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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.massmutualascend.com

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

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

OFFICERS

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

OTHER

Donna Marie Carrelli	Michael Harrison Haney	

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS

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

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

Subscribed and sworn to before me this 13th day of May 2026

Kelly Buller

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

NOTARIAL SEAL STATE OF OHIO

Kelly Buller
Notary Public, State of Ohio
My Commission Expires:
October 14, 2028

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	1,373,446,946		1,373,446,946	1,223,175,266
2.	Stocks:				
	2.1 Preferred stocks	19,054,034		19,054,034	19,206,814
	2.2 Common stocks	9		9	
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 5,032,645), cash equivalents ($ 141,684,971) and short-term investments ($ 47,635,278)	194,352,894		194,352,894	361,280,348
6.	Contract loans (including $ .... premium notes)	39,515,499		39,515,499	40,285,838
7.	Derivatives	13,817,125		13,817,125	14,019,701
8.	Other invested assets	12,306,522		12,306,522	12,366,440
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,652,493,029		1,652,493,029	1,670,334,407
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	14,641,182		14,641,182	13,558,524
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	14,263	14,263		
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	391,030		391,030	1,154,125
18.2	Net deferred tax asset	2,071,377	257,909	1,813,468	2,162,014
19.	Guaranty funds receivable or on deposit	23,604		23,604	27,832
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				80,702
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	11,069,983	384,541	10,685,442	12,136,688
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,680,704,468	656,713	1,680,047,755	1,699,454,292
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	506,717,343		506,717,343	546,430,270
28.	Total (Lines 26 and 27)	2,187,421,811	656,713	2,186,765,098	2,245,884,562
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Admitted disallowed IMR	9,918,578		9,918,578	11,323,328
2502.	Accrued contractual fee income	582,042		582,042	607,157
2503.	Receivable for marketing reallowance	163,324		163,324	184,704
2598.	Summary of remaining write-ins for Line 25 from overflow page	406,039	384,541	21,498	21,499
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,069,983	384,541	10,685,442	12,136,688

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 1,369,086,566 less $ included in Line 6.3 (including $ Modco Reserve)	1,369,086,566	1,398,903,001
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	11,120,819	11,190,814
4.	Contract claims:		
	4.1 Life	4,038,756	3,883,441
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,504 , accident and health $ and deposit-type contract funds $	1,504	5,485
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	3,078,092	3,053,094
13.	Transfers to Separate Accounts due or accrued (net) (including $ (42,563) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(42,563)	(33,540)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	244,651	175,618
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	47,586	45,511
18.	Amounts held for agents' account, including $ 606,692 agents' credit balances	606,692	724,406
19.	Remittances and items not allocated	1,365,408	1,280,183
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	11,951,937	11,755,136
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,253,942	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	10,445,177	10,561,363
	24.09 Payable for securities	4,611,996	1,781,764
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,305,004	4,222,824
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,422,115,567	1,447,549,100
27.	From Separate Accounts Statement	506,717,343	546,430,270
28.	Total liabilities (Lines 26 and 27)	1,928,832,910	1,993,979,370
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	9,918,578	11,323,328
35.	Unassigned funds (surplus)	73,963,610	66,531,864
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	255,432,188	249,405,192
38.	Totals of Lines 29, 30 and 37	257,932,188	251,905,192
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,186,765,098	2,245,884,562
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	2,396,316	2,558,150
2502.	Unclaimed property	1,908,688	1,664,674
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,305,004	4,222,824
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	9,918,578	11,323,328
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	9,918,578	11,323,328

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	9,157,431	10,200,949	38,714,111
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	17,307,520	22,681,161	87,839,658
4.	Amortization of Interest Maintenance Reserve (IMR)	128,691	(385,652)	(1,785,486)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,794,434	1,840,907	7,326,911
	8.2 Charges and fees for deposit-type contracts	39,250	110,547	287,162
	8.3 Aggregate write-ins for miscellaneous income	631,791	691,084	2,655,103
9.	Totals (Lines 1 to 8.3)	29,059,117	35,138,996	135,037,459
10.	Death benefits			
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	5,219,636	2,241,126	12,226,158
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	61,469,415	66,162,848	287,804,560
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	998,641	1,229,284	3,629,731
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	(29,816,435)	(34,765,121)	(145,808,980)
20.	Totals (Lines 10 to 19)	37,871,257	34,868,137	157,851,469
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,159,701	1,042,452	4,771,109
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	1,968,127	1,783,428	6,982,765
24.	Insurance taxes, licenses and fees, excluding federal income taxes	130,976	152,373	625,025
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(18,944,437)	(14,571,587)	(78,221,239)
27.	Aggregate write-ins for deductions			
28.	Totals (Lines 20 to 27)	22,185,624	23,274,803	92,009,129
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,873,493	11,864,193	43,028,330
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,873,493	11,864,193	43,028,330
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	941,580	2,116,703	8,660,054
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	5,931,913	9,747,490	34,368,276
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 17,537 (excluding taxes of $ 407,624 transferred to the IMR)	(17,396)	(434,530)	(1,021,889)
35.	Net income (Line 33 plus Line 34)	5,914,517	9,312,960	33,346,387
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	251,905,192	464,499,731	464,499,731
37.	Net income (Line 35)	5,914,517	9,312,960	33,346,387
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (55,777)	(209,837)	(64,467)	695,637
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(429,476)	(443,890)	(534,435)
41.	Change in nonadmitted assets	42,197	(241,601)	4,199
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(196,801)	1,093,740	3,881,360
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	906,396	34,260	12,313
54.	Net change in capital and surplus for the year (Lines 37 through 53)	6,026,996	9,691,002	(212,594,539)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	257,932,188	474,190,733	251,905,192
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	296,566	338,016	1,277,150
08.302.	Marketing reallowance	290,741	302,581	1,222,011
08.303.	Contractual annual maintenance and surrender charge fees	44,484	50,487	155,942
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	631,791	691,084	2,655,103
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			
5301.	Correction of error, net of tax	906,396	34,260	12,313
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	906,396	34,260	12,313

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	9,157,431	10,200,949	38,714,111
2.	Net investment income	18,324,840	26,625,402	100,645,499
3.	Miscellaneous income	2,472,720	2,584,428	10,071,694
4.	Total (Lines 1 to 3)	29,954,991	39,410,779	149,431,304
5.	Benefit and loss related payments	66,533,736	69,073,237	301,043,924
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(18,935,414)	(14,618,801)	(78,249,204)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,191,200	2,832,788	12,423,496
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 425,161 tax on capital gains (losses)	603,646	(9,106)	8,047,684
10.	Total (Lines 5 through 9)	51,393,168	57,278,118	243,265,900
11.	Net cash from operations (Line 4 minus Line 10)	(21,438,177)	(17,867,339)	(93,834,596)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	76,703,209	162,505,086	532,793,246
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	48,750	1,646	3,919,516
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	4,504
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	76,751,959	162,506,732	536,717,266
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	225,478,005	0	148,268,051
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	1,646,236	1,728,593	7,082,278
	13.7 Total investments acquired (Lines 13.1 to 13.6)	227,124,241	1,728,593	155,350,329
14.	Net increase/(decrease) in contract loans and premium notes	(770,339)	(634,853)	(1,886,367)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(149,601,943)	161,412,991	383,253,304
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,029,386)	(1,030,280)	(4,014,090)
	16.5 Dividends to stockholders	0	0	250,000,000
	16.6 Other cash provided (applied)	5,142,052	5,245,445	379,477
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,112,666	4,215,165	(253,634,613)
	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)	(166,927,454)	147,760,817	35,784,095
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	361,280,348	325,496,253	325,496,253
	19.2 End of period (Line 18 plus Line 19.1)	194,352,894	473,257,070	361,280,348

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

20.0001.	Bonds conversions and refinancing	1,259,954	(1)	4,251,937
20.0002.	Bond Project D to BA			8,241,574
20.0003.	Bonds moved to Preferred Stock			13,958,533

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life			0
2. Group life			0
3. Individual annuities	8,844,649	9,925,977	37,412,502
4. Group annuities	312,782	274,972	1,301,609
5. Accident & health			0
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	9,157,431	10,200,949	38,714,111
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	9,157,431	10,200,949	38,714,111

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
(1) State basis	XXX	XXX	XXX	$ 5,914,517	$ 33,346,387
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(4,034)	751,714
Reserves for fixed indexed annuities	51	3, 4	1, 19	(419,275)	(288,001)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 6,337,826	$ 32,882,674
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 257,932,188	$ 251,905,192
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(4,113,466)	(6,117,704)
Reserves for fixed indexed annuities	51	3, 4	1, 19	1,438,558	1,857,834
Tax impact	101	2, 4	18.2, 32	1,128,694	1,461,536
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 259,478,402	$ 254,703,526

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

The Company recorded a correction of error related to prior years, net of tax, which resulted in an increase of statutory capital and surplus of $906,396. The correction of error resulted in adjustments to investment activity related to prior years.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

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

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

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
643529AC4	$ 59,131	$ 59,272	$ (141)	$ 59,272	$ 49,766	3/31/2026
			$ (141)			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$392,463
2. 12 Months or longer	16,834,865

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

1. Less than 12 months	$96,844,398
2. 12 Months or longer	130,941,243

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

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets

(1) Restricted Assets (including pledged):

	Gross (Admitted & Nonadmitted) Restricted									Percentage				
	Current Year							Current Year						
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (GA)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	N/A for Quarterly - Amount Reported in General Interrogatories	N/A for Quarterly - Difference from Note and GI	N/A for quarterly - GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	XXX	XXX	XXX
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	25.04+25.05
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.21
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.22
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.23
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.24
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.26
i. FHLB capital stock	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.27
j. On deposit with states	6,747,539	-	-	-	6,747,539	6,738,884	8,655	-	6,747,539	0.3%	0.3%	-	-	26.28
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.31
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.30
n. Other restricted assets	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.32
o. Collateral assets received and on balance sheet	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
r. Total restricted assets (Sum of a though q)	$ 6,747,539	$ -	$ -	$ -	$ 6,747,539	$ 6,738,884	$ 8,655	$ -	$ 6,747,539	0.3%	0.3%	XXX	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.

(3) Detail of Other Restricted Assets – Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Book/Adjusted Carrying Value (BACV)	Related Party Code					
Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **	FWH including Modco	1	2	3	4	5	6
General Account:															
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Schedule D, Part 1, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
c. Schedule D, Part 1, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
d. Schedule D, Part 2, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
e. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
f. Schedule B	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
g. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
h. Schedule BA, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
i. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
j. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0%	0%	0%	0%	0%	0%	0%
Separate Account:															
m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Schedule D, Part 1, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
o. Schedule D, Part 1, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
p. Schedule D, Part 2, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
q. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
r. Schedule B	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
s. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
t. Schedule BA, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
u. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
v. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
x. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0%	0%	0%	0%	0%	0%	0%

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)
** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)
*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o
**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p
w (Modco BACV) should equal Note 5L(1) Column 2, Line p
***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q
w (FWH BACV) should equal Note 5L(1) Column 2, Line q

	1	2
	Amount	% of Liability to Total Liabilities *
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,388,545	0.2%
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.0%
aa. Recognized Obligation for Modco Assets (General Account)	$ -	0.0%
bb. Recognized Obligation for Modco Assets (Seperate Account)	$ -	0.0%
cc. Recognized Obligation FWH (excluding Modco) Assets (General Account)	$ -	0.0%
dd. Recognized Obligation FWH (excluding Modco) Assets (Seperate Account)	$ -	0.0%

* y + aa + cc = Column 1 divided by Liability Page, line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, line 27 (Column 1)

(5) Assets Held as Collateral Under Reinsurance Pledged for Other Purposes not for the Benefit of the Reinsurer – Not applicable.

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 Penalties and Acceleration Fees – Not applicable.

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

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

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

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 (Refer to Note 1) to the equity index call options hedging the fixed-indexed annuity ("FIA") products. Under OAC 3901-1-67, FIA options are carried at amortized cost. The settlement gains or losses are recorded through net investment income along with the amortization of the FIA options. The Company recognized settlement gains on FIA options of $2,748,970 and amortization expense of $1,732,627 through net investment income during the period.

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

The Company has no derivative instruments with financing premiums.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer Credit Obligations	$ -	$ -	$ -	$ -	$ -
Asset-Backed Securities	-	297,345	-	-	297,345
Total bonds	-	297,345	-	-	297,345
Non-affiliated preferred stock	2,101,120	12,371,446	-	-	14,472,566
Non-affiliated common stock	9	-	-	-	9
Variable annuity assets (separate accounts)	-	506,717,343	-	-	506,717,343
Total assets accounted for at fair value/NAV	$ 2,101,129	$ 519,386,133	$ -	$ -	$ 521,487,263
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 506,717,343	$ -	$ -	$ 506,717,343
Total liabilities at fair value	$ -	$ 506,717,343	$ -	$ -	$ 506,717,343

(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.

NOTES TO FINANCIAL STATEMENTS

(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 March 31, 2026.

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Issuer credit obligations	$ 1,006,626,719	$ 1,051,439,336	$ -	$ 1,004,038,615	$ 2,588,104	$ -	$ -
Asset-backed securities	301,196,959	322,007,610	-	301,196,959	-		
Non-affiliated preferred stock	18,792,526	19,054,034	4,164,880	12,371,446	2,256,200	-	-
Non-affiliated common stock	9	9	9	-	-	-	-
Equity index call options	7,485,412	13,817,125	5,173,657	2,311,755	-	-	-
Variable annuity assets (separate accounts)	506,717,343	506,717,343	-	506,717,343	-	-	-
Cash, cash equivalents and short-term investments	194,352,894	194,352,894	194,352,894	-	-	-	-
Policy loans	39,515,499	39,515,499	-	-	39,515,499	-	-
Total financial assets/NAV	$ 2,074,687,361	$ 2,146,903,850	$ 203,691,440	$ 1,826,636,118	$ 44,359,803	$ -	$ -

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

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

Note 21 – Other Items

A.-I. – No significant changes.

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

(1) Net Negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 9,918,578	$ 9,918,578	$ -	$ -

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 9,918,578	$ 9,918,578	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) Calculated adjusted capital and surplus

		Total
a. Prior period general account capital and surplus from prior period SAP financials	$	251,905,192
b. Net positive goodwill (admitted)		-
c. EDP equipment and operating system software (admitted)		-
d. Net DTAs (admitted)		2,162,014
e. Net negative (disallowed) IMR (admitted)		11,323,328
f. Adjusted capital and surplus (a-(b+c+d+e))	$	238,419,850

(4) Percentage of adjusted capital and surplus

	Total
Percentage of total net negative (disallowed) IMR admitted in general account or recognized in separate account to adjusted capital and surplus	4%

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

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 0	$ 0
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 0	$ 0
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] No [X] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

17.2 If no, list exceptions:
At 3/31/2026, 1 issue for 1 issuer did not meet the filing requirements of the Purposes & Procedures Manual. The majority of these issues currently lack one or more of the following: Valid Cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $649,391 or 0.05% of all assets.

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

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

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
       i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
       ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ...... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$
	1.14 Total Mortgages in Good Standing	$ 0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	0	50,720			50,720	
2.	Alaska AK	L	0	600			600	
3.	Arizona AZ	L	0	59,437			59,437	
4.	Arkansas AR	L	0	11,597			11,597	
5.	California CA	L	0	1,565,772			1,565,772	
6.	Colorado CO	L	0	15,027			15,027	
7.	Connecticut CT	L	0	177,240			177,240	
8.	Delaware DE	L	0	1,050			1,050	
9.	District of Columbia DC	L	0	750			750	
10.	Florida FL	L	0	792,528			792,528	
11.	Georgia GA	L	0	49,023			49,023	
12.	Hawaii HI	L	0	139,793			139,793	
13.	Idaho ID	L	0	30,258			30,258	
14.	Illinois IL	L	0	315,253			315,253	
15.	Indiana IN	L	0	28,372			28,372	
16.	Iowa IA	L	0	14,873			14,873	
17.	Kansas KS	L	0	10,625			10,625	
18.	Kentucky KY	L	0	53,466			53,466	
19.	Louisiana LA	L	0	37,889			37,889	
20.	Maine ME	L	0	85,662			85,662	
21.	Maryland MD	L	0	48,692			48,692	
22.	Massachusetts MA	L	0	1,032,863			1,032,863	
23.	Michigan MI	L	0	439,958			439,958	
24.	Minnesota MN	L	0	10,613			10,613	
25.	Mississippi MS	L	0	24,420			24,420	
26.	Missouri MO	L	0	24,193			24,193	
27.	Montana MT	L	0	50,117			50,117	
28.	Nebraska NE	L	0	7,200			7,200	
29.	Nevada NV	L	0	136,043			136,043	
30.	New Hampshire NH	L	0	58,589			58,589	
31.	New Jersey NJ	L	0	342,038			342,038	
32.	New Mexico NM	L	0	41,118			41,118	
33.	New York NY	N	0	14,006			14,006	
34.	North Carolina NC	L	0	132,304			132,304	
35.	North Dakota ND	L	0	4,555			4,555	
36.	Ohio OH	L	0	924,491			924,491	
37.	Oklahoma OK	L	0	5,065			5,065	
38.	Oregon OR	L	0	6,008			6,008	
39.	Pennsylvania PA	L	0	170,223			170,223	
40.	Rhode Island RI	L	0	110,950			110,950	
41.	South Carolina SC	L	0	65,523			65,523	
42.	South Dakota SD	L	0	5,700			5,700	
43.	Tennessee TN	L	0	546,473			546,473	
44.	Texas TX	L	0	1,072,579			1,072,579	
45.	Utah UT	L	0	111,270			111,270	
46.	Vermont VT	N	0	12,041			12,041	
47.	Virginia VA	L	0	99,993			99,993	
48.	Washington WA	L	0	167,232			167,232	
49.	West Virginia WV	L	0	12,517			12,517	
50.	Wisconsin WI	L	0	35,439			35,439	
51.	Wyoming WY	L	0	5,283			5,283	
52.	American Samoa AS	N	0	0			0	
53.	Guam GU	N	0	0			0	
54.	Puerto Rico PR	N	0	0			0	
55.	U.S. Virgin Islands VI	N	0	0			0	
56.	Northern Mariana Islands MP	N	0	0			0	
57.	Canada CAN	N	0	0			0	
58.	Aggregate other alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	XXX	0	9,157,431	0	0	9,157,431	0
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95.	Totals (direct business)	XXX	0	9,157,431	0	0	9,157,431	0
96.	Plus reinsurance assumed	XXX					0	
97	Totals (all business)	XXX	0	9,157,431	0	0	9,157,431	0
98.	Less reinsurance ceded	XXX					0	
99.	Totals (all business) less reinsurance ceded	XXX	0	9,157,431	0	0	9,157,431	0
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV GP, LLC*	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
Counterpointe Titling Trust	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Solutions (FL) II LLC	None		Delaware
Counterpointe Energy Solutions (IL) LLC	None		Delaware
Loop-Counterpointe PACE LLC	None		Delaware
Counterpointe Energy Services LLC	None		Delaware
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
Jefferies MM Lending LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Green SPE LLC	None		Delaware
Green SPE 2025 LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Apex Credit CLO 13 Ltd.	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies DLF2 C Holdings-2 LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC*	None		Delaware
JDLF III GP LP*	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies European Direct Lending Fund GP S.à.r.l	None		Luxembourg
JCP Congaree Credit Fund GP LLC	None		Delaware
JCP Solaris Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-II Ltd.	None		Delaware
JFIN Revolver CLO 2026-I Ltd.	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	None		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
MALIC 10 Centennial Drive Member LLC	None		Delaware
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
Barings Equipment Finance LLC 2026-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
SoraFinance, Inc.	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
MassMutual Private Wealth & Trust, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP*	None		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		England & Wales
MassMutual Ventures India Private Limited	None		India
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Ventures US III LLC	None		Delaware
Crane APAC I LP	None		United Kingdom
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Riverton Home Finance Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Property Company 1 Limited	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring 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 Real Estate Investment Japan Limited	None		Japan
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Barings Australia Property Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC`	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Infrastructure CLO Equity Partnership GP LLC	None		Delaware
Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	None		Delaware
Barings NAPLF IV Rated Feeder, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings New Jersey Emerging Manager Program II GP, LLC	None		Delaware
Barings Blue Ridge Fund GP LLC	None		Delaware
Barings Blue Ridge Fund, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program II, L.P.	None		Delaware
Barings Specialty Asset Based Finance Fund GP LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings North American Private Loan Fund IV (Cayman)-A, L.P.	None		Cayman Islands
Barings North American Private Loan Fund IV Management, LLC	None		Delaware
Barings Portfolio Finance IG Holdings, LLC	None		Delaware
Barings Portfolio Finance IG Issuer I, LLC	None		Delaware
Barings Real Asset Special Servicer LLC	None		Delaeare
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
BDAE Private Fund Blocker 2025	None		Delaware
BDAE Private Fund GP	None		Delaware
BDAE Private Fund, LP	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Lake Jackson LLC	None		Delaware
Martello Re GP LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings Emerging Generation Fund III GP, LLC	None		Delaware
Barings Emerging Generation Fund III, LP	None		Delaware
Barings EPLF4 Rated Feeder GP LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
NAPLF (Cayman)-A Senior Funding IV LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Islands
Barings CLO 2022-II	None		Cayman Islands
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
Imbiba Growth LLP	None		United Kingdom
Yunfeng Financial Group Limited	None		Hong Kong
Yingda Taihe Life Insurance Co., Ltd.	None		China
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
LNL MM, LLC	None		Delaware
LNL MM D Core, LLC	None		Delaware
LNL MM D, LLC	None		Delaware
Corten Real Estate Credit Fund I LLC	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Small Business Fund II	99-4893321		Delaware
Barings Euro CLO 2025-1 DAC	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Hotel Opportunity Venture II LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust	04-1590850		Australia
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust	04-1590850		Australia
Barings U.S. Core Bond Fund	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	83-0560183		Delaware

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	Federal Tax ID	NAIC Co Code	State of Domicile
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC	None		Delaware
MM Speedway El Paso Member II LLC	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Barings US High Yield Fund	None		Delaware
Babson CLO Ltd. 2015-I	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Euro CLO 2024-II	4278301GH		Ireland
Barings CLO 2025 – IV	None		Cayman Islands
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Barings Real Estate European Value Add Fund 3 SCSp*	None		Luxembourg
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut

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	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Emerging Market Debt Blended Total Return Fund	None		Ireland
40 Exchange MM Member LLC	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland

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PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Sedona Vortex Investor LLC	None		Delaware
MM SL Willistown LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC	None		Delaware
MM Tokyo BTR1 LLC – Project Zeus	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings US Loan Fund Series	None		Delaware
Barings Global Private Loan Fund	None		Luxembourg
KKR MM Project Vector LP	None		Delaware
Barings Developed Europe Private Loan Fund 1 SCSp	04-1590850		Luxembourg
Barings Developed Europe Real Estate Debt Fund	None		North Carolina
Barings Umbrella Fund plc - Barings Global Investment Grade	None		Ireland
Barings CLO LTD 2018-III	None		Cayman Islands
Babson LP-II	None		Cayman Islands
Barings Loan Partners CLO-III	None		Cayman Islands
Barings CLO Ltd 2025-III	None		Cayman Islands
Barings CLO Ltd 2025-VI	None		Cayman Islands
Barings CLO Ltd 2025-VII	None		Cayman Islands
Barings CLO Romeo Warehouse	None		Cayman Islands
Barings Euro CLO 2014-II BV	None		Cayman Islands
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California

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PART 1 – ORGANIZATIONAL CHART

	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
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC- GIA Italy SCSp	04-1590850		Massachusetts
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM DS Investor LLC	None		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Fremont Member LLC	None		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center	04-1590850		Delaware
BRAVA5 MM Investor LLC	13-1935920		Delaware
BRAVA5 MALIC Investor LLC	04-1590850		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Ascend DS Investor LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Park City Investor LLC	None		North Carolina
MM ReDiscover Member LLC	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC	04-1590850		Delaware
MM Stowe Investor LLC	04-1590850		North Corolina
MM Virginian Investor LLC	04-1590850		North Corolina
MM 10 Centennial Drive Member LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM 340 Madison Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC	04-1590850		Delaware
MM Breton Village Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	45-1618222		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts
MML Barings Core Bond Fund	04-3277549		Massachusetts

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CM Life Mortgage Lending LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Management		MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures US IV, L.P.	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Management		MMLIC		

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Management		MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	80.250	MMLIC		
0000							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Titling Trust	DE	NIA	CP PACE LLC	Ownership	100.000	MMLIC		
0000							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (FL) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (IL) LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Loop-Counterpointe PACE LLC	DE	NIA	Counterpointe Energy Solutions (IL) LLC	Ownership	50.000	MMLIC		
0000							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Investment Management LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CSA Incentive Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies MM Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Green SPE LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Green SPE 2025 LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 13 Ltd.	DE	NIA	Apex Credit Partners LLC	Ownership	54.340	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCM H-2 Credit Fund GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		

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0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF2 C Holdings-2 LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE-2 LLC	DE	NIA	Jefferies DLF2 C Holdings-2 LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF3 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C SPE LLC	DE	NIA	Jefferies DLF3 C Holdings LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.		NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies M Super Private Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Europe Limited	GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies European Direct Lending Fund GP S.à.r.l	LUX	NIA	Jefferies Credit Partners Europe Limited	Ownership	100.000	MMLIC		
0000							JCP Congaree Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Solaris Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JSPCS MM LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2024-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2025-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2025-II Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2026-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	57.950	MMLIC		

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0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 1 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 2 LLC	DE	NIA	JF CEI Holdings 1 LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2024-I Ltd.	NY	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	DE	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Ascend Mortgage Lending LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Vine Street LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							Counterpointe Ascend Mortgage Lending LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC 10 Centennial Drive Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Management		MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							DPI-ARES Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMIH Bond Holdings LLC		NIA	MM Investment Holding	Ownership	99.610	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2024-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		

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0000							Barings Equipment Finance LLC 2026-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	YES	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							SoraFinance, Inc.	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	32.200	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	73.250	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	8.090	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	0.796	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	67.712	MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	US	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.082	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	US	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.721	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.386	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		

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0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	36.325	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.862	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	14.954	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	16.660	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane APAC I LP		NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	47.600	MMLIC		
0000							Riverton Home Finance Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Financing Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		
0000							Rothesay Property Company 1 Limited		NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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0000			51-0504477				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate Investment Japan Limited	JPN	NIA	Barings Singapore Pte. Ltd.	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Property Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Property Pty Ltd	AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Real Estate Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners, LLC	DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Advisors, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners Acquisitions I, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		

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0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.097	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infrastructure CLO Equity Partnership GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings NAPLF IV Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings New Jersey Emerging Manager Program II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Blue Ridge Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Blue Ridge Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings New Jersey Emerging Manager Program II, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings Specialty Asset Based Finance Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Investments LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Diversified Residential Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.479	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund IV (Cayman)-A, L.P.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund IV Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Portfolio Finance IG Holdings, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Portfolio Finance IG Issuer I, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Asset Special Servicer LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SBIC II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SEM GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.042	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCLF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BDAE Private Fund Blocker 2025	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BDAE Private Fund GP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BDAE Private Fund, LP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Martello Re GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund III, LP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							NAPLF (Cayman)-A Senior Funding IV LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Terrapin Middle Market Infrastructure Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000							Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.400	MMLIC		
0000							Imbiba Growth LLP		NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.650	MMLIC		
0000							Yingda Taihe Life Insurance Co., Ltd.		NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.900	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Stillings Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Eclipse Business Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.000	MMLIC		
0000							Port 51 Lending Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		

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0000							Port 51 Lending LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Port 51 Commercial LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Counterpointe MM Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.250	MMLIC		
0000							LNL MM D Core, LLC	DE	NIA	LNL MM, LLC	Ownership	100.000	MMLIC		
0000							LNL MM D, LLC	DE	NIA	LNL MM, LLC	Ownership	100.000	MMLIC		
0000							Corten Real Estate Credit Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.500	MMLIC		
0000							Corten Real Estate Credit Fund I LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	24.500	MMLIC		
0000							CapSec LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM 2, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.500	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.657	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.720	MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Ascend	Management		MMLIC		
0000							12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							21 West 86th LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.240	MMLIC		
0000							Barings Diversified Residential Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.380	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.880	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MMLIC		

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0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	57.318	MMLIC		
0000			99-4893321				Barings Small Business Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.707	MMLIC		
0000			99-4893321				Barings Small Business Fund II	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro CLO 2025-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Hotel Opportunity Venture II LP	DE	NIA	Barings LLC	Ownership/Influence	50.000	MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Influence		MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.496	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.319	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.006	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.890	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.510	MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	Massachusetts Mutual Ascend	Ownership	7.740	MMLIC		
0000							Barings U.S. Core Bond Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	Massachusetts Mutual Ascend	Ownership	7.740	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000							CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Euro Real Estate Holdings Herleshausen LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MMLIC		
0000							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Australia BSOT LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.856	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	46.460	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.600	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.400	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.950	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.050	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.988	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.306	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.794	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.822	MMLIC		
0000							Barings US High Yield Fund	DE	NIA	C.M. Life Insurance Company	Ownership	3.512	MMLIC		
0000							Barings US High Yield Fund	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings CLO 2024-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2024-II	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2025 - IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.233	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.899	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Ascend	Ownership/Influence	9.500	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Barings LLC	Influence		MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	88.027	MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Liquidity Investment Strategy	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.999	MMLIC		
0000							Barings Liquidity Investment Strategy	DE	NIA	Barings LLC	Influence		MMLIC		
0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.990	MMLIC		
0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	62.379	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.283	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.408	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.659	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.718	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.890	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.446	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro Middle Market CLO 2024-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 1	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 2	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 5	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 4	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	20.142	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.074	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.836	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.728	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.237	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	9.858	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.819	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.520	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.480	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	11.455	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.732	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.707	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.526	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				DPI-ARES Mortgage Lending SPV, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							E2E Affordable Housing Debt Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	77.658	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	58.050	MMLIC		

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0000							Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	25.800	MMLIC		
0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000							Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000							Martello Re Services Company	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.189	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.841	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			92-3857084				Barings Capital Solutions Perpetual Fund (DE) LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (LUX)	LUX	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Income Navigator Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Emerging Market Debt Blended Total Return Fund	IRL	NIA	Barings LLC	Ownership	60.870	MMLIC		
0000			04-1590850				40 Exchange MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.350	MMLIC		
0000			04-1590850				40 Exchange MM Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	6.650	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.502	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM National IOS Program Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM National Self-Storage Program Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.290	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	18.710	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.670	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.330	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM The Gilman Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		

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0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	30.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	Massachusetts Mutual Ascend	Ownership	30.000	MMLIC		
0000							MMLIC Australia BAST LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMLIC Australia BSOT LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							SBNP SIA IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			33-5063019				PDX SW Third Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.590	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.370	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.810	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	28.190	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.781	MMLIC		
0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Invesco Ltd	BMU	NIA	MM Asset Management Holding LLC	Ownership	18.200	MMLIC		
0000							Barings US Loan Fund Series	DE	NIA	Barings LLC	Ownership	0.028	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Ownership	13.475	MMLIC		
0000							KKR MM Project Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Barings Developed Europe Private Loan Fund 1 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Developed Europe Real Estate Debt Fund	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.671	MMLIC		
0000							Barings Developed Europe Real Estate Debt Fund	NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	31.330	MMLIC		
0000							Barings Umbrella Fund plc - Barings Global Investment Grade	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.550	MMLIC		
0000							Barings CLO LTD 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson LP-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners CLO-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VI	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VII	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VII	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Romeo Warehouse	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2014-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		

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0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.754	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.319	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.933	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.972	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	1.997	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.080	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.388	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.578	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.860	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.150	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC- GIA Italy SCSp	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.010	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.080	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.920	MMLIC		

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0000							MM DS Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							MM Fremont Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.510	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	7.600	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.210	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Ascend	Ownership	19.790	MMLIC		
0000			13-1935920				BRAVA5 MM Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				BRAVA5 MALIC Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ironhead Commerce Center Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.355	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	21.645	MMLIC		
0000							MM 550 Corporate Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend DS Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Century Square LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	7.600	MMLIC		
0000							MM Liberty Centre LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000							MM Park City Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.590	MMLIC		
0000							MM Park City Investor LLC	NC	NIA	Massachusetts Mutual Ascend	Influence		MMLIC		
0000			04-1590850				MM ReDiscover Member LLC	DE	NIA	Massachusetts Mutual Ascend	Influence		MMLIC		
0000			04-1590850				MM ReDiscover Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.450	MMLIC		
0000			04-1590850				MM Liberty Centre Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.000	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.560	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.120	MMLIC		
0000			04-1590850				MM Stowe Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Virginian Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000							MM 10 Centennial Drive Member LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.721	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	3.279	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.100	MMLIC		
0000			04-1590850				Miami Douglas Four MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.750	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.250	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	81.130	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	18.870	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.440	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.550	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.120	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			45-1618222		0000916053	OQ	MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.978	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.921	MMLIC		
0000			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.466	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.394	MMLIC		
0000			04-3512596		0000916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3520009		0000916053	OQ	MassMutual High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.648	MMLIC		
0000			04-3277549		0000916053	OQ	MML Barings Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.370	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

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

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

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 3 6 6 1 2 0 2 6 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 3 6 6 1 2 0 2 6 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 3 6 6 1 2 0 2 6 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 3 6 6 1 2 0 2 6 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 9 3 6 6 1 2 0 2 6 4 4 8 0 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 9 3 6 6 1 2 0 2 6 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	Other assets	406,039	384,541	21,498	21,499
2597.	Summary of remaining write-ins for Line 25 from overflow page	406,039	384,541	21,498	21,499

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,366,438	7,843,548
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	8,241,576
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	115,538	374,716
5.	Unrealized valuation increase/(decrease)	(108,668)	(94,393)
6.	Total gain (loss) on disposals	0	294,615
7.	Deduct amounts received on disposals	48,791	4,181,178
8.	Deduct amortization of premium, depreciation and proportional amortization	17,998	112,446
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,306,519	12,366,438
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	12,306,519	12,366,438

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,242,382,090	1,637,943,050
2.	Cost of bonds and stocks acquired	226,737,958	166,478,522
3.	Accrual of discount	547,787	5,154,485
4.	Unrealized valuation increase/(decrease)	(156,947)	974,949
5.	Total gain (loss) on disposals	1,940,803	(2,969,475)
6.	Deduct consideration for bonds and stocks disposed of	77,963,209	561,250,007
7.	Deduct amortization of premium	987,633	3,164,931
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	(141)	784,503
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,392,500,989	1,242,382,090
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,392,500,989	1,242,382,090

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	561,329,140	141,307,906	109,830,863	(19,971,909)	572,834,273	0	0	561,329,140
2. NAIC 2 (a)	738,696,394	1,131,396,122	1,242,203,889	9,825,652	637,714,279	0	0	738,696,394
3. NAIC 3 (a)	7,130,966		506,687	13,779,623	20,403,903	0	0	7,130,966
4. NAIC 4 (a)	1,827,458		14,849	836,101	2,648,710	0	0	1,827,458
5. NAIC 5 (a)	2,656,066		1,507,845	10,198	1,158,419	0	0	2,656,066
6. NAIC 6 (a)	0				0	0	0	0
7. Total ICO	1,311,640,025	1,272,704,027	1,354,064,134	4,479,666	1,234,759,584	0	0	1,311,640,025
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	242,978,156	75,521,074	15,307,078	(895,165)	302,296,987	0	0	242,978,156
9. NAIC 2	14,911,646		317,800	509,492	15,103,338	0	0	14,911,646
10. NAIC 3	1,240,324		184,803	(150,213)	905,309	0	0	1,240,324
11. NAIC 4	229,486		3,449	511,964	738,001	0	0	229,486
12. NAIC 5	3,114,595		28,991	(121,628)	2,963,975	0	0	3,114,595
13. NAIC 6	0				0	0	0	0
14. Total ABS	262,474,207	75,521,074	15,842,121	(145,549)	322,007,610	0	0	262,474,207
PREFERRED STOCK								
15. NAIC 1	2,581,468			0	2,581,468	0	0	2,581,468
16. NAIC 2	16,625,346			(152,780)	16,472,566	0	0	16,625,346
17. NAIC 3	0		0	0	0	0	0	0
18. NAIC 4	0		0	0	0	0	0	0
19. NAIC 5	0		0	0	0	0	0	0
20. NAIC 6	0		0	0	0	0	0	0
21. Total Preferred Stock	19,206,814	0	0	(152,780)	19,054,034	0	0	19,206,814
22. Total ICO, ABS & Preferred Stock	1,593,321,046	1,348,225,101	1,369,906,255	4,181,336	1,575,821,228	0	0	1,593,321,046

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 18,889,366 ; NAIC 2 $ 164,430,882 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	47,635,278	XXX	47,531,209	35,000	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,934,076	19,773,853
2.	Cost of short-term investments acquired	45,531,406	100,919,655
3.	Accrual of discount	169,795	1,557,241
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals		143
6.	Deduct consideration received on disposals	12,000,000	108,316,816
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)	47,635,278	13,934,076
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	47,635,278	13,934,076

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	3,458,337
2.	Cost paid/(consideration received) on additions	1,646,236
3.	Unrealized valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,748,970
6.	Considerations received/(paid) on terminations	2,748,970
7.	Amortization	(1,732,627)
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)	3,371,946
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	3,371,946

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,371,947	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		3,371,947
4.	Part D, Section 1, Column 6	13,817,125	
5.	Part D, Section 1, Column 7	(10,445,177)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	7,485,412	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		7,485,412
10.	Part D, Section 1, Column 9	7,485,412	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	339,021,132	303,252,292
2.	Cost of cash equivalents acquired	1,208,973,159	6,193,049,131
3.	Accrual of discount	2,667,129	16,866,482
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	261	4,361
6.	Deduct consideration received on disposals	1,408,976,711	6,174,151,135
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)	141,684,971	339,021,132
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	141,684,971	339,021,132

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
8099999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
75971F-AY-9	9006 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Liquidation of Investment	09/21/2010	03/31/2026						0			5,121			0	
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							0	0	0	0	0	0	0	0	5,121	0	0	0	0
36298G-AA-7	9036 GSPA Monetization Trust	Springfield	MA	Liquidation of Investment	08/25/2010	03/31/2026						0			43,670			0	
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							0	0	0	0	0	0	0	0	43,670	0	0	0	0
7899999. Total - unaffiliated							0	0	0	0	0	0	0	0	48,791	0	0	0	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							0	0	0	0	0	0	0	0	48,791	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-PW-5	United States Treasury Note/Bond - T 3 3	02/13/2026	BARCLAYS CAPITAL INC		1,031,007	1,025,000	1,805	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,031,007	1,025,000	1,805	XXX
47770V-CU-2	JobsOhio Beverage System-REVENUE BONDS	02/17/2026	EXCHANGE OFFER		1,260,000	1,260,000	19,387	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					1,260,000	1,260,000	19,387	XXX
00287Y-EF-2	AbbVie Inc-SENIOR UNSECURED	02/24/2026	BOFAMLSEC		9,986,100	10,000,000	0	1.G FE
04636N-AQ-6	Astrazeneca Finance LLC-SENIOR UNSECURED	02/25/2026	BOFAMLSEC		4,991,050	5,000,000	0	1.E FE
113004-AB-1	Brookfield Asset Managem-SENIOR UNSECURE	02/24/2026	JP MORGAN SECURITIES		10,128,600	10,000,000	125,373	1.G FE
12626P-AF-0	CRH America Inc-SENIOR UNSECURED	03/25/2026	DEUTSCHE BANK SECURI		7,563,290	7,000,000	200,356	2.A FE
13645R-AD-6	Canadian Pacific Railway-SENIOR UNSECURE	02/25/2026	MORGAN		3,653,674	3,202,000	83,019	2.A FE
278058-DY-5	Eaton Corp-SENIOR UNSECURED	03/27/2026	RBC CAPITAL MARKETS		9,108,699	9,300,000	27,900	1.G FE
36274F-AA-7	Gabx Leasing LLC-SENIOR UNSECURED	03/25/2026	VARIOUS		6,914,360	7,000,000	12,590	2.A FE
36828A-AA-9	GE Vernova Inc-SENIOR UNSECURED	03/25/2026	BARCLAYS CAPITAL INC		9,891,493	10,000,000	61,389	2.B FE
373298-BU-1	GEORGIA-PACIFIC LLC-NOTE	02/24/2026	GOLDMAN		4,960,561	4,078,000	100,534	1.G FE
37331N-AT-8	Georgia-Pacific LLC-SENIOR UNSECURED	02/25/2026	JP MORGAN SECURITIES		9,929,042	9,583,000	73,789	1.G FE
50540R-AY-8	Laboratory Corp of Ameri-SENIOR UNSECURE	03/26/2026	CITIGROUP GLOBAL MAR		16,525,154	17,995,000	128,207	2.B FE
615369-AW-5	Moody's Corp-SENIOR UNSECURED	02/24/2026	GOLDMAN		10,461,847	11,672,000	3,891	2.A FE
62878U-2E-1	NBN Co Ltd-SENIOR UNSECURED	03/25/2026	VARIOUS		14,312,115	15,800,000	66,677	1.D FE
86944B-AP-8	Sutter Health-SECURED	03/25/2026	MORGAN		5,118,250	5,000,000	29,685	1.E FE
87612G-AT-8	Targa Resources Corp-SENIOR UNSECURED	02/25/2026	TORONTO DOMINION SEC		6,836,124	6,849,000	0	2.B FE
89680Y-AC-9	Triton Container Interna-SENIOR UNSECURE	02/25/2026	BOFAMLSEC		4,611,650	5,000,000	31,063	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					134,992,009	137,479,000	944,473	XXX
59523U-AY-3	Mid-America Apartments L-SENIOR UNSECURE	02/25/2026	JP MORGAN SECURITIES		1,754,148	1,750,000	24,186	1.G FE
71845J-AE-8	Phillips Edison Grocery -SENIOR UNSECURE	02/24/2026	WELLS FARGO		2,220,222	2,222,000	0	2.B FE
74350L-AF-1	Prologis Targeted US Log-SENIOR UNSECURE	02/24/2026	WELLS FARGO		9,959,500	10,000,000	0	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					13,933,870	13,972,000	24,186	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					151,216,885	153,736,000	989,851	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					151,216,885	153,736,000	989,851	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					151,216,885	153,736,000	989,851	XXX
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	03/01/2026	PAYUP		0	1,125	0	1.E FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	01/01/2026	PAYUP		0	7	0	1.A FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	02/05/2026	PAYUP		(47)	(47)	0	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					(47)	1,085	0	XXX
43815C-AB-4	Honda Auto Receivables 2-HAROT 2026-1 A2	02/10/2026	MITSUBISHI UFJ SEC I		14,999,186	15,000,000	0	1.A FE
448981-AB-6	Hyundai Auto Receivables-HART 2026-A A2A	02/10/2026	BOFAMLSEC		13,499,004	13,500,000	0	1.A FE
89240M-AB-0	Toyota Lease Owner Trust-TLOT 2026-A A2A	02/10/2026	CITIGROUP GLOBAL MAR		1,999,822	2,000,000	0	1.A FE
98190A-AB-7	World Omni Auto Receivab-WOART 2026-A A2	02/09/2026	MITSUBISHI UFJ SEC I		6,999,325	7,000,000	0	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					37,497,336	37,500,000	0	XXX
36271V-AD-9	GM Financial Automobile -GMALT 2025-1 A3	02/03/2026	BNP PARIBAS		5,740,723	5,696,000	10,322	1.A FE
44935W-AD-9	Hyundai Auto Lease Secur-HALST 2025-A A3	02/05/2026	VARIOUS		19,513,882	19,321,000	50,412	1.A FE
65479X-AD-4	Nissan Auto Lease Trust -NALT 2025-A A3	02/05/2026	MIZUHO SECURITIES		10,125,000	10,000,000	27,708	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					35,379,605	35,017,000	88,442	XXX
65481D-AD-4	Nissan Auto Lease Trust -NALT 2024-B A3	02/05/2026	U. S. BANCORP		2,644,180	2,618,000	7,514	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					2,644,180	2,618,000	7,514	XXX
1889999999. Total - asset-backed securities (unaffiliated)					75,521,074	75,136,085	95,956	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					75,521,074	75,136,085	95,956	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					75,521,074	75,136,085	95,956	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					226,737,958	228,872,085	1,085,807	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					226,737,958	XXX	1,085,807	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
690353-RX-7	United States Internatio-UNSECURED	02/27/2026	SINKING PAYMENT		87,394	87,396	87,396	87,396	0	(1)	0	(1)	0	87,395	0	0	0	1,940	02/27/2027	1.A
690353-XM-4	United States Internatio-SENIOR UNSECURE	03/15/2026	SINKING PAYMENT		28,571	28,571	28,571	28,571	0	0	0	0	0	28,571	0	0	0	256	12/15/2030	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					115,965	115,967	115,967	115,967	0	(1)	0	(1)	0	115,966	0	0	0	2,196	XXX	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	03/01/2026	CALL 100		140,000	140,000	171,270	153,028	0	(296)	0	(296)	0	152,732	0	(12,732)	(12,732)	4,403	03/01/2032	1.D FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS	03/02/2026	CALL 100		13,669	13,669	13,669	13,669	0	0	0	0	0	13,669	0	0	0	98	03/01/2048	1.B FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS	03/02/2026	CALL 100		13,024	13,024	13,024	13,024	0	0	0	0	0	13,024	0	0	0	79	01/01/2049	1.B FE
741701-H8-2	County of Prince George'-GENERAL OBLIGAT	03/01/2026	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,750	03/01/2026	1.B FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	02/25/2026	CALL 100		6,207	6,207	6,207	6,207	0	0	0	0	0	6,207	0	0	0	45	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	02/25/2026	CALL 100		13,441	13,441	13,441	13,441	0	0	0	0	0	13,441	0	0	0	70	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	03/02/2026	CALL 100		13,919	13,919	13,919	13,916	0	0	0	0	0	13,915	0	3	3	65	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	02/25/2026	CALL 100		5,515	5,515	5,515	5,515	0	0	0	0	0	5,515	0	0	0	13	10/25/2049	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	02/25/2026	CALL 100		10,247	10,247	10,247	10,243	0	0	0	0	0	10,243	0	4	4	43	08/25/2042	1.B FE
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION	01/02/2026	CALL 100		100,000	100,000	106,344	101,090	0	(2)	0	(2)	0	101,088	0	(1,088)	(1,088)	3,142	01/01/2028	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,316,022	1,316,022	1,353,636	1,330,133	0	(298)	0	(298)	0	1,329,834	0	(13,813)	(13,813)	31,708	XXX	XXX
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	03/02/2026	CALL 100		17,523	17,523	18,045	17,612	0	(8)	0	(8)	0	17,604	0	(81)	(81)	133	03/01/2048	1.B FE
45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS	01/05/2026	CALL 100		100,000	100,000	125,988	105,528	0	948	0	948	0	106,476	0	(6,476)	(6,476)	0	07/15/2028	1.E FE
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS	01/07/2026	VARIOUS		1,279,986	0	0	0	0	0	0	0	0	0	0	1,279,986	1,279,986	(558)	01/01/2029	1.C FE
47770V-CU-2	JobsOhio Beverage System-REVENUE BONDS	02/11/2026	CALL 100		295,000	295,000	295,000	0	0	0	0	0	0	295,000	0	0	0	7,184	01/01/2029	1.C FE
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS	01/15/2026	CALL 100		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,866	01/15/2027	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS	01/06/2026	CALL 100		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	13	09/01/2040	1.B FE
649902-2E-2	New York State Dormitory-REVENUE BONDS	03/15/2026	SINKING PAYMENT		200,032	200,032	237,892	215,287	0	(15,256)	0	(15,256)	0	200,032	0	0	0	5,290	03/15/2033	1.B FE
649902-T2-9	NEW YORK ST DORM AUTH ST-REVENUE BONDS	03/15/2026	SINKING PAYMENT		587,562	587,562	702,593	625,635	0	(38,073)	0	(38,073)	0	587,562	0	0	0	16,158	03/15/2030	1.B FE
64990F-MV-3	New York State Dormitory-REVENUE BONDS	03/15/2026	CALL 100		50,000	50,000	59,461	56,045	0	(67)	0	(67)	0	55,977	0	(5,977)	(5,977)	1,357	03/15/2039	1.B FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS	03/02/2026	CALL 100		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	95	11/01/2041	1.A FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS	03/02/2026	CALL 100		5,000	5,000	5,000	5,001	0	0	0	0	0	5,001	0	(1)	(1)	80	09/01/2039	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,680,103	1,400,117	1,588,979	1,170,108	0	(52,456)	0	(52,456)	0	1,412,652	0	1,267,451	1,267,451	31,618	XXX	XXX
00164T-AA-6	AMC East Communities LLC-SECURED	01/15/2026	SINKING PAYMENT		91,446	91,446	95,707	92,251	0	(805)	0	(805)	0	91,446	0	0	0	2,624	01/15/2028	1.F FE
212168-AA-6	Continental Wind LLC-FIRST LIEN	02/28/2026	SINKING PAYMENT		58,967	58,967	58,967	58,967	0	0	0	0	0	58,967	0	0	0	1,769	02/28/2033	2.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					150,413	150,413	154,674	151,218	0	(805)	0	(805)	0	150,413	0	0	0	4,393	XXX	XXX
023608-AG-7	AMEREN CORPORATION-SR SUBORDINATED	02/15/2026	MATURITY		2,000,000	2,000,000	1,998,220	1,999,915	0	85	0	85	0	2,000,000	0	0	0	36,500	02/15/2026	2.A FE
037833-BY-5	APPLE INC-SENIOR UNSECURED	02/23/2026	MATURITY		2,000,000	2,000,000	1,995,600	1,999,875	0	125	0	125	0	2,000,000	0	0	0	30,887	02/23/2026	1.B FE
084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED	03/15/2026	MATURITY		2,000,000	2,000,000	1,998,120	1,999,901	0	99	0	99	0	2,000,000	0	0	0	31,250	03/15/2026	1.C FE
114259-AN-4	Brooklyn Union Gas Co/Th-SENIOR UNSECURE	03/10/2026	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	34,070	03/10/2026	2.A FE
17275R-BC-5	Cisco Systems Inc/Delawa-SENIOR UNSECURE	02/28/2026	MATURITY		3,000,000	3,000,000	2,997,720	2,999,893	0	107	0	107	0	3,000,000	0	0	0	44,250	02/28/2026	1.D FE
17287H-AA-8	Citadel Finance LLC-SENIOR UNSECURED	03/09/2026	MATURITY		2,000,000	2,000,000	1,990,620	1,999,551	0	449	0	449	0	2,000,000	0	0	0	33,750	03/09/2026	2.C FE
24703T-AD-8	Dell International LLC /-FIRST LIEN	03/16/2026	CALL 100		149,000	149,000	156,848	149,227	0	(227)	0	(227)	0	149,000	0	0	0	2,267	06/15/2026	2.B FE
285512-AD-1	Electronic Arts Inc-SENIOR UNSECURED	01/06/2026	CALL 100		4,000,000	4,000,000	3,986,760	3,999,488	0	33	0	33	0	3,999,521	0	479	479	66,667	03/01/2026	2.A FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE	02/11/2026	SINKING PAYMENT		66,322	66,322	66,322	66,322	0	0	0	0	0	66,322	0	0	0	1,727	02/11/2030	1.F FE
29273R-BG-3	Energy Transfer Partners-SR UNSECURED	01/15/2026	MATURITY		3,000,000	3,000,000	2,978,250	2,999,838	0	162	0	162	0	3,000,000	0	0	0	71,250	01/15/2026	2.B FE
29379V-BH-5	ENTERPRISE PRODUCTS OPER-SR UNSECURED	02/15/2026	MATURITY		2,000,000	2,000,000	1,992,700	1,999,838	0	162	0	162	0	2,000,000	0	0	0	37,000	02/15/2026	1.G FE
30212P-AM-7	Expedia Group Inc-SENIOR UNSECURED	02/15/2026	MATURITY		1,000,000	1,000,000	995,350	999,877	0	123	0	123	0	1,000,000	0	0	0	25,000	02/15/2026	2.B FE
30231G-AT-9	Exxon Mobil Corp-SENIOR UNSECURED	03/01/2026	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	45,645	03/01/2026	1.D FE
37045X-BG-0	General Motors Financial-SENIOR UNSECURE	03/01/2026	MATURITY		2,000,000	2,000,000	1,992,780	1,999,705	0	295	0	295	0	2,000,000	0	0	0	52,500	03/01/2026	2.B FE
43785V-AD-4	HomeStreet Inc-SENIOR UNSECURED	03/01/2026	CALL 100		2,000,000	2,000,000	1,384,475	1,384,475	0	0	0	0	0	1,384,475	0	615,525	615,525	32,500	06/01/2026	2.A FE
459200-JG-7	International Business M-SENIOR UNSECURE	02/19/2026	MATURITY		5,000,000	5,000,000	4,983,250	4,999,599	0	401	0	401	0	5,000,000	0	0	0	86,250	02/19/2026	1.G FE
53944Y-AB-9	Lloyds Banking Group PLC-SUBORDINATED	03/24/2026	MATURITY		2,000,000	2,000,000	1,995,400	1,999,748	0	252	0	252	0	2,000,000	0	0	0	46,500	03/24/2026	2.A FE
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED	01/15/2026	MATURITY		1,500,000	1,500,000	1,488,420	1,499,930	0	70	0	70	0	1,500,000	0	0	0	26,625	01/15/2026	1.F FE
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED	03/04/2026	MATURITY		3,000,000	3,000,000	2,992,710	2,999,709	0	291	0	291	0	3,000,000	0	0	0	62,250	03/04/2026	1.F FE
571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	03/14/2026	MATURITY		2,000,000	2,000,000	1,998,460	1,999,887	0	113	0	113	0	2,000,000	0	0	0	37,500	03/14/2026	1.G FE
61746B-DZ-6	Morgan Stanley-SENIOR UNSECURED	01/27/2026	MATURITY		2,000,000	2,000,000	2,001,620	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,750	01/27/2026	1.G FE
67103H-AE-7	O'REILLY AUTOMOTIVE INC-SR UNSECURED	03/15/2026	MATURITY		1,000,000	1,000,000	998,320	999,925	0	75	0	75	0	1,000,000	0	0	0	17,750	03/15/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68217F-AA-0	OMNICOM GROUP INC-SENIOR UNSECURED	03/13/2026	CALL 100		2,000,000	2,000,000	1,998,140	1,999,868	0	68	0	68	0	1,999,936	0	64	64	29,600	04/15/2026	2.A FE
91324P-CV-2	UnitedHealth Group Inc-SENIOR UNSECURED	03/15/2026	MATURITY		3,000,000	3,000,000	2,997,630	2,999,865	0	135	0	135	0	3,000,000	0	0	0	46,500	03/15/2026	1.F FE
928563-AC-9	VMware Inc-SENIOR UNSECURED	02/06/2026	CALL 100.176456		2,003,529	2,000,000	1,993,280	1,998,676	0	119	0	119	0	1,998,795	0	4,734	4,734	35,750	08/21/2027	2.A FE
92857W-BK-5	Vodafone Group PLC-SENIOR UNSECURED	03/26/2026	CALL 100.532		2,010,640	2,000,000	1,974,020	1,992,603	0	639	0	639	0	1,993,242	0	17,398	17,398	28,194	05/30/2028	2.B FE
96928*-CQ-8	William Blair & Company, Trust Certifcat	02/02/2026	VARIOUS		506,687	467,693	467,693	467,693	0	0	0	0	0	467,693	0	38,993	38,993	4,054	06/15/2033	3.A YE
96928*-CR-6	William Blair & Company, Trust Certifcat	03/15/2026	SINKING PAYMENT		14,849	14,849	14,849	14,849	0	0	0	0	0	14,849	0	0	0	165	05/15/2034	4.A Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					56,251,027	56,197,864	55,437,557	55,570,257	0	3,576	0	3,576	0	55,573,833	0	677,193	677,193	1,005,151	XXX	XXX
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN	03/22/2026	SINKING PAYMENT		47,403	47,403	47,403	47,406	0	(3)	0	(3)	0	47,403	0	0	0	853	09/22/2027	1.F FE
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	03/10/2026	SINKING PAYMENT		25,589	25,589	25,589	25,589	0	0	0	0	0	25,589	0	0	0	221	01/11/2027	2.B
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE	03/03/2026	SINKING PAYMENT		26,721	26,721	26,721	26,721	0	0	0	0	0	26,721	0	0	0	501	09/03/2026	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					99,713	99,713	99,713	99,716	0	(3)	0	(3)	0	99,713	0	0	0	1,575	XXX	XXX
44106M-AW-2	Service Properties Trust-SENIOR UNSECURE	01/16/2026	CALL 100.523		1,507,845	1,500,000	1,484,310	1,497,799	0	99	0	99	0	1,497,899	0	9,946	9,946	31,144	02/15/2027	5.B FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					1,507,845	1,500,000	1,484,310	1,497,799	0	99	0	99	0	1,497,899	0	9,946	9,946	31,144	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					62,121,088	60,780,096	60,234,836	59,935,198	0	(49,888)	0	(49,888)	0	60,180,310	0	1,940,777	1,940,777	1,107,785	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					62,121,088	60,780,096	60,234,836	59,935,198	0	(49,888)	0	(49,888)	0	60,180,310	0	1,940,777	1,940,777	1,107,785	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					62,121,088	60,780,096	60,234,836	59,935,198	0	(49,888)	0	(49,888)	0	60,180,310	0	1,940,777	1,940,777	1,107,785	XXX	XXX
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2026	PAYDOWN		14,926	14,926	15,175	15,026	0	(100)	0	(100)	0	14,926	0	0	0	122	11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2026	PAYDOWN		43,969	43,969	43,680	43,722	0	246	0	246	0	43,969	0	0	0	150	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2026	PAYDOWN		30,951	30,951	31,696	31,560	0	(608)	0	(608)	0	30,951	0	0	0	136	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	03/01/2026	PAYDOWN		96,602	96,602	95,697	95,835	0	767	0	767	0	96,602	0	0	0	321	04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797	03/01/2026	PAYDOWN		62	62	62	61	0	1	0	1	0	62	0	0	0	1	05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779	03/01/2026	PAYDOWN		146	146	148	114	0	32	0	32	0	146	0	0	0	1	01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	03/01/2026	PAYDOWN		57,651	57,651	57,795	57,764	0	(113)	0	(113)	0	57,651	0	0	0	192	01/01/2051	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638	03/01/2026	PAYDOWN		3,802	3,802	3,809	3,804	0	(2)	0	(2)	0	3,802	0	0	0	19	11/01/2049	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011	03/01/2026	PAYDOWN		3,751	3,751	3,810	3,772	0	(21)	0	(21)	0	3,751	0	0	0	22	08/01/2049	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613	03/01/2026	PAYDOWN		2,652	2,652	2,694	2,669	0	(17)	0	(17)	0	2,652	0	0	0	15	11/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319	03/01/2026	PAYDOWN		94,921	94,921	94,572	94,623	0	297	0	297	0	94,921	0	0	0	298	04/01/2051	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					349,433	349,433	349,138	348,950	0	482	0	482	0	349,433	0	0	0	1,277	XXX	XXX
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	03/01/2026	PAYDOWN		913	866	587	467	0	413	0	413	0	913	0	0	0	16	09/01/2036	4.C FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	03/01/2026	PAYDOWN		9,676	9,676	8,477	7,995	1,661	20	0	1,681	0	9,676	0	0	0	92	06/01/2037	5.B FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	03/01/2026	PAYDOWN		2,145	2,764	2,254	2,098	0	657	0	657	0	2,145	0	0	0	28	03/01/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	03/01/2026	PAYDOWN		98	789	628	675	0	34	0	34	0	98	0	0	0	8	03/01/2036	2.C FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A	03/01/2026	PAYDOWN		885	885	856	885	0	0	0	0	0	885	0	0	0	7	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	03/01/2026	PAYDOWN		774	774	754	774	0	0	0	0	0	774	0	0	0	6	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9	03/01/2026	PAYDOWN		538	785	755	771	0	23	0	23	0	538	0	0	0	7	09/01/2035	5.C FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	03/01/2026	PAYDOWN		1,837	1,837	1,578	1,676	0	162	0	162	0	1,837	0	0	0	20	10/01/2035	1.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	03/01/2026	PAYDOWN		84	84	83	87	0	(3)	0	(3)	0	84	0	0	0	1	11/01/2035	1.A FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	03/01/2026	PAYDOWN		2,032	2,032	2,218	2,181	0	(148)	0	(148)	0	2,032	0	0	0	20	01/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	03/01/2026	PAYDOWN		2,341	2,008	1,907	1,602	0	428	0	428	0	2,341	0	0	0	14	01/01/2037	1.A FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	03/01/2026	PAYDOWN		65	65	62	48	0	17	0	17	0	65	0	0	0	1	10/01/2036	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	03/01/2026	PAYDOWN		973	1,864	1,421	1,685	0	(128)	0	(128)	0	973	0	0	0	13	05/01/2036	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	03/01/2026	PAYDOWN		701	701	613	588	0	113	0	113	0	701	0	0	0	6	05/01/2037	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	03/01/2026	PAYDOWN		3,036	3,443	2,178	2,472	0	403	0	403	0	3,036	0	0	0	34	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	03/01/2026	PAYDOWN		15,933	15,933	15,490	15,719	0	214	0	214	0	15,933	0	0	0	212	07/01/2035	1.A FM
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	03/01/2026	PAYDOWN		46,414	46,414	45,547	46,263	0	151	0	151	0	46,414	0	0	0	342	07/01/2052	1.A
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	03/01/2026	PAYDOWN		46,340	46,340	44,582	46,012	0	327	0	327	0	46,340	0	0	0	341	07/01/2052	1.D
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	03/01/2026	PAYDOWN		8,422	8,422	8,459	8,256	0	165	0	165	0	8,422	0	0	0	148	07/01/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	03/01/2026	PAYDOWN		9,272	9,272	8,265	8,304	0	968	0	968	0	9,272	0	0	0	88	09/01/2033	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	01/29/2026	PAYDOWN		0	0	0	0	0	(126)	0	(126)	0	0	0	0	0	0	01/01/2047	1.A FM
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3	03/01/2026	PAYDOWN		613,750	613,750	611,324	611,016	0	2,734	0	2,734	0	613,750	0	0	0	8,363	07/01/2062	1.B
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4	03/01/2026	PAYDOWN		602	602	589	463	0	139	0	139	0	602	0	0	0	5	06/01/2036	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A	03/01/2026	PAYDOWN		23	21	26	0	0	23	0	23	0	23	0	0	0	0	11/01/2037	1.A FM
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	03/01/2026	PAYDOWN		21,705	21,705	21,950	21,912	0	(207)	0	(207)	0	21,705	0	0	0	93	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	03/01/2026	PAYDOWN		13,484	13,484	13,838	13,787	0	(303)	0	(303)	0	13,484	0	0	0	49	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	03/31/2026	PAYDOWN		(1,848)	(1,886)	(1,533)	(1,652)	0	(241)	0	(241)	0	(1,848)	0	0	0	0	02/01/2037	1.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	02/01/2026	PAYDOWN		6,275	7,870	5,977	6,770	0	423	0	423	0	6,275	0	0	0	56	02/01/2037	1.A FM
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	03/01/2026	PAYDOWN		5,652	5,652	872	904	0	4,748	0	4,748	0	5,652	0	0	0	4	12/01/2036	1.A FM
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	03/01/2026	PAYDOWN		3,524	3,524	777	820	0	2,704	0	2,704	0	3,524	0	0	0	6	04/01/2037	1.A FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2	03/01/2026	PAYDOWN		9,665	9,665	7,368	7,907	0	1,758	0	1,758	0	9,665	0	0	0	95	06/01/2036	1.A FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	03/01/2026	PAYDOWN		6,657	6,657	6,225	6,330	0	327	0	327	0	6,657	0	0	0	43	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	03/01/2026	PAYDOWN		4,824	4,824	4,507	4,579	0	244	0	244	0	4,824	0	0	0	17	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	03/01/2026	PAYDOWN		4,971	4,971	4,791	4,805	0	166	0	166	0	4,971	0	0	0	35	08/01/2043	1.A
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9	03/01/2026	PAYDOWN		1,372	1,372	1,071	1,220	0	132	0	132	0	1,372	0	0	0	11	02/01/2036	1.A FM
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2	03/01/2026	PAYDOWN		22,093	22,093	22,590	21,855	0	239	0	239	0	22,093	0	0	0	143	10/01/2034	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	03/01/2026	PAYDOWN		9,753	9,139	7,477	7,546	0	1,714	0	1,714	0	9,753	0	0	0	80	03/01/2038	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	03/01/2026	PAYDOWN		4,111	3,889	3,371	3,456	0	452	0	452	0	4,111	0	0	0	30	04/01/2035	2.B FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	03/01/2026	PAYDOWN		4,223	3,740	3,104	3,249	0	587	0	587	0	4,223	0	0	0	33	05/01/2035	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	03/01/2026	PAYDOWN		7,075	7,018	5,375	5,597	0	1,432	0	1,432	0	7,075	0	0	0	70	11/01/2035	1.E FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3	03/01/2026	PAYDOWN		2,401	2,401	2,306	2,418	0	(17)	0	(17)	0	2,401	0	0	0	15	05/01/2036	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2	03/01/2026	PAYDOWN		1,100	1,100	1,004	1,184	0	(84)	0	(84)	0	1,100	0	0	0	6	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1	03/01/2026	PAYDOWN		1	1	0	0	0	0	0	0	0	1	0	0	0	0	11/01/2035	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3	03/01/2026	PAYDOWN		2,782	2,403	1,212	1,215	0	1,362	0	1,362	0	2,782	0	0	0	22	11/01/2035	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1	03/01/2026	PAYDOWN		968	968	958	943	0	0	0	0	0	943	0	26	26	10	02/01/2033	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2	03/01/2026	PAYDOWN		571	571	366	359	0	212	0	212	0	571	0	0	0	5	09/01/2035	1.A FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A	03/01/2026	PAYDOWN		1,348	1,348	979	966	0	383	0	383	0	1,348	0	0	0	13	09/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8	03/01/2026	PAYDOWN		158	9,235	7,315	5,150	0	2,165	0	2,165	0	158	0	0	0	46	08/01/2035	4.C FM
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	03/01/2026	PAYDOWN		25,485	25,485	25,421	25,261	0	223	0	223	0	25,485	0	0	0	199	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	03/01/2026	PAYDOWN		6,830	6,830	6,830	6,818	0	12	0	12	0	6,830	0	0	0	67	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	03/01/2026	PAYDOWN		528	533	458	468	0	64	0	64	0	528	0	0	0	3	01/01/2036	1.A FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2	03/01/2026	PAYDOWN		4,549	4,549	3,356	3,997	0	552	0	552	0	4,549	0	0	0	52	09/01/2036	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	03/01/2026	PAYDOWN		4,477	4,477	3,639	3,706	0	771	0	771	0	4,477	0	0	0	36	09/01/2036	1.A FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	03/01/2026	PAYDOWN		1,132	1,132	1,020	1,049	0	83	0	83	0	1,132	0	0	0	11	03/01/2034	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	03/01/2026	PAYDOWN		16,440	16,440	14,940	16,175	0	265	0	265	0	16,440	0	0	0	153	06/01/2058	1.A
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	03/01/2026	PAYDOWN		45,399	45,399	45,399	45,398	0	1	0	1	0	45,399	0	0	0	106	01/01/2065	1.A FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	03/01/2026	PAYDOWN		617	617	621	597	0	20	0	20	0	617	0	0	0	6	06/01/2033	5.C FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	02/25/2026	PAYDOWN		6,092	6,092	4,843	5,667	0	425	0	425	0	6,092	0	0	0	42	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	03/01/2026	PAYDOWN		1,068	1,068	807	798	0	270	0	270	0	1,068	0	0	0	11	09/01/2035	5.C FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	03/01/2026	PAYDOWN		841	841	732	694	0	147	0	147	0	841	0	0	0	7	08/01/2035	1.E FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1	01/01/2026	PAYDOWN		11	11	4	4	0	7	0	7	0	11	0	0	0	0	02/01/2036	1.A FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1	03/01/2026	PAYDOWN		3,653	3,653	3,280	3,345	0	308	0	308	0	3,653	0	0	0	12	02/01/2043	1.A
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14	02/05/2026	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	93	10/25/2036	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	03/01/2026	PAYDOWN		27,308	27,308	23,541	22,011	0	5,297	0	5,297	0	27,308	0	0	0	259	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	03/01/2026	PAYDOWN		44,978	44,978	44,335	43,777	0	1,201	0	1,201	0	44,978	0	0	0	205	11/01/2035	1.A FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8	03/01/2026	PAYDOWN		7	7	6	1	0	7	0	7	0	7	0	0	0	0	02/01/2037	1.A FM
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF	03/01/2026	PAYDOWN		4,685	4,685	1,097	1,098	0	3,587	0	3,587	0	4,685	0	0	0	7	09/01/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	03/01/2026	PAYDOWN		2,552	2,552	2,441	2,540	0	11	0	11	0	2,552	0	0	0	13	01/01/2036	2.C FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	03/01/2026	PAYDOWN		20,727	20,727	18,784	18,306	0	2,421	0	2,421	0	20,727	0	0	0	189	09/01/2035	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	03/01/2026	PAYDOWN		1,529	1,529	1,537	1,529	0	0	0	0	0	1,529	0	0	0	13	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2	03/01/2026	PAYDOWN		2,695	2,695	2,651	2,683	0	12	0	12	0	2,695	0	0	0	22	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	03/01/2026	PAYDOWN		8,174	8,174	8,047	7,897	0	277	0	277	0	8,174	0	0	0	96	02/01/2035	1.D FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	03/01/2026	PAYDOWN		1,436	1,436	1,428	1,457	0	(21)	0	(21)	0	1,436	0	0	0	11	09/01/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	03/01/2026	PAYDOWN		489	769	764	777	0	(24)	0	(24)	0	489	0	0	0	7	04/01/2047	3.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	03/25/2026	PAYDOWN		9,658	9,658	8,113	9,378	0	281	0	281	0	9,658	0	0	0	58	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	03/25/2026	PAYDOWN		81	411	(38)	67	0	(411)	0	(411)	0	81	0	0	0	3	08/25/2035	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	03/01/2026	PAYDOWN		616	616	547	611	0	5	0	5	0	616	0	0	0	5	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1	03/01/2026	PAYDOWN		143	143	82	70	0	73	0	73	0	143	0	0	0	1	01/01/2036	2.C FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1	03/01/2026	PAYDOWN		0	13	11	3	0	8	0	8	0	0	0	0	0	0	12/01/2035	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	03/01/2026	PAYDOWN		13,599	13,599	10,348	10,483	0	3,117	0	3,117	0	13,599	0	0	0	105	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	02/01/2026	PAYDOWN		6,674	7,574	4,186	3,785	0	3,702	0	3,702	0	6,674	0	0	0	39	03/01/2036	2.B FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	02/01/2026	PAYDOWN		2,378	2,519	1,520	1,389	0	1,082	0	1,082	0	2,378	0	0	0	13	03/01/2036	4.C FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	03/01/2026	PAYDOWN		345	345	275	214	0	131	0	131	0	345	0	0	0	3	06/01/2036	1.A FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A	03/01/2026	PAYDOWN		4,203	12,093	8,081	9,441	0	551	0	551	0	4,203	0	0	0	39	08/01/2036	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	03/01/2026	PAYDOWN		24	24	23	20	0	5	0	5	0	24	0	0	0	0	04/01/2037	1.A FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	02/01/2026	PAYDOWN		111	111	52	40	0	71	0	71	0	111	0	0	0	0	06/01/2037	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	02/01/2026	PAYDOWN		(157)	232	135	94	0	(33)	0	(33)	0	(157)	0	0	0	1	06/01/2037	2.F FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	01/01/2026	PAYDOWN		312	309	128	121	0	203	0	203	0	312	0	0	0	1	08/01/2037	1.A FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	02/01/2026	PAYDOWN		2,593	2,292	1,111	1,063	0	1,362	0	1,362	0	2,593	0	0	0	14	08/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	03/01/2026	PAYDOWN		10,414	10,414	8,240	10,082	0	331	0	331	0	10,414	0	0	0	66	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	03/01/2026	PAYDOWN		18,498	19,116	9,027	12,404	0	6,405	0	6,405	0	18,498	0	0	0	118	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	03/01/2026	PAYDOWN		16,369	16,369	11,511	13,688	0	2,681	0	2,681	0	16,369	0	0	0	119	03/01/2039	1.A FM
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	03/01/2026	PAYDOWN		3,343	3,343	3,385	3,383	0	(39)	0	(39)	0	3,343	0	0	0	20	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	03/25/2026	PAYDOWN		9,113	8,991	8,289	8,812	0	287	0	287	0	9,113	0	0	0	94	06/25/2047	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A	03/01/2026	PAYDOWN		4,871	4,871	1,331	1,186	0	3,685	0	3,685	0	4,871	0	0	0	44	01/01/2037	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	03/01/2026	PAYDOWN		12,711	12,960	4,610	9,588	0	400	0	400	0	12,711	0	0	0	91	01/01/2039	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	03/01/2026	PAYDOWN		3,029	3,029	1,007	2,608	0	422	0	422	0	3,029	0	0	0	30	09/01/2036	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	03/25/2026	PAYDOWN		23,462	23,462	20,009	22,157	0	1,305	0	1,305	0	23,462	0	0	0	139	02/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	03/01/2026	PAYDOWN		1,697	1,697	1,096	1,229	0	468	0	468	0	1,697	0	0	0	12	01/01/2037	1.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	03/01/2026	PAYDOWN		100	100	56	55	0	45	0	45	0	100	0	0	0	1	05/01/2036	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	03/01/2026	PAYDOWN		26,694	26,694	27,022	26,978	0	(285)	0	(285)	0	26,694	0	0	0	111	04/01/2051	1.A
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	03/01/2026	PAYDOWN		5,873	5,873	1,619	1,731	0	4,143	0	4,143	0	5,873	0	0	0	8	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	03/01/2026	PAYDOWN		6,776	6,776	6,172	5,890	0	886	0	886	0	6,776	0	0	0	17	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1	03/01/2026	PAYDOWN		11,217	11,217	4,796	5,188	0	6,029	0	6,029	0	11,217	0	0	0	14	04/01/2037	1.A FM
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B	02/01/2026	PAYDOWN		(2,078)	3,499	1,307	1,956	0	(2,224)	0	(2,224)	0	(2,078)	0	0	0	0	10/01/2037	5.C FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	03/01/2026	PAYDOWN		11,453	11,453	10,938	11,033	0	421	0	421	0	11,453	0	0	0	63	07/01/2043	1.A
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1	03/01/2026	PAYDOWN		236	236	47	51	0	185	0	185	0	236	0	0	0	0	07/01/2036	1.A FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	03/01/2026	PAYDOWN		735	735	134	147	0	2,738	(6)	2,744	0	735	0	0	0	1	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	03/01/2026	PAYDOWN		368	368	244	80	0	288	0	288	0	368	0	0	0	1	10/01/2036	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	03/01/2026	PAYDOWN		3,112	3,112	958	996	0	2,116	0	2,116	0	3,112	0	0	0	8	01/01/2036	1.A FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A	03/01/2026	PAYDOWN		6,074	5,315	5,284	3,479	0	1,866	0	1,866	0	6,074	0	0	0	28	03/01/2047	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	03/01/2026	PAYDOWN		6,777	6,777	5,631	6,111	0	665	0	665	0	6,777	0	0	0	47	12/01/2036	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	03/01/2026	PAYDOWN		10,189	10,189	9,323	8,986	0	1,204	0	1,204	0	10,189	0	0	0	92	11/01/2048	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	03/01/2026	PAYDOWN		13,664	13,664	13,314	13,382	0	282	0	282	0	13,664	0	0	0	94	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	03/01/2026	PAYDOWN		6,329	6,329	6,471	6,544	0	(215)	0	(215)	0	6,329	0	0	0	30	01/01/2050	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	03/01/2026	PAYDOWN		917	917	930	937	0	(20)	0	(20)	0	917	0	0	0	5	11/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	03/01/2026	PAYDOWN		79,015	79,015	78,299	78,412	0	604	0	604	0	79,015	0	0	0	277	04/01/2051	1.A
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	03/01/2026	PAYDOWN		2,527	2,391	1,895	2,027	0	374	0	374	0	2,527	0	0	0	27	03/01/2037	1.E FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	03/26/2026	PAYDOWN		51,683	51,683	48,517	46,290	0	5,393	0	5,393	0	51,683	0	0	0	41	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	03/01/2026	PAYDOWN		38,905	38,686	17,870	30,990	0	7,818	0	7,818	0	38,905	0	0	0	271	06/01/2037	1.A FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	03/01/2026	PAYDOWN		(4)	1,780	1,088	444	0	926	0	926	0	(4)	0	0	0	8	03/01/2036	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	03/01/2026	PAYDOWN		2,671	2,671	1,891	2,468	0	203	0	203	0	2,671	0	0	0	20	08/01/2036	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	03/01/2026	PAYDOWN		6,525	6,525	6,626	6,683	0	(159)	0	(159)	0	6,525	0	0	0	28	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	03/01/2026	PAYDOWN		6,885	6,885	6,575	6,325	0	560	0	560	0	6,885	0	0	0	44	02/01/2050	1.A
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	03/25/2026	PAYDOWN		80,112	80,112	79,492	80,112	0	0	0	0	0	80,112	0	0	0	333	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	03/25/2026	PAYDOWN		6,921	6,921	6,921	6,921	0	0	0	0	0	6,921	0	0	0	24	04/26/2060	1.A FE
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	03/25/2026	PAYDOWN		4,250	4,250	2,636	3,227	0	1,024	0	1,024	0	4,250	0	0	0	30	09/25/2036	5.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	03/01/2026	PAYDOWN		2,431	3,392	2,023	2,575	0	494	0	494	0	2,431	0	0	0	28	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	03/01/2026	PAYDOWN		6,660	11,223	9,984	10,520	0	692	0	692	0	6,660	0	0	0	119	07/01/2037	5.C FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5	03/01/2026	PAYDOWN		21,234	21,234	19,170	19,143	0	2,091	0	2,091	0	21,234	0	0	0	86	02/01/2035	1.A FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	03/01/2026	PAYDOWN		619	1,272	1,168	949	0	281	0	281	0	619	0	0	0	11	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	03/01/2026	PAYDOWN		2,738	3,327	2,934	2,628	501	180	0	681	0	2,738	0	0	0	34	01/01/2036	5.C FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	03/01/2026	PAYDOWN		3,289	3,833	2,868	3,178	0	581	0	581	0	3,289	0	0	0	28	02/01/2036	3.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	03/01/2026	PAYDOWN		2,282	2,660	2,658	2,417	0	280	0	280	0	2,282	0	0	0	20	02/01/2036	5.C FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	03/01/2026	PAYDOWN		10,007	10,007	8,895	9,485	0	522	0	522	0	10,007	0	0	0	92	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	03/25/2026	PAYDOWN		103,033	103,033	103,032	103,663	0	(631)	0	(631)	0	103,033	0	0	0	251	10/25/2050	1.A FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	03/01/2026	PAYDOWN		10,415	10,415	10,597	10,617	0	(202)	0	(202)	0	10,415	0	0	0	76	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	03/01/2026	PAYDOWN		12,754	12,754	12,075	12,234	0	520	0	520	0	12,754	0	0	0	61	05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	03/01/2026	PAYDOWN		2,156	2,156	2,127	2,134	0	22	0	22	0	2,156	0	0	0	13	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	03/01/2026	PAYDOWN		4,144	4,144	3,713	3,787	0	357	0	357	0	4,144	0	0	0	13	02/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	03/01/2026	PAYDOWN		8,030	8,030	8,198	8,301	0	(271)	0	(271)	0	8,030	0	0	0	39	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	03/01/2026	PAYDOWN		8,719	8,719	8,934	9,072	0	(353)	0	(353)	0	8,719	0	0	0	61	03/01/2050	1.A
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	03/01/2026	PAYDOWN		444	444	314	309	0	149	0	149	0	444	0	0	0	5	01/01/2037	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A	03/25/2026	PAYDOWN		490	490	343	293	0	197	0	197	0	490	0	0	0	3	08/25/2035	3.A FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	03/01/2026	PAYDOWN		2,977	2,977	1,922	1,852	0	1,124	0	1,124	0	2,977	0	0	0	17	09/01/2035	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	03/01/2026	PAYDOWN		9,511	9,511	6,548	6,619	0	2,892	0	2,892	0	9,511	0	0	0	66	05/01/2036	1.A FM
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1	02/01/2026	PAYDOWN		0	15	7	6	0	1	0	1	0	0	0	0	0	0	04/01/2047	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	03/25/2026	PAYDOWN		13,070	13,070	2,805	2,923	0	10,146	0	10,146	0	13,070	0	0	0	22	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	03/01/2026	PAYDOWN		13,998	13,998	3,127	3,369	0	10,628	0	10,628	0	13,998	0	0	0	20	03/01/2037	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	03/25/2026	PAYDOWN		5,826	5,826	4,973	6,549	0	(723)	0	(723)	0	5,826	0	0	0	41	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	03/25/2026	PAYDOWN		4,259	4,259	2,215	3,283	0	976	0	976	0	4,259	0	0	0	6	08/25/2038	1.A FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	03/01/2026	PAYDOWN		9,854	9,924	5,760	7,664	0	2,228	0	2,228	0	9,854	0	0	0	63	02/01/2037	1.A FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	03/01/2026	PAYDOWN		8,514	8,554	8,268	8,517	0	34	0	34	0	8,514	0	0	0	41	01/01/2047	1.E FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	03/01/2026	PAYDOWN		8,528	8,937	8,393	9,316	0	(413)	0	(413)	0	8,528	0	0	0	59	11/01/2036	1.A FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C	03/01/2026	PAYDOWN		1,958	5,575	3,655	3,858	0	874	0	874	0	1,958	0	0	0	167	03/01/2036	5.C FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A	03/01/2026	PAYDOWN		1,282	2,039	1,699	1,862	0	139	0	139	0	1,282	0	0	0	26	07/01/2036	5.C FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	03/25/2026	PAYDOWN		454	1,082	855	665	0	345	0	345	0	454	0	0	0	9	07/25/2036	1.A FM
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1	03/01/2026	PAYDOWN		7,727	7,727	7,865	7,923	0	(196)	0	(196)	0	7,727	0	0	0	47	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1	03/01/2026	PAYDOWN		1,259	1,259	1,274	1,282	0	(23)	0	(23)	0	1,259	0	0	0	6	12/01/2049	1.A
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	03/01/2026	PAYDOWN		883	883	877	878	0	4	0	4	0	883	0	0	0	5	06/01/2044	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,952,979	1,994,191	1,804,945	1,844,640	2,162	134,602	(6)	136,770	0	1,952,954	0	26	26	16,447	XXX	XXX
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	03/17/2026	PAYDOWN		111,766	111,766	111,766	111,766	0	0	0	0	0	111,766	0	0	0	502	02/15/2038	1.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	03/15/2026	PAYDOWN		2,500	2,500	2,499	2,500	0	0	0	0	0	2,500	0	0	0	9	12/15/2050	1.A FE
30288L-AN-3	FREMF 2016-K53 Mortgage -FREMF 2016-K53	01/01/2026	PAYDOWN		54,875	54,875	53,571	54,875	0	0	0	0	0	54,875	0	0	0	189	03/01/2049	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					169,141	169,141	167,836	169,141	0	0	0	0	0	169,141	0	0	0	700	XXX	XXX
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1	01/29/2026	PAYDOWN		1,750,000	1,750,000	1,690,125	1,684,425	0	65,576	0	65,576	0	1,750,000	0	0	0	25,907	01/20/2035	1.A FE
15674L-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A	01/15/2026	PAYDOWN		212,504	212,504	212,504	212,504	0	0	0	0	0	212,504	0	0	0	3,142	04/22/2033	1.A FE
34962U-AC-2	Fortress Credit Opportun-FCO 2021-15A AT	01/26/2026	PAYDOWN		142,979	142,979	142,979	142,979	0	0	0	0	0	142,979	0	0	0	2,049	04/25/2033	1.A FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	02/23/2026	PAYDOWN		42,463	42,463	42,304	42,463	0	0	0	0	0	42,463	0	0	0	633	05/22/2039	1.B FE
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A	01/15/2026	PAYDOWN		246,915	246,915	246,915	246,915	0	0	0	0	0	246,915	0	0	0	3,859	01/15/2034	1.A FE
67108L-BE-2	OZLM VI Ltd-OZLM 2014-6A A2BS	01/20/2026	PAYDOWN		866,562	866,562	866,562	866,562	0	0	0	0	0	866,562	0	0	0	9,727	04/17/2031	1.A FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	01/15/2026	PAYDOWN		64,820	64,820	64,820	64,820	0	0	0	0	0	64,820	0	0	0	1,187	04/15/2040	1.B FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,326,243	3,326,243	3,266,209	3,260,668	0	65,576	0	65,576	0	3,326,243	0	0	0	46,504	XXX	XXX
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A	03/15/2026	PAYDOWN		4,478	4,478	4,477	4,477	0	1	0	1	0	4,478	0	0	0	23	07/16/2040	1.A FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A	03/17/2026	PAYDOWN		10,136	10,136	10,134	10,134	0	2	0	2	0	10,136	0	0	0	31	07/17/2046	1.A FE
12515X-AB-6	CCG Receivables Trust 20-CCG 2025-1 A2	03/14/2026	PAYDOWN		431,846	431,846	432,453	432,254	0	(408)	0	(408)	0	431,846	0	0	0	3,191	10/14/2032	1.A FE
12675E-AB-4	CNH Equipment Trust 2025-CNH 2025-B A2A	03/15/2026	PAYDOWN		415,785	415,785	415,772	415,774	0	11	0	11	0	415,785	0	0	0	4,141	11/15/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14290F-AB-2	Carmax Auto Owner Trust -CARMX 2025-3 A2	03/15/2026	PAYDOWN		468,934	468,934	468,919	468,925	0	8	0	8	0	468,934	0	0	0	3,995	08/15/2028	1.A FE
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1	03/25/2026	PAYDOWN		15,039	15,039	14,966	15,039	0	0	0	0	0	15,039	0	0	0	125	12/28/2048	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	03/25/2026	PAYDOWN		6,970	6,970	6,968	6,969	0	0	0	0	0	6,970	0	0	0	31	10/25/2040	1.A FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A	03/20/2026	PAYDOWN		1,933	1,933	1,932	1,933	0	0	0	0	0	1,933	0	0	0	39	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A	03/20/2026	PAYDOWN		1,801	1,801	1,801	1,801	0	(1)	0	(1)	0	1,801	0	0	0	43	09/20/2038	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	03/15/2026	PAYDOWN		5,632	5,632	5,631	5,623	0	8	0	8	0	5,632	0	0	0	33	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	03/15/2026	PAYDOWN		24,053	24,053	24,047	24,048	0	5	0	5	0	24,053	0	0	0	157	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3	03/16/2026	PAYDOWN		11,438	11,438	11,323	11,349	0	89	0	89	0	11,438	0	0	0	155	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	03/16/2026	PAYDOWN		8,165	8,165	8,160	8,152	0	13	0	13	0	8,165	0	0	0	42	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	03/15/2026	PAYDOWN		16,704	16,704	16,701	16,704	0	0	0	0	0	16,704	0	0	0	123	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	03/15/2026	PAYDOWN		16,436	16,436	16,422	16,425	0	11	0	11	0	16,436	0	0	0	115	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	03/15/2026	PAYDOWN		9,024	9,024	9,019	9,019	0	5	0	5	0	9,024	0	0	0	63	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	03/15/2026	PAYDOWN		27,024	27,024	26,807	26,843	0	180	0	180	0	27,024	0	0	0	166	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	03/15/2026	PAYDOWN		29,702	29,702	29,774	29,764	0	(62)	0	(62)	0	29,702	0	0	0	183	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	03/15/2026	PAYDOWN		47,197	47,197	46,777	47,082	0	115	0	115	0	47,197	0	0	0	268	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-	03/15/2026	PAYDOWN		15,695	15,695	15,727	15,718	0	(22)	0	(22)	0	15,695	0	0	0	93	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	03/15/2026	PAYDOWN		5,933	5,933	5,928	5,929	0	3	0	3	0	5,933	0	0	0	37	08/16/2060	1.A FE
83406Y-AA-9	SoFi Consumer Loan Progr-SCLP 2025-1 A	03/25/2026	PAYDOWN		563,594	563,594	564,223	564,120	0	(526)	0	(526)	0	563,594	0	0	0	4,527	02/27/2034	1.A FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	03/15/2026	PAYDOWN		7,855	7,855	7,851	7,853	0	3	0	3	0	7,855	0	0	0	52	01/15/2071	1.A FE
87267R-AA-3	T-Mobile US Trust 2024-1-TMUST 2024-1A A	03/20/2026	PAYDOWN		5,000,000	5,000,000	5,031,250	5,018,437	0	(18,437)	0	(18,437)	0	5,000,000	0	0	0	63,125	09/20/2029	1.A FE
96041K-AB-0	Westlake Automobile Rece-WLAKE 2025-2A A	03/15/2026	PAYDOWN		173,403	173,403	173,478	173,444	0	(41)	0	(41)	0	173,403	0	0	0	1,754	09/15/2028	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					7,318,777	7,318,777	7,350,540	7,337,816	0	(19,043)	0	(19,043)	0	7,318,777	0	0	0	82,512	XXX	XXX
23802W-AA-9	DataBank Issuer-COLO 2021-1A A2	02/09/2026	PAYDOWN		2,000,000	2,000,000	1,999,614	1,999,985	0	15	0	15	0	2,000,000	0	0	0	5,036	02/27/2051	1.G FE
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	03/20/2026	PAYDOWN		12,130	12,130	12,130	12,130	0	0	0	0	0	12,130	0	0	0	37	11/20/2050	1.C FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	03/20/2026	PAYDOWN		12,130	12,130	12,125	12,129	0	1	0	1	0	12,130	0	0	0	44	11/20/2050	1.C FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2026	PAYDOWN		15,024	15,024	15,022	15,023	0	1	0	1	0	15,024	0	0	0	37	01/20/2051	1.C FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	03/20/2026	PAYDOWN		12,019	12,019	12,018	12,018	0	1	0	1	0	12,019	0	0	0	38	01/20/2051	1.C FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	03/20/2026	PAYDOWN		9,381	9,381	9,376	9,380	0	0	0	0	0	9,381	0	0	0	62	10/20/2046	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,060,684	2,060,684	2,060,285	2,060,665	0	18	0	18	0	2,060,684	0	0	0	5,254	XXX	XXX
12563L-AS-6	CLI Funding VI LLC-2020-3A A	03/18/2026	PAYDOWN		28,333	28,333	28,328	28,330	0	3	0	3	0	28,333	0	0	0	101	10/18/2045	1.F FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	02/20/2026	PAYDOWN		8,125	8,125	8,245	8,171	0	(46)	0	(46)	0	8,125	0	0	0	81	05/20/2049	1.C FE
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	01/30/2026	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	24	07/30/2047	2.B FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW	03/20/2026	PAYDOWN		1,875	1,875	1,908	1,882	0	(7)	0	(7)	0	1,875	0	0	0	11	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	03/20/2026	PAYDOWN		3,125	3,125	3,321	3,166	0	(41)	0	(41)	0	3,125	0	0	0	14	01/20/2050	1.C FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	03/17/2026	PAYDOWN		36,155	36,155	36,147	36,154	0	1	0	1	0	36,155	0	0	0	144	10/18/2049	1.F FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					79,613	79,613	79,949	79,703	0	(90)	0	(90)	0	79,613	0	0	0	375	XXX	XXX
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	02/15/2026	PAYDOWN		195,990	195,990	190,461	195,990	0	0	0	0	0	195,990	0	0	0	2,937	12/15/2038	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	03/15/2026	PAYDOWN		180,535	180,535	177,032	179,893	0	641	0	641	0	180,535	0	0	0	1,048	01/15/2042	3.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	03/15/2026	PAYDOWN		21,022	21,022	21,021	21,022	0	0	0	0	0	21,022	0	0	0	113	03/15/2045	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					397,547	397,547	388,514	396,905	0	641	0	641	0	397,547	0	0	0	4,098	XXX	XXX
62946A-AB-0	NP SPE II LLC-NPRL 2016-1A A2	01/20/2026	PAYDOWN		106,389	106,389	109,605	106,518	0	(129)	0	(129)	0	106,389	0	0	0	482	04/20/2046	2.A FE
62947A-AC-7	NP SPE II LLC-NPRL 2019-2A A3	01/19/2026	PAYDOWN		16,746	16,746	16,745	16,745	0	0	0	0	0	16,746	0	0	0	53	11/19/2049	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	03/17/2026	PAYDOWN		55,168	55,168	52,497	54,993	0	175	0	175	0	55,168	0	0	0	353	04/17/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	02/28/2026	PAYDOWN		9,401	9,401	9,401	9,401	0	0	0	0	0	9,401	0	0	0	26	02/28/2051	1.F FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					187,704	187,704	188,248	187,657	0	46	0	46	0	187,704	0	0	0	914	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					15,842,121	15,883,333	15,655,664	15,686,145	2,162	182,232	(6)	184,400	0	15,842,096	0	26	26	158,081	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					15,842,121	15,883,333	15,655,664	15,686,145	2,162	182,232	(6)	184,400	0	15,842,096	0	26	26	158,081	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					15,842,121	15,883,333	15,655,664	15,686,145	2,162	182,232	(6)	184,400	0	15,842,096	0	26	26	158,081	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					77,963,209	76,663,429	75,890,500	75,621,343	2,162	132,344	(6)	134,512	0	76,022,406	0	1,940,803	1,940,803	1,265,866	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					77,963,209	XXX	75,890,500	75,621,343	2,162	132,344	(6)	134,512	0	76,022,406	0	1,940,803	1,940,803	1,265,866	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208276	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	8	5,555,856	6944.82	0	438,912	(100,082)	338,830		53,412	0	0	(100,082)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208284	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	9	6,250,338	6944.82	0	493,776	(112,592)	381,184		117,924	0	0	(112,592)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208368	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/06/2026	01/06/2027	0	4,719,059	6944.82	0	256,245	(58,429)	197,815		30,092	0	0	(58,429)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209018	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	0	3,642,007	6796.86	0	183,921	(34,864)	149,057		33,750	0	0	(34,864)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209029	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	5	3,398,430	6796.86	0	282,750	(53,598)	229,152		35,672	0	0	(53,598)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209034	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	7	4,757,802	6796.86	0	395,850	(75,038)	320,813		93,297	0	0	(75,038)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209040	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	2	1,359,372	6796.86	0	113,100	(21,439)	91,661		33,458	0	0	(21,439)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209614	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	0	4,318,059	6932.30	0	210,329	(29,131)	181,198		30,465	0	0	(29,131)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209644	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	7	4,852,610	6932.30	0	401,310	(55,583)	345,727		47,685	0	0	(55,583)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209650	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	9	6,239,070	6932.30	0	515,970	(71,464)	444,506		110,541	0	0	(71,464)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209677	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	2	1,386,460	6932.30	0	114,660	(15,881)	98,779		31,222	0	0	(15,881)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210390	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	0	3,952,283	6909.51	0	395,108	(39,401)	355,707		31,979	0	0	(39,401)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210597	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	5	3,454,755	6909.51	0	293,655	(29,284)	264,371		34,659	0	0	(29,284)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210599	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	7	4,836,657	6909.51	0	411,117	(40,998)	370,119		91,031	0	0	(40,998)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210601	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	2	1,381,902	6909.51	0	117,462	(11,714)	105,748		31,738	0	0	(11,714)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211372	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	0	4,430,234	6740.02	0	163,919	(9,990)	153,929		51,828	0	0	(9,990)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211374	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	6	4,044,012	6740.02	0	364,368	(22,205)	342,163		46,670	0	0	(22,205)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211376	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	7	4,718,014	6740.02	0	425,096	(25,906)	399,190		99,820	0	0	(25,906)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211378	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	2	1,348,004	6740.02	0	121,456	(7,402)	114,054		36,975	0	0	(7,402)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212069	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	0	4,323,476	6506.48	0	264,164	(5,854)	258,310		57,960	0	0	(5,854)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212071	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	6	3,903,888	6506.48	0	375,942	(8,331)	367,611		48,728	0	0	(8,331)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212073	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	8	5,205,184	6506.48	0	501,256	(11,108)	490,148		126,015	0	0	(11,108)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212075	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	2	1,301,296	6506.48	0	125,314	(2,777)	122,537		40,926	0	0	(2,777)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196899	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	13	6,596,304	5074.08	659,633	0	(163,096)	10,873		204,335	0	0	(163,096)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196914	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	2	1,014,816	5074.08	101,482	0	(25,092)	1,673		49,276	0	0	(25,092)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196947	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	5,566,711	5074.08	577,520	0	(142,793)	9,520		110,664	0	0	(142,793)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196960	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	5,881,375	5074.08	416,401	0	(102,956)	6,864		137,536	0	0	(102,956)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197329	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	9	4,754,430	5282.70	466,884	0	(115,438)	25,653		93,760	0	0	(115,438)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197332	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	5,483,418	5282.70	560,405	0	(138,562)	30,792		200,774	0	0	(138,562)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197372	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	1,618,171	5282.70	165,377	0	(40,890)	9,087		79,535	0	0	(40,890)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197397	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	5,019,375	5282.70	307,209	0	(75,958)	16,880		118,719	0	0	(75,958)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 197941	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	6,078,379	5606.91	356,801	0	(88,220)	35,288		148,984	0	0	(88,220)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 198025	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	10	5,606,910	5606.91	520,320	0	(128,651)	51,460		205,694	0	0	(128,651)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 198031	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	3	1,682,073	5606.91	156,096	0	(38,595)	15,438		77,870	0	0	(38,595)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 198058	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	9	5,046,219	5606.91	468,288	0	(115,785)	46,314		95,781	0	0	(115,785)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198458	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	2	1,188,092	5940.46	100,394	0	(24,823)	13,790		47,866	0	0	(24,823)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198531	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	7	4,158,322	5940.46	351,379	0	(86,879)	48,266		71,047	0	0	(86,879)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198537	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	5,482,839	5940.46	131,132	0	(32,423)	18,013		136,308	0	0	(32,423)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198539	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	8	4,752,368	5940.46	401,576	0	(99,291)	55,162		155,363	0	0	(99,291)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199192	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	6,656,374	6000.36	335,481	0	(83,638)	61,335		153,389	0	0	(83,638)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199202	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	9	5,400,324	6000.36	449,847	0	(112,150)	82,244		88,746	0	0	(112,150)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199212	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	10	6,000,360	6000.36	499,830	0	(124,611)	91,382		183,172	0	0	(124,611)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199222	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	4	2,400,144	6000.36	199,932	0	(49,845)	36,553		90,823	0	0	(49,845)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199804	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	9	5,371,056	5967.84	457,614	0	(114,404)	100,421		87,709	0	0	(114,404)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199818	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	10	5,967,840	5967.84	508,460	0	(127,115)	111,579		180,815	0	0	(127,115)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199827	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	2	1,193,568	5967.84	101,692	0	(25,423)	22,316		44,885	0	0	(25,423)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199910	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	5,862,339	5967.84	310,118	0	(77,529)	68,054		134,234	0	0	(77,529)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200413	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	6,024,441	6279.35	292,788	0	(72,393)	78,023		138,515	0	0	(72,393)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200415	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	9	5,651,415	6279.35	454,941	0	(112,485)	121,234		80,444	0	0	(112,485)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200421	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	7	4,395,545	6279.35	353,843	0	(87,489)	94,293		115,157	0	0	(87,489)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200470	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	2	1,255,870	6279.35	101,098	0	(24,997)	26,941		39,616	0	0	(24,997)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200930	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,037,432	6296.79	407,024	0	(100,638)	124,120		70,895	0	0	(100,638)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200948	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,037,432	6296.79	407,024	0	(100,638)	124,120		131,522	0	0	(100,638)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200950	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,259,358	6296.79	101,756	0	(25,159)	31,030		38,184	0	0	(25,159)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200954	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,259,358	6296.79	101,756	0	(25,159)	31,030		57,577	0	0	(25,159)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201037	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	4,715,620	6296.79	230,122	0	(56,898)	70,175		97,412	0	0	(56,898)	0	0		

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201772	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	9	5,710,554	6345.06	448,848	0	(110,979)	157,837		77,576	0	0	(110,979)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201781	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	7	4,441,542	6345.06	349,104	0	(86,317)	122,762		106,391	0	0	(86,317)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201792	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	3	1,903,518	6345.06	149,616	0	(36,993)	52,612		57,072	0	0	(36,993)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201817	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	4,425,214	6345.06	210,640	0	(52,081)	74,071		90,677	0	0	(52,081)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202205	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,837,468	6395.78	305,460	0	(75,526)	119,163		51,065	0	0	(75,526)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202214	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,837,468	6395.78	305,460	0	(75,526)	119,163		95,942	0	0	(75,526)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202223	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	2	1,279,156	6395.78	101,820	0	(25,175)	39,721		40,098	0	0	(25,175)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202254	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	3,799,387	6395.78	178,951	0	(44,246)	69,811		70,838	0	0	(44,246)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202906	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	4,614,154	6481.50	242,243	0	(60,393)	105,352		84,326	0	0	(60,393)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202949	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,537,050	6481.50	352,982	0	(88,001)	153,513		57,858	0	0	(88,001)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202958	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,537,050	6481.50	352,982	0	(88,001)	153,513		108,211	0	0	(88,001)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202966	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	4	2,592,600	6481.50	201,704	0	(50,286)	87,722		71,938	0	0	(50,286)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203435	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	5,102,356	6664.36	421,965	0	(105,199)	199,878		57,021	0	0	(105,199)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203504	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	9	5,997,924	6664.36	469,638	0	(117,084)	222,460		132,896	0	0	(117,084)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203507	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	3,918,267	6664.36	181,024	0	(45,131)	85,748		41,362	0	0	(45,131)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204202	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	7	4,718,196	6740.28	380,289	0	(94,028)	197,458		50,523	0	0	(94,028)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204219	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	5	3,370,140	6740.28	271,635	0	(67,163)	141,041		57,779	0	0	(67,163)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204237	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	3	2,022,084	6740.28	162,981	0	(40,298)	84,625		42,798	0	0	(40,298)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204240	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	2	1,348,056	6740.28	108,654	0	(26,865)	56,417		38,995	0	0	(26,865)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204303	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	0	5,233,834	6740.28	252,794	0	(62,504)	131,259		51,540	0	0	(62,504)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204662	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	6	4,041,078	6735.13	327,330	0	(80,933)	182,549		43,211	0	0	(80,933)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204681	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	10	6,735,130	6735.13	545,550	0	(134,889)	304,249		140,337	0	0	(134,889)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204735	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	0	4,185,782	6735.13	276,262	0	(68,306)	154,069		38,129	0	0	(68,306)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205692	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	0	5,450,780	6720.32	279,625	0	(69,138)	169,004		59,335	0	0	(69,138)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205772	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	7	4,704,224	6720.32	401,744	0	(99,332)	242,812		51,058	0	0	(99,332)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205774	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,360,160	6720.32	286,960	0	(70,952)	173,437		57,902	0	0	(70,952)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205777	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,360,160	6720.32	286,960	0	(70,952)	173,437		76,797	0	0	(70,952)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206515	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	0	3,667,920	6538.76	205,770	0	(50,877)	132,281		51,214	0	0	(50,877)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206529	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	5	3,269,380	6538.76	297,515	0	(73,561)	191,260		41,523	0	0	(73,561)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206531	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	8	5,231,008	6538.76	476,024	0	(117,698)	306,015		113,553	0	0	(117,698)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206533	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	2	1,307,752	6538.76	119,006	0	(29,425)	76,504		36,240	0	0	(29,425)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207051	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	8	5,496,320	6870.40	450,696	0	(112,362)	309,619		54,396	0	0	(112,362)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207056	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	7	4,809,280	6870.40	394,359	0	(98,317)	270,917		82,624	0	0	(98,317)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207058	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	2	1,374,080	6870.40	112,674	0	(28,090)	77,405		29,142	0	0	(28,090)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207173	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2025	12/04/2026	0	5,010,292	6870.40	76,435	0	(19,056)	52,509		35,801	0	0	(19,056)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207731	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	6	4,100,700	6834.50	328,056	0	(81,787)	238,091		41,891	0	0	(81,787)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207743	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	8	5,467,600	6834.50	437,408	0	(109,049)	317,454		95,249	0	0	(109,049)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207748	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	4,715,293	6834.50	274,878	0	(68,529)	199,496		39,366	0	0	(68,529)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207753	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	2	1,366,900	6834.50	109,352	0	(27,262)	79,364		30,283	0	0	(27,262)	0	0		
0159999999. Subtotal - purchased options - hedging other - call options and warrants										22,189,618	6,965,680	(6,345,406)	13,817,125	XXX	7,485,412	0	0	(6,345,406)	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										22,189,618	6,965,680	(6,345,406)	13,817,125	XXX	7,485,412	0	0	(6,345,406)	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										22,189,618	6,965,680	(6,345,406)	13,817,125	XXX	7,485,412	0	0	(6,345,406)	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										22,189,618	6,965,680	(6,345,406)	13,817,125	XXX	7,485,412	0	0	(6,345,406)	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options - S&P 500 - Strike Price 7083.02 / 208280	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	8	5,666,416	7083.02	0	(368,856)	84,107	(284,749)		0	0	0	84,107	0	0		
Equity Call Options - S&P 500 - Strike Price 7105.25 / 208370	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/06/2026	01/06/2027	0	4,828,072	7105.25	0	(189,706)	43,257	(146,449)		0	0	0	43,257	0	0		
Equity Call Options - S&P 500 - Strike Price 7235.81 / 208286	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	9	6,512,229	7235.81	0	(334,458)	76,264	(258,194)		0	0	0	76,264	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.12 / 209033	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	5	3,466,060	6932.12	0	(239,690)	45,436	(194,254)		0	0	0	45,436	0	0		
Equity Call Options - S&P 500 - Strike Price 6953.19 / 209019	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	0	3,725,775	6953.19	0	(131,841)	24,992	(106,849)		0	0	0	24,992	0	0		
Equity Call Options - S&P 500 - Strike Price 7057.86 / 209036	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	7	4,940,502	7057.86	0	(282,849)	53,617	(229,232)		0	0	0	53,617	0	0		
Equity Call Options - S&P 500 - Strike Price 7131.95 / 209042	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	2	1,426,390	7131.95	0	(72,454)	13,734	(58,720)		0	0	0	13,734	0	0		
Equity Call Options - S&P 500 - Strike Price 7070.25 / 209648	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	7	4,949,175	7070.25	0	(340,165)	47,114	(293,051)		0	0	0	47,114	0	0		
Equity Call Options - S&P 500 - Strike Price 7089.66 / 209622	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	0	4,416,077	7089.66	0	(149,617)	20,723	(128,894)		0	0	0	20,723	0	0		
Equity Call Options - S&P 500 - Strike Price 7191.57 / 209652	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	9	6,472,413	7191.57	0	(372,348)	51,572	(320,776)		0	0	0	51,572	0	0		
Equity Call Options - S&P 500 - Strike Price 7274.06 / 209679	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	2	1,454,812	7274.06	0	(73,482)	10,178	(63,304)		0	0	0	10,178	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7047.01 / 210598	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	5	3,523,505	7047.01	0	(250,195)	24,950	(225,245)		0	0	0	24,950	0	0		
Equity Call Options - S&P 500 - Strike Price 7071.19 / 210391	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	0	4,044,765	7071.19	0	(337,484)	33,655	(303,829)		0	0	0	33,655	0	0		
Equity Call Options - S&P 500 - Strike Price 7178.98 / 210600	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	7	5,025,286	7178.98	0	(295,183)	29,437	(265,746)		0	0	0	29,437	0	0		
Equity Call Options - S&P 500 - Strike Price 7246.69 / 210602	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	2	1,449,338	7246.69	0	(76,682)	7,647	(69,035)		0	0	0	7,647	0	0		
Equity Call Options - S&P 500 - Strike Price 6874.15 / 211375	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	6	4,124,490	6874.15	0	(313,776)	19,122	(294,654)		0	0	0	19,122	0	0		
Equity Call Options - S&P 500 - Strike Price 6901.11 / 211373	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2026	03/05/2027	0	4,536,119	6901.11	0	(98,351)	5,994	(92,357)		0	0	0	5,994	0	0		
Equity Call Options - S&P 500 - Strike Price 6998.84 / 211377	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	7	4,899,188	6998.84	0	(314,125)	19,143	(294,982)		0	0	0	19,143	0	0		
Equity Call Options - S&P 500 - Strike Price 7085.78 / 211379	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	2	1,417,156	7085.78	0	(79,910)	4,870	(75,040)		0	0	0	4,870	0	0		
Equity Call Options - S&P 500 - Strike Price 6635.96 / 212072	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	6	3,981,576	6635.96	0	(328,044)	7,270	(320,774)		0	0	0	7,270	0	0		
Equity Call Options - S&P 500 - Strike Price 6653.53 / 212070	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	0	4,421,189	6653.53	0	(204,068)	4,522	(199,546)		0	0	0	4,522	0	0		
Equity Call Options - S&P 500 - Strike Price 6757.63 / 212074	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	8	5,406,104	6757.63	0	(380,080)	8,423	(371,657)		0	0	0	8,423	0	0		
Equity Call Options - S&P 500 - Strike Price 6837.01 / 212076	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	2	1,367,402	6837.01	0	(86,080)	1,908	(84,172)		0	0	0	1,908	0	0		
Equity Call Options - S&P 500 - Strike Price 5175.05 / 196955	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	5,677,484	5175.05	(511,833)	0	126,552	(8,437)		0	0	0	126,552	0	0		
Equity Call Options - S&P 500 - Strike Price 5192.81 / 196963	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	6,018,995	5192.81	(337,003)	0	83,325	(5,555)		0	0	0	83,325	0	0		
Equity Call Options - S&P 500 - Strike Price 5231.38 / 196912	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	13	6,800,794	5231.38	(540,904)	0	133,740	(8,916)		0	0	0	133,740	0	0		
Equity Call Options - S&P 500 - Strike Price 5320.68 / 196917	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	2	1,064,136	5320.68	(73,828)	0	18,254	(1,217)		0	0	0	18,254	0	0		
Equity Call Options - S&P 500 - Strike Price 5387.83 / 197334	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	9	4,849,047	5387.83	(410,832)	0	101,579	(22,573)		0	0	0	101,579	0	0		
Equity Call Options - S&P 500 - Strike Price 5407.90 / 197412	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	5,138,334	5407.90	(238,444)	0	58,956	(13,101)		0	0	0	58,956	0	0		
Equity Call Options - S&P 500 - Strike Price 5478.16 / 197338	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	5,686,305	5478.16	(442,786)	0	109,480	(24,329)		0	0	0	109,480	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 5545.25 / 197373	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	1,698,594	5545.25	(119,615)	0	29,575	(6,572)		0	0	0	29,575	0	0		
Equity Call Options - S&P 500 - Strike Price 5718.49 / 198062	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	9	5,146,641	5718.49	(406,728)	0	100,565	(40,226)		0	0	0	100,565	0	0		
Equity Call Options - S&P 500 - Strike Price 5744.84 / 197947	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	6,227,908	5744.84	(268,664)	0	66,428	(26,571)		0	0	0	66,428	0	0		
Equity Call Options - S&P 500 - Strike Price 5824.46 / 198030	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	10	5,824,460	5824.46	(390,800)	0	96,626	(38,651)		0	0	0	96,626	0	0		
Equity Call Options - S&P 500 - Strike Price 5882.77 / 198035	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	3	1,764,831	5882.77	(107,568)	0	26,596	(10,639)		0	0	0	26,596	0	0		
Equity Call Options - S&P 500 - Strike Price 6058.68 / 198535	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	7	4,241,076	6058.68	(298,816)	0	73,883	(41,046)		0	0	0	73,883	0	0		
Equity Call Options - S&P 500 - Strike Price 6088.97 / 198540	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	5,619,908	6088.97	(46,148)	0	11,410	(6,339)		0	0	0	11,410	0	0		
Equity Call Options - S&P 500 - Strike Price 6171.54 / 198552	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	8	4,937,232	6171.54	(287,520)	0	71,090	(39,495)		0	0	0	71,090	0	0		
Equity Call Options - S&P 500 - Strike Price 6228.57 / 198469	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	2	1,245,714	6228.57	(65,416)	0	16,174	(8,986)		0	0	0	16,174	0	0		
Equity Call Options - S&P 500 - Strike Price 6120.37 / 199206	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	9	5,508,333	6120.37	(380,295)	0	94,810	(69,528)		0	0	0	94,810	0	0		
Equity Call Options - S&P 500 - Strike Price 6139.57 / 199194	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	6,810,803	6139.57	(239,629)	0	59,741	(43,810)		0	0	0	59,741	0	0		
Equity Call Options - S&P 500 - Strike Price 6227.77 / 199217	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	10	6,227,770	6227.77	(357,800)	0	89,202	(65,415)		0	0	0	89,202	0	0		
Equity Call Options - S&P 500 - Strike Price 6285.38 / 199225	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	4	2,514,152	6285.38	(129,920)	0	32,390	(23,753)		0	0	0	32,390	0	0		
Equity Call Options - S&P 500 - Strike Price 6086.60 / 199814	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	9	5,477,940	6086.60	(388,809)	0	97,202	(85,322)		0	0	0	97,202	0	0		
Equity Call Options - S&P 500 - Strike Price 6105.70 / 199912	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	5,997,762	6105.70	(224,528)	0	56,132	(49,271)		0	0	0	56,132	0	0		
Equity Call Options - S&P 500 - Strike Price 6192.23 / 199823	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	10	6,192,230	6192.23	(367,800)	0	91,950	(80,712)		0	0	0	91,950	0	0		
Equity Call Options - S&P 500 - Strike Price 6249.52 / 199830	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	2	1,249,904	6249.52	(66,912)	0	16,728	(14,683)		0	0	0	16,728	0	0		
Equity Call Options - S&P 500 - Strike Price 6404.31 / 200419	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	9	5,763,879	6404.31	(382,266)	0	94,516	(101,868)		0	0	0	94,516	0	0		
Equity Call Options - S&P 500 - Strike Price 6430.05 / 200414	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	6,169,023	6430.05	(203,024)	0	50,198	(54,102)		0	0	0	50,198	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6516.71 / 200437	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/03/2025	07/06/2026	7	4,561,697	6516.71	(250,019)	0	61,818	(66,626)		0	0	0	61,818	0	0		
Equity Call Options - S&P 500 - Strike Price 6566.94 / 200475	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/03/2025	07/06/2026	2	1,313,388	6566.94	(65,746)	0	16,256	(17,520)		0	0	0	16,256	0	0		
Equity Call Options - S&P 500 - Strike Price 6422.10 / 200947	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,137,680	6422.10	(342,040)	0	84,570	(104,303)		0	0	0	84,570	0	0		
Equity Call Options - S&P 500 - Strike Price 6438.47 / 201039	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	4,821,724	6438.47	(163,160)	0	40,342	(49,755)		0	0	0	40,342	0	0		
Equity Call Options - S&P 500 - Strike Price 6535.44 / 200949	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/18/2025	07/20/2026	8	5,228,352	6535.44	(287,080)	0	70,981	(87,544)		0	0	0	70,981	0	0		
Equity Call Options - S&P 500 - Strike Price 6575.11 / 200952	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,315,022	6575.11	(67,186)	0	16,612	(20,488)		0	0	0	16,612	0	0		
Equity Call Options - S&P 500 - Strike Price 6733.79 / 200955	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/18/2025	07/20/2026	2	1,346,758	6733.79	(50,298)	0	12,436	(15,338)		0	0	0	12,436	0	0		
Equity Call Options - S&P 500 - Strike Price 6471.33 / 201778	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/06/2025	08/06/2026	9	5,824,197	6471.33	(375,237)	0	92,778	(131,951)		0	0	0	92,778	0	0		
Equity Call Options - S&P 500 - Strike Price 6491.63 / 201818	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	4,527,436	6491.63	(146,475)	0	36,216	(51,508)		0	0	0	36,216	0	0		
Equity Call Options - S&P 500 - Strike Price 6570.94 / 201786	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/06/2025	08/06/2026	7	4,599,658	6570.94	(249,480)	0	61,685	(87,729)		0	0	0	61,685	0	0		
Equity Call Options - S&P 500 - Strike Price 6630.59 / 201810	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/06/2025	08/06/2026	3	1,989,177	6630.59	(96,660)	0	23,899	(33,990)		0	0	0	23,899	0	0		
Equity Call Options - S&P 500 - Strike Price 6523.06 / 202210	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,913,836	6523.06	(255,918)	0	63,276	(99,836)		0	0	0	63,276	0	0		
Equity Call Options - S&P 500 - Strike Price 6544.80 / 202256	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	3,887,912	6544.80	(123,100)	0	30,437	(48,023)		0	0	0	30,437	0	0		
Equity Call Options - S&P 500 - Strike Price 6643.30 / 202221	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2025	08/20/2026	6	3,985,980	6643.30	(212,286)	0	52,488	(82,815)		0	0	0	52,488	0	0		
Equity Call Options - S&P 500 - Strike Price 6713.65 / 202227	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2025	08/20/2026	2	1,342,730	6713.65	(62,768)	0	15,520	(24,486)		0	0	0	15,520	0	0		
Equity Call Options - S&P 500 - Strike Price 6610.48 / 202954	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,627,336	6610.48	(294,364)	0	73,387	(128,020)		0	0	0	73,387	0	0		
Equity Call Options - S&P 500 - Strike Price 6640.30 / 202914	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	4,727,203	6640.30	(171,647)	0	42,793	(74,650)		0	0	0	42,793	0	0		
Equity Call Options - S&P 500 - Strike Price 6729.74 / 202962	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/05/2025	09/04/2026	7	4,710,818	6729.74	(243,824)	0	60,787	(106,040)		0	0	0	60,787	0	0		
Equity Call Options - S&P 500 - Strike Price 6777.06 / 202972	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/05/2025	09/04/2026	4	2,710,824	6777.06	(128,516)	0	32,040	(55,892)		0	0	0	32,040	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6796.98 / 203457	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	5,203,892	6796.98	(356,144)	0	88,789	(168,700)		0	0	0	88,789	0	0		
Equity Call Options - S&P 500 - Strike Price 6812.31 / 203510	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	4,005,253	6812.31	(126,952)	0	31,650	(60,135)		0	0	0	31,650	0	0		
Equity Call Options - S&P 500 - Strike Price 6942.26 / 203511	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	9	6,248,034	6942.26	(313,812)	0	78,236	(148,648)		0	0	0	78,236	0	0		
Equity Call Options - S&P 500 - Strike Price 6874.41 / 204215	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	7	4,812,087	6874.41	(319,802)	0	79,072	(166,051)		0	0	0	79,072	0	0		
Equity Call Options - S&P 500 - Strike Price 6902.05 / 204305	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	0	5,359,449	6902.05	(175,333)	0	43,352	(91,039)		0	0	0	43,352	0	0		
Equity Call Options - S&P 500 - Strike Price 6964.73 / 204220	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	5	3,482,365	6964.73	(201,065)	0	49,714	(104,399)		0	0	0	49,714	0	0		
Equity Call Options - S&P 500 - Strike Price 7024.72 / 204239	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	3	2,107,416	7024.72	(110,244)	0	27,258	(57,242)		0	0	0	27,258	0	0		
Equity Call Options - S&P 500 - Strike Price 7160.20 / 204241	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	2	1,432,040	7160.20	(58,952)	0	14,576	(30,610)		0	0	0	14,576	0	0		
Equity Call Options - S&P 500 - Strike Price 6869.16 / 204675	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	6	4,121,496	6869.16	(275,646)	0	68,154	(153,726)		0	0	0	68,154	0	0		
Equity Call Options - S&P 500 - Strike Price 6898.79 / 204738	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	0	4,287,494	6898.79	(213,056)	0	52,679	(118,820)		0	0	0	52,679	0	0		
Equity Call Options - S&P 500 - Strike Price 7010.60 / 204684	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	10	7,010,600	7010.60	(375,150)	0	92,757	(209,218)		0	0	0	92,757	0	0		
Equity Call Options - S&P 500 - Strike Price 6854.05 / 205778	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	7	4,797,835	6854.05	(342,328)	0	84,642	(206,902)		0	0	0	84,642	0	0		
Equity Call Options - S&P 500 - Strike Price 6878.92 / 205693	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	0	5,579,419	6878.92	(200,589)	0	49,596	(121,235)		0	0	0	49,596	0	0		
Equity Call Options - S&P 500 - Strike Price 6938.06 / 205779	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,469,030	6938.06	(219,220)	0	54,203	(132,496)		0	0	0	54,203	0	0		
Equity Call Options - S&P 500 - Strike Price 7018.03 / 205781	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,509,015	7018.03	(196,270)	0	48,528	(118,625)		0	0	0	48,528	0	0		
Equity Call Options - S&P 500 - Strike Price 6668.88 / 206530	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	5	3,334,440	6668.88	(256,680)	0	63,465	(165,009)		0	0	0	63,465	0	0		
Equity Call Options - S&P 500 - Strike Price 6688.50 / 206519	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	0	3,751,917	6688.50	(154,053)	0	38,090	(99,034)		0	0	0	38,090	0	0		
Equity Call Options - S&P 500 - Strike Price 6770.89 / 206532	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	8	5,416,712	6770.89	(362,144)	0	89,541	(232,807)		0	0	0	89,541	0	0		
Equity Call Options - S&P 500 - Strike Price 6838.89 / 206534	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	2	1,367,778	6838.89	(82,794)	0	20,471	(53,225)		0	0	0	20,471	0	0		

STATEMENT AS OF MARCH 31, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7007.12 / 207052	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	8	5,605,696	7007.12	(381,008)	0	94,988	(261,745)		0	0	0	94,988	0	0		
Equity Call Options - S&P 500 - Strike Price 7022.92 / 207178	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	12/05/2025	12/04/2026	0	5,121,518	7022.92	(7,293)	0	1,818	(5,010)		0	0	0	1,818	0	0		
Equity Call Options - S&P 500 - Strike Price 7119.11 / 207057	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	7	4,983,377	7119.11	(287,063)	0	71,567	(197,207)		0	0	0	71,567	0	0		
Equity Call Options - S&P 500 - Strike Price 7187.81 / 207059	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	2	1,437,562	7187.81	(74,282)	0	18,519	(51,030)		0	0	0	18,519	0	0		
Equity Call Options - S&P 500 - Strike Price 6970.51 / 207740	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/19/2025	12/18/2026	6	4,182,306	6970.51	(276,144)	0	68,845	(200,415)		0	0	0	68,845	0	0		
Equity Call Options - S&P 500 - Strike Price 6995.11 / 207751	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	4,826,102	6995.11	(206,978)	0	51,601	(150,216)		0	0	0	51,601	0	0		
Equity Call Options - S&P 500 - Strike Price 7075.07 / 207745	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/19/2025	12/18/2026	8	5,660,056	7075.07	(318,216)	0	79,334	(230,949)		0	0	0	79,334	0	0		
Equity Call Options - S&P 500 - Strike Price 7150.25 / 207756	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/19/2025	12/18/2026	2	1,430,050	7150.25	(71,024)	0	17,707	(51,547)		0	0	0	17,707	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants											(16,835,933)	(5,319,444)	4,812,512	(10,445,177)	XXX	0	0	0	4,812,512	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other											(16,835,933)	(5,319,444)	4,812,512	(10,445,177)	XXX	0	0	0	4,812,512	0	0	XXX	XXX
0779999999. Subtotal - written options - replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants											(16,835,933)	(5,319,444)	4,812,512	(10,445,177)	XXX	0	0	0	4,812,512	0	0	XXX	XXX
0939999999. Total written options - put options											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options											(16,835,933)	(5,319,444)	4,812,512	(10,445,177)	XXX	0	0	0	4,812,512	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total swaps - total return											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - forwards											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other											5,353,685	1,646,236	(1,532,894)	3,371,947	XXX	7,485,412	0	0	(1,532,894)	0	0	XXX	XXX
1719999999. Subtotal - replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										5,353,685	1,646,236	(1,532,894)	3,371,947	XXX	7,485,412	0	0	(1,532,894)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	10,743,603	(8,191,041)	10,743,603	5,173,658	0	5,173,658	0	0
Barclays Bank PLC ISDA Uncleared G5GSEF7VJP5I7OUK5573	Y	Y		0	190,717	(137,331)	53,386	141,129	0	141,129		0
Citibank N.A. ISDA Uncleared E57ODZWZ7FF32TWEFA76	Y	Y	278,545	0	502,663	(371,315)	0	153,785	0	0		0
JPMorgan Chase Bank, N.A. ISDA Uncleared 7H6GLXDRUGQFU57RNE97	Y	Y	500,000	0	466,107	(346,079)	0	484,398	0	0		0
Royal Bank of Canada ISDA Uncleared ES7IP3U3RHIGC71XBU11	Y	Y	1,070,000	0	1,071,440	(783,906)	0	955,625	0	0		0
Societe General ISDA Uncleared O2RNE8IBXP4R0TD8PU41	Y	Y		0	307,998	(211,177)	96,821	89,957	0	89,957		0
Wells Fargo Bank, N.A. ISDA Uncleared KB1H1DSPRFMYMCUFXT09	Y	Y	540,000	0	534,596	(404,328)	0	486,862	0	0		0
0299999999. Total NAIC 1 Designation			2,388,545	0	3,073,522	(2,254,136)	150,207	2,311,755	0	231,086	0	0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			2,388,545	0	13,817,125	(10,445,177)	10,893,810	7,485,412	0	5,404,744	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					13,817,125	(10,445,177)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	1,070,000	1,070,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	540,000	540,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	500,000	500,000	XXX		V
Citibank NA	E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	278,545	278,545	XXX		V
0299999999 - Total					2,388,545	2,388,545	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
PNC Bank ... Pittsburgh, PA					5,257,260	2,633,740	2,173,391	XXX
Bank of New York Mellon ... New York, NY					1,130,564	1,447,219	2,859,254	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	6,387,824	4,080,959	5,032,645	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	6,387,824	4,080,959	5,032,645	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	0	0	6,387,824	4,080,959	5,032,645	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/30/2026	0.000	04/13/2026	4,993,199	0	1,133
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		03/17/2026	0.000	04/15/2026	9,984,030	0	15,919
	BELL TELEPHONE COMPANY OF CANADA OR BELL		03/16/2026	0.000	06/16/2026	0	0	0
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		03/19/2026	0.000	06/15/2026	14,870,111	0	23,084
	CHEVRON PHILLIPS CHEMICAL COMPANY LLC CO		03/17/2026	0.000	06/17/2026	0	0	0
	DOMINION ENERGY INC COMMERCIAL PAPER		03/23/2026	0.000	04/21/2026	4,988,629	0	4,534
	DUKE ENERGY CORP COMMERCIAL PAPER		01/07/2026	0.000	04/01/2026	5,000,000	0	43,806
	ERAC USA FINANCE LLC COMMERCIAL PAPER		02/25/2026	0.000	04/01/2026	2,000,000	0	7,564
	ERAC USA FINANCE LLC COMMERCIAL PAPER		02/19/2026	0.000	04/02/2026	5,999,350	0	26,510
	ERAC USA FINANCE LLC COMMERCIAL PAPER		03/18/2026	0.000	04/13/2026	1,997,229	0	3,223
	EATON CORPORATION COMMERCIAL PAPER		03/19/2026	0.000	04/10/2026	5,993,766	0	8,982
	ENBRIDGE (US) INC COMMERCIAL PAPER		03/31/2026	0.000	04/30/2026	1,993,410	0	226
	FIDELITY NATIONAL INFORMATION SERVICES I		03/12/2026	0.000	04/09/2026	999,107	0	2,226
	AMRIZE FINANCE US LLC COMMERCIAL PAPER		03/23/2026	0.000	04/16/2026	6,987,883	0	7,250
	HOWMET AEROSPACE INC COMMERCIAL PAPER		03/10/2026	0.000	04/09/2026	4,995,656	0	11,906
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		03/24/2026	0.000	04/24/2026	6,981,647	0	6,361
	MOSAIC CO/THE COMMERCIAL PAPER		03/24/2026	0.000	04/14/2026	9,985,181	0	9,098
	ONEOK INC COMMERCIAL PAPER		03/20/2026	0.000	04/22/2026	9,975,758	0	13,800
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		03/09/2026	0.000	05/08/2026	6,971,727	0	17,460
	PHILLIPS 66 COMMERCIAL PAPER		03/16/2026	0.000	04/06/2026	15,990,828	0	29,281
	RYDER SYSTEM INC COMMERCIAL PAPER		03/18/2026	0.000	04/15/2026	2,995,209	0	4,776
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		03/30/2026	0.000	04/13/2026	9,986,330	0	2,275
	WRKCO INC COMMERCIAL PAPER		02/26/2026	0.000	04/20/2026	1,995,921	0	7,257
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						135,684,971	0	246,671
0489999999. Total - issuer credit obligations (unaffiliated)						135,684,971	0	246,671
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						135,684,971	0	246,671
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		03/31/2026	0.000		6,000,000	0	0
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						6,000,000	0	0
8589999999. Total cash equivalents (unaffiliated)						141,684,971	0	246,671
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						141,684,971	0	246,671