value | | 12 | 13 |
|---|----------------|----------|---------------|---------------|-------------------|----------------------|-----------------|----------------|----------------|-------------------|-----------|----------------|
| | | Credit | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | | |
| | Master | Support | Fair Value of | Present Value | Contracts With | Contracts With | | | | | | |
| Description of Exchange, | Agreement | Annex | Acceptable | of Financing | Book/Adjusted | Book/Adjusted | Exposure Net of | Contracts With | Contracts With | Exposure | Potential | Off-Balance |
| Counterparty or Central Clearinghouse | (Y or N) | (Y or N) | Collateral | Premium | Carrying Value >0 | Carrying Value <0 | Collateral | Fair Value >0 | Fair Value <0 | Net of Collateral | Exposure | Sheet Exposure |
| 019999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | , , | , <u>G</u> | 0 | | | 0 | • | 0 |
| Bank of America, N.A. B4TYDEB6GKMZ0031MB27 | У | ΥΥ | | | 136,977 | (108, 120) | 28,857 | 257 | | 257 | | |
| Barclays Bank PLC | Υ | Υ | | | 4, 184, 446 | (3, 140, 869) | 1,043,577 | 379,063 | | 379,063 | | |
| BNP Paribas London | У | У | | | 1,587,814 | (1,310,540) | 277,273 | 171,684 | | 171,684 | | |
| Citibank N.A. E570DZWZ7FF32TWEFA76 | У | Y | 572,787 | | 3,360,876 | (2,788,145) | 0 | 388,811 | | 0 | | |
| Goldman Sachs International W22LROWP21HZNBB6K528 | У | Υ | | | 224,748 | (150,608) | 74, 140 | 92 | | 92 | | |
| Morgan Stanley & Co International PLC | У | Υ | 340,000 | | 2,505,826 | (2,072,851) | 92,975 | 267,053 | | 0 | | |
| MORGAN STANLEYCBO | У | У | | | 9,369,331 | (7,595,726) | 1,773,605 | 1,032,909 | | 1,032,909 | | |
| Royal Bank of Canada ES71P3U3RH1GC71XBU11 | У | У | 310,000 | | 1,527,223 | (1,160,809) | 56,414 | 226,977 | | 0 | | |
| Societe General 02RNE8 BXP4R0TD8PU41 | У | У | 40,000 | | 251,658 | (166,223) | 45,435 | 4, 176 | | 0 | | |
| Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09 | У | Υ | 80,000 | | 773, 102 | (544,323) | 148,780 | 20,051 | | 0 | | |
| 0299999999. Total NAIC 1 Designation | | | 1,342,787 | 0 | 23,922,002 | (19,038,213) | 3,541,057 | 2,491,073 | 0 | 1,584,005 | 0 | 0 |
| 089999999. Aggregate Sum of Central Clearinghouses (Excluding | Exchange Trade | ed) | | | | | 0 | | | 0 | | |
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| 000000000 0 T. I. I. | | | | | | | | | | | | |
| 099999999 - Gross Totals | | | 1,342,787 | 0 | 23,922,002 | (19,038,213) | 3,541,057 | 2,491,073 | 0 | 1,584,005 | 0 | 0 |
| 1. Offset per SSAP No. 64 | | | | | | |] | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 23,922,002 | (19,038,213) | | | | | | |

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|-----------------------|----------------|-------------|------------|-----------|---------------|---------------------------------------|-------------------|
| | | | | | | Book/Adjusted | | Type of Margin |
| Exchange, Counterparty or Central Clearinghouse | | CUSIP | | | | Carrying | Maturity | Margin |
| or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value | Date | (I, V or IV) |
| | | | | | | | | |
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| OLOGOPOPO T.L.I | | | | | | | | 2004 |
| 019999999 - Total | | | | | | | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|-----------------------|----------------|-----------------|------------|-----------|---------------|----------|--------------|
| | | | | | | Book/Adjusted | | Type of |
| Exchange, Counterparty or Central Clearinghouse | | CUSIP | | | | Carrying | Maturity | Margin |
| or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value | Date | (I, V or IV) |
| Citibank NA E570DZWZ7FF | 32TWEFA76 Cash | | Cash Collateral | 572,787 | 572,787 | XXX | | V |
| Morgan Stanley & Co International PLC | FNF3BB653 Cash | | Cash Collateral | 340,000 | 340,000 | XXX | | V |
| Royal Bank of Canada ES71P3U3RH1 | GC71XBU11 Cash. | | Cash Collateral | 310,000 | 310,000 | XXX | | |
| Societe Generale 02RNE81BXP4 | ROTD8PU41 Cash | | Cash Collateral | 40,000 | 40,000 | XXX | | V |
| Wells Fargo Bank NA KB1H1DSPRFM | IYMCUFXT09 Cash | | Cash Collateral | 80,000 | 80,000 | XXX | | |
| | | | | | | | | |
| | | | | | | | | |
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| | | | | | ļ | | | |
| 029999999 - Total | • | | | 1,342,787 | 1,342,787 | XXX | XXX | XXX |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

| Month End Depository Balances |
|-------------------------------|
|-------------------------------|

| 1 | | 3 | 4 | | | lance at End of Ead | 9 | |
|---|------|---------|-------------------|----------------|-------------|---------------------|-------------|------|
| | | | | | Dı | uring Current Quart | ter |] |
| | | | Amount of | Amount of | 6 | 7 | 8 | |
| | | | Interest Received | | | | | |
| | | Rate of | | at Current | | | | |
| Depository | Code | | Quarter | Statement Date | First Month | Second Month | Third Month | * |
| PNC Bank Pittsburgh, PA | | 0.000 | | | 658,819 | 964,224 | 441,021 | XXX |
| Morgan Stanley | | 0.000 | | | 5,997,487 | 5,997,487 | 5,997,487 | XXX |
| Bank of New York Mellon New York, NY | | 0.000 | | | 1,599,165 | 2,457,021 | | 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 | 8,255,471 | 9,418,732 | 12,758,065 | 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 | 8,255,471 | 9,418,732 | 12,758,065 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX |
| | | | | | | | | |
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| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | 8,255,471 | 9,418,732 | 12,758,065 | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

| Show I | nvestments | Owned | Fnd o | f Current | Quarter |
|--------|------------|-------|-------|-----------|---------|
| | | | | | |

| | | Show Investments Or | wned End of Curren | t Quarter | | | | |
|---|---|---------------------|--------------------------|------------------|--------------------------|------------------------|-------------------------|----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 Book/Adjusted | 8 Amount of Interest | 9 Amount Received |
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Carrying Value | Due and Accrued | During Year |
| 0109999999. Total - U.S. Government Bond | ds | <u> </u> | • | | 1 | 0 | 0 | 0 |
| 0309999999. Total - All Other Government | | | | | | 0 | 0 | 0 |
| 0509999999. Total - U.S. States, Territories | | | | | | 0 | 0 | 0 |
| 0709999999. Total - U.S. Political Subdivision | | | | | | 0 | 0 | 0 |
| 0909999999. Total - U.S. Special Revenues | | | | | | 0 | 0 | 0 |
| AMCOR FLEXIBLES NORTH AMERICA INC C | | T | 09/29/2022 | 0.000 | 11/01/2022 | 4,984,625 | 0 | 989 |
| AMPHENOL CORP COMMERCIAL PAPER | JOHNILA | | 09/26/2022 | 0.000 | 10/12/2022 | 4,994,803 | 0 | 989 2,359 |
| ENTERPRISE PRODUCTS OPERATING LLC C | XXMMER | | | 0.000 | 10/04/2022 | 4,998,591 | 0 | 1,408 |
| EVERGY KANSAS CENTRAL INC COMMERCIA | | | 09/26/2022 | 0.000 | 10/06/2022 | 4,997,673 | 0 | 2,325 |
| HEWLETT PACKARD ENTERPRISE CO COMME | | | 09/22/2022 | 0.000 | 10/12/2022 | 4,994,648 | 0 | 4,370 |
| MARSH & MCLENNAN COS INC COMMERCIAL | | | 09/28/2022 | 0.000 | 10/04/2022 | 4,998,625 | 0 | 1,375 |
| MCCORMICK & CO INC/MD COMMERCIAL PA | | | | 0.000 | 11/15/2022 | | 0 | 409 |
| | | | | 0.000 | 10/11/2022 10/20/2022 | 4,995,203 | 0 | 5,266 |
| TAMPA ELECTRIC CO COMMERCIAL PAPER | | | 09/21/2022 09/14/2022 | 0.000 0.000 | 10/20/2022 | 4,991,019 4,993,761 | | 4,714 8,136 |
| VF CORP COMMERCIAL PAPER | | | 09/14/2022 | 0.000 | 11/02/2022 | 4,984,208 | ٥ | 4,423 |
| VW CREDIT INC COMMERCIAL PAPER | | | 09/26/2022 | 0.000 | 10/27/2022 | 4,987,355 | 0 | 2,424 |
| TRANSCANADA PIPELINES LTD COMMERCIA | IL PAP | | 08/04/2022 | 0.000 | 10/03/2022 | 3,999,353 | 0 | 18,686 |
| TYCO ELECTRONICS GROUP SA COMMERCIA | | | 09/28/2022 | 0.000 | 10/03/2022 | 1,499,717 | 0 | 425 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | 0 | 57,309 |
| 1109999999. Total - Industrial and Miscellar | | | | | | 61,414,954 | 0 | 57.309 |
| 1309999999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 1509999999. Total - Parent, Subsidiaries ar | nd Affiliates Bonds | | | | | 0 | 0 | 0 |
| 1909999999. Subtotal - Unaffiliated Bank Lo | pans | | | | | 0 | 0 | 0 |
| 2419999999. Total - Issuer Obligations | | | | | | 61,414,954 | 0 | 57,309 |
| 2429999999. Total - Residential Mortgage-E | Backed Securities | | | | | 0 | 0 | 0 |
| 2439999999. Total - Commercial Mortgage- | Backed Securities | | | | | 0 | 0 | 0 |
| 2449999999. Total - Other Loan-Backed an | d 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 Loan | S | | | | | 0 | 0 | 0 |
| 2509999999. Total Bonds | - | | | | | 61,414,954 | 0 | 57,309 |
| 09248U-71-8 BLACKROCK LIQUIDITY FUND-EXEMPT MON | NEY MA | | 09/30/2022 | 2.810 | | 2,000,000 | 0 | 0 |
| 8209999999. Subtotal - Exempt Money Mar | ket Mutual Funds - as Identified by the SVO | <u> </u> | | | | 2,000,000 | 0 | 0 |
| | 1 | | | | | | | |
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| 8609999999 - Total Cash Equivalents | | | | h | | 63.414.954 | 0 | 57.309 |