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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.massmutualascend.com

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

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

OFFICERS

President	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 12th day of August 2025

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

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

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	39,048,699,329		39,048,699,329	37,508,206,694
2.	Stocks:				
	2.1 Preferred stocks	916,669,967		916,669,967	297,875,760
	2.2 Common stocks	798,898,954		798,898,954	778,776,013
3.	Mortgage loans on real estate:				
	3.1 First liens	5,541,271,807		5,541,271,807	5,123,099,533
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 82,018,332), cash equivalents ($ 3,188,427,799) and short-term investments ($ 562,254,087)	3,832,700,218		3,832,700,218	3,411,231,703
6.	Contract loans (including $ .... premium notes)	26,023,517		26,023,517	27,524,475
7.	Derivatives	802,659,966		802,659,966	875,707,311
8.	Other invested assets	2,953,862,465	12,469,356	2,941,393,109	2,795,309,682
9.	Receivables for securities	81,334,141		81,334,141	2,858,588
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	54,002,120,364	12,469,356	53,989,651,008	50,820,589,759
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	540,547,166	3,916,106	536,631,060	535,440,032
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	598,216	8,108	590,108	596,729
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	9,686,177	6,086,452	3,599,725	3,895,808
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,070,870		1,070,870	671,078
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	76,377,963		76,377,963	154,186,738
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	131,025,785		131,025,785	51,564,559
18.2	Net deferred tax asset	297,923,330	35,225,700	262,697,630	291,658,899
19.	Guaranty funds receivable or on deposit	5,237,660		5,237,660	5,158,480
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)	3,941,088	3,941,088	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	540,508		540,508	615,153
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	584,240,658	4,663,661	579,576,997	531,706,332
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	55,653,309,785	66,310,471	55,586,999,314	52,396,083,567
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,118,571,090		1,118,571,090	984,163,451
28.	Total (Lines 26 and 27)	56,771,880,875	66,310,471	56,705,570,404	53,380,247,018
	DETAILS OF WRITE-INS				
1101.				0	0
1102.				0	0
1103.				0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Admitted Disallowed IMR	307,930,864		307,930,864	253,755,983
2502.	Company-owned life insurance	233,423,935		233,423,935	229,829,784
2503.	Accrued contractual fee income	27,543,997		27,543,997	29,842,711
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,341,862	4,663,661	10,678,201	18,277,854
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	584,240,658	4,663,661	579,576,997	531,706,332

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 40,202,679,203 less $ ...... included in Line 6.3 (including $ 445,464 Modco Reserve)	40,202,679,203	36,488,387,785
2.	Aggregate reserve for accident and health contracts (including $ ...... Modco Reserve)	55,478,097	54,926,316
3.	Liability for deposit-type contracts (including $ ...... Modco Reserve)	577,774,398	786,618,885
4.	Contract claims:		
	4.1 Life	179,509,361	160,301,171
	4.2 Accident and health	570,392	672,797
5.	Policyholders' dividends/refunds to members $ ...... and coupons $ ...... due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ...... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ...... Modco)		
	6.3 Coupons and similar benefits (including $ ...... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ...... discount; including $ 21,480 accident and health premiums	150,777	158,663
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ...... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 705,991 assumed and $ ...... ceded	705,991	855,692
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,460,471 , accident and health $ ...... and deposit-type contract funds $	4,460,471	3,223,981
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	56,344,134	62,464,496
13.	Transfers to Separate Accounts due or accrued (net) (including $ ...... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		443,234
15.1	Current federal and foreign income taxes, including $ ...... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	268,603	276,768
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,101,988	1,237,015
18.	Amounts held for agents' account, including $ 2,361,811 agents' credit balances	2,361,811	2,498,820
19.	Remittances and items not allocated	196,884,936	69,622,317
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ...... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	649,741,322	636,335,984
	24.02 Reinsurance in unauthorized and certified ($ ......) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ......) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	547,854	450,873
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	6,484,659,256	7,290,472,951
	24.08 Derivatives	511,281,222	413,598,701
	24.09 Payable for securities	892,843,310	584,333,965
	24.10 Payable for securities lending		
	24.11 Capital notes $ ...... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,430,649,737	1,612,926,860
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	51,248,012,863	48,169,807,274
27.	From Separate Accounts Statement	1,118,571,090	984,163,451
28.	Total liabilities (Lines 26 and 27)	52,366,583,953	49,153,970,725
29.	Common capital stock	1,675,000	1,675,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,148,400,344	2,148,400,344
34.	Aggregate write-ins for special surplus funds	307,930,864	253,755,983
35.	Unassigned funds (surplus)	1,880,980,243	1,822,444,966
36.	Less treasury stock, at cost:		
	36.1 ...... shares common (value included in Line 29 $ ......)		
	36.2 ...... shares preferred (value included in Line 30 $ ......)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ...... in Separate Accounts Statement)	4,337,311,451	4,224,601,293
38.	Totals of Lines 29, 30 and 37	4,338,986,451	4,226,276,293
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	56,705,570,404	53,380,247,018
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	1,379,881,663	1,564,191,809
2502.	Unclaimed property	36,517,002	37,119,075
2503.	Accounts payable	14,251,072	11,615,976
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,430,649,737	1,612,926,860
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	307,930,864	253,755,983
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	307,930,864	253,755,983

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,055,943,621	4,306,318,090	8,551,179,527
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	1,267,333,974	1,269,609,531	2,648,248,352
4.	Amortization of Interest Maintenance Reserve (IMR)	(20,623,655)	(13,420,200)	(34,885,005)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	(13,731,838)	(17,178,528)	(49,129,354)
7.	Reserve adjustments on reinsurance ceded	0		0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts	4,058,778	5,912,368	10,489,669
	8.3 Aggregate write-ins for miscellaneous income	28,186,185	23,456,659	52,362,830
9.	Totals (Lines 1 to 8.3)	6,321,167,065	5,574,697,920	11,178,266,019
10.	Death benefits	7,148,791	8,202,152	16,123,640
11.	Matured endowments (excluding guaranteed annual pure endowments)	10,783	2,444,205	2,453,407
12.	Annuity benefits	488,790,783	397,566,840	813,491,676
13.	Disability benefits and benefits under accident and health contracts	2,599,410	2,221,378	4,964,082
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	1,551,810,081	1,359,912,151	2,749,181,748
16.	Group conversions	0		0
17.	Interest and adjustments on contract or deposit-type contract funds	63,378,818	78,741,035	150,811,240
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	3,714,843,199	3,156,414,722	6,331,153,344
20.	Totals (Lines 10 to 19)	5,828,581,865	5,005,502,483	10,068,179,137
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	223,107,660	238,236,372	463,885,872
22.	Commissions and expense allowances on reinsurance assumed	226,608	270,765	509,759
23.	General insurance expenses and fraternal expenses	87,225,156	83,669,906	171,524,091
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,632,617	8,851,240	46,640,150
25.	Increase in loading on deferred and uncollected premiums	(214,610)	(276,953)	(253,994)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	117,184,350	272,826,159	521,139,514
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	6,262,743,646	5,609,079,972	11,271,624,529
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	58,423,419	(34,382,052)	(93,358,510)
30.	Dividends to policyholders and refunds to members	3,801	4,827	10,851
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	58,419,618	(34,386,879)	(93,369,361)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,841,772	49,032,228	85,679,105
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	49,577,846	(83,419,107)	(179,048,466)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (11,281,934) (excluding taxes of $ (200,381) transferred to the IMR)	(21,595,418)	(70,085,591)	(74,862,069)
35.	Net income (Line 33 plus Line 34)	27,982,428	(153,504,698)	(253,910,535)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,226,276,293	3,050,950,603	3,050,950,603
37.	Net income (Line 35)	27,982,428	(153,504,698)	(253,910,535)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,853,466	(170,014,631)	230,758,443	382,459,752
39.	Change in net unrealized foreign exchange capital gain (loss)	211,247,380	(17,269,783)	(61,363,123)
40.	Change in net deferred income tax	(14,320,853)	135,425,658	99,850,813
41.	Change in nonadmitted assets	62,709,524	(101,467,093)	(74,314,941)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(13,405,338)	(50,680,542)	(107,906,673)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			167,500
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	1,333,221,544
	51.2 Transferred to capital (Stock Dividend)			(167,500)
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(100,000,000)
53.	Aggregate write-ins for gains and losses in surplus	8,511,648	(6,493,413)	(42,711,147)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	112,710,158	36,768,572	1,175,325,690
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,338,986,451	3,087,719,175	4,226,276,293
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	22,595,233	19,121,657	42,691,252
08.302.	Interest on company-owned life insurance	3,594,151	3,270,651	6,686,806
08.303.	Reinsurance experience refund	490,444	274,592	628,108
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,506,357	789,759	2,356,664
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	28,186,185	23,456,659	52,362,830
2701.				0
2702.			0	0
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.	Correction of error, net of tax	8,511,648	(6,493,413)	(42,711,147)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	8,511,648	(6,493,413)	(42,711,147)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,056,453,742	4,307,492,536	8,552,623,758
2.	Net investment income	1,588,157,744	1,467,566,010	3,208,878,371
3.	Miscellaneous income	16,448,380	9,551,667	5,266,911
4.	Total (Lines 1 to 3)	6,661,059,866	5,784,610,213	11,766,769,040
5.	Benefit and loss related payments	1,953,994,781	1,355,147,460	3,291,013,240
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	325,990,954	338,941,383	678,156,869
8.	Dividends paid to policyholders	3,801	4,827	10,851
9.	Federal and foreign income taxes paid (recovered) net of $ (11,482,315) tax on capital gains (losses)	103,259,433	129,334,148	172,726,146
10.	Total (Lines 5 through 9)	2,383,248,969	1,823,427,818	4,141,907,106
11.	Net cash from operations (Line 4 minus Line 10)	4,277,810,897	3,961,182,395	7,624,861,934
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,481,924,195	3,276,382,135	6,989,775,775
	12.2 Stocks	87,933,030	26,180,557	96,391,737
	12.3 Mortgage loans	506,043,937	225,182,288	1,005,272,453
	12.4 Real estate	0	0	0
	12.5 Other invested assets	317,107,522	59,827,336	173,783,581
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(1,081,226)
	12.7 Miscellaneous proceeds	71,027,095	60,185,629	155,924,192
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,464,035,780	3,647,757,945	8,420,066,512
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,453,576,954	4,203,631,728	9,943,142,339
	13.2 Stocks	303,914,430	92,823,104	166,806,136
	13.3 Mortgage loans	903,672,957	666,452,074	1,849,140,811
	13.4 Real estate	0	0	0
	13.5 Other invested assets	256,635,598	190,348,860	307,938,733
	13.6 Miscellaneous applications	553,722,522	399,692,264	785,996,926
	13.7 Total investments acquired (Lines 13.1 to 13.6)	7,471,522,461	5,552,948,030	13,053,024,945
14.	Net increase/(decrease) in contract loans and premium notes	(1,500,958)	(1,141,617)	(2,428,076)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,005,985,723)	(1,904,048,468)	(4,630,530,356)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	98,325,299
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(264,829,970)	(64,206,830)	(178,474,041)
	16.5 Dividends to stockholders	0	0	100,000,000
	16.6 Other cash provided (applied)	(585,526,689)	(1,061,484,001)	(1,614,277,737)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(850,356,659)	(1,125,690,831)	(1,794,426,479)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	421,468,515	931,443,096	1,199,905,099
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,411,231,702	2,211,326,604	2,211,326,604
	19.2 End of period (Line 18 plus Line 19.1)	3,832,700,217	3,142,769,700	3,411,231,702

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

20.0001.	Bond conversions and refinancing	60,785,517	125,879,856	288,779,748
20.0002.	Common stock conversions	4,727,453	2,671,391	2,797,806
20.0003.	Preferred stock conversions	13,382,543	0	166,555
20.0004.	Bonds transferred to other invested assets	247,688,664		
20.0005.	Bonds transferred to preferred Stocks	385,746,918		
20.0006.	Transfer preferred stock to bond			11,701,250
20.0007.	BA asset contribution from parent			1,234,896,245
20.0008.	Net investment income payment-in-kind for bonds	3,315,467	1,155,915	3,946,327

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	8,979,319	8,795,576	18,313,526
2. Group life	(426)		0
3. Individual annuities	5,061,228,717	4,703,755,503	9,065,354,262
4. Group annuities	2,702,713	2,630,905	4,909,205
5. Accident & health	2,191,922	2,315,191	4,455,851
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	5,075,102,245	4,717,497,175	9,093,032,844
9. Deposit-type contracts	3,923,633	13,143,916	18,387,557
10. Total (Lines 8 and 9)	5,079,025,878	4,730,641,091	9,111,420,401

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	06/30/2025	12/31/2024
(1) State basis	XXX	XXX	XXX	$ 27,982,428	$ (253,910,535)
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	4	7, 3	(121,953,283)	(58,654,726)
Reserves for fixed indexed annuities	51	4	1, 19	77,127	208,059,416
Tax impact	101	4	18.2, 32	(1,427,077)	2,639,023
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 151,285,660	$ (405,954,249)
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 4,338,986,451	$ 4,226,276,293
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(643,322,157)	(604,773,176)
Reserves for fixed indexed annuities	51	3, 4	1, 19	562,931,479	562,854,352
Tax impact	101	2, 4	18.2, 32	31,862,212	23,783,123
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,387,514,917	$ 4,244,411,995

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

In 2025, the Company recorded a correction of error related to prior years, net of tax, which resulted in a increase of statutory capital and surplus of $8,511,648. The correction of error resulted in adjustments to investment activity related to prior years.

In 2024, the Company recorded a correction of error related to prior years, net of tax, which resulted in a decrease of statutory capital and surplus of $42,711,147. The correction of error resulted in adjustments to investment activity related to prior years

An issuer credit obligation is defined as a bond where repayment is supported by the general creditworthiness of an operating entity, and an asset-backed security is defined as a bond issued by an entity created for the primary purpose of raising capital through debt backed by financial assets. The revisions to SSAP No. 26 reflect the principle-based bond definition, and SSAP No. 43 provides accounting and reporting guidance for investments that qualify as asset-backed securities under the new bond definition. Upon adoption, investments that do not qualify as bonds will not be permitted to be reported as bonds on Schedule D, Part 1 thereafter as there will be no grandfathering for existing investments that do not qualify under the revised SSAPs. The Company has adopted this guidance, resulting in $224,556,618 for all securities reclassed off Schedule D-1, which includes $98,937,049 that resulted with a change in measurement basis. The adoption resulted in a decrease in change in Surplus of $4,469,089 for the Company on January 1, 2025.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

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
03235TAA5	91,109	91,107	2	91,107	-	06/30/2025
07325DAF1	146,035	134,580	11,454	134,580	134,182	06/30/2025
02147XAR8	545,215	415,972	129,243	415,972	418,678	06/30/2025
058933AN2	627,867	628,272	(405)	628,272	616,568	06/30/2025
05952GAT8	268,987	269,575	(588)	269,575	267,447	06/30/2025
65535VSJ8	1,064,317	918,512	145,805	918,512	900,586	06/30/2025
86360BAG3	1,221,117	1,151,727	69,390	1,151,727	1,116,986	06/30/2025
12638PAB5	746,343	438,243	308,099	438,243	434,799	06/30/2025
1266942H0	415,168	327,377	87,791	327,377	329,044	06/30/2025
126694LC0	1,091,086	902,042	189,044	902,042	909,703	06/30/2025
225470VF7	1,000,865	771,095	229,770	771,095	795,083	06/30/2025
362341FN4	549,646	435,296	114,350	435,296	435,426	06/30/2025
362341XC8	634,695	644,892	(10,197)	644,892	613,274	06/30/2025
59023PAB9	422,068	414,223	7,844	414,223	404,648	06/30/2025
863579XC7	713,506	711,476	2,030	711,476	701,403	06/30/2025
			$ 4,377,171			

(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	$	20,282,757
2. 12 Months or longer		298,689,780

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

1. Less than 12 months	$	1,726,154,786
2. 12 Months or longer		3,834,284,021

(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 – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities – No significant change.

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

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

The Company's derivative strategy employs a variety of derivative financial instruments, including options, interest rate and currency swaps, forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore as allowed by statutory accounting practices, the Company intentionally has not applied hedge accounting.

The Company uses equity 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 indexed annuity products. Under the 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 is represented by the fair value of the 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 $520,077,024 and amortization expense of $376,010,821 through net investment income during the period.

OAC 3901-1-67 was not elected for options hedging the registered indexed-linked annuity ("RILA") products. RILA options are carried at fair value. The settlement gains or losses are recorded through net realized capital gains or losses while the change in fair value is recognized as an unrealized gain or loss through surplus. The Company recognized an unrealized gain on RILA options of $66,856,585 during the period.

The Company uses interest rate swaps to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of $31,351,579 during the period on these swaps.

The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities. The Company recognized an unrealized loss of $105,779,043 during the period.

The Company utilizes certain other agreements including forward contracts and financial futures. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specific future date. Typically, the exchange rate is agreed upon at the time of the contract. The Company recognized an unrealized loss on currency forwards of $55,813,270 during the period. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including interest rates and currency rates. The Company recognized an unrealized gain of $5,313,211 on financial futures during the period. Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the Company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $33,657,400 of FHLB stock at June 30, 2025 and $41,525,200 December 31, 2024. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,350,880,118 as of June 30, 2025. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 200,000 shares of Class B membership stock at June 30, 2025 and December 31, 2024. The Company held 136,574 shares of activity and excess stock at June 30, 2025 and 215,252 shares at December 31, 2024.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at June 30, 2025 was $1,350,880,118 (fair value) and $1,407,658,217 (carrying value). The total aggregate borrowing from the FHLB at June 30, 2025 was $300,000,000.

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

(4) Borrowing from FHLB

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

No significant change.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer credit obligations	$ -	$ 7,757,628	$ 31,706,161	$ -	$ 39,463,790
Asset-backed securities	-	4,721,548	-	-	4,721,548
Total bonds	-	12,479,176	31,706,161	-	44,185,338
Non-affiliated preferred stock	554,922,157	28,199,193	83,467,272	-	666,588,622
Non-affiliated common stock	148,457,451	-	148,672,215	-	297,129,666
Currency swaps	-	35,554	-	-	35,554
Currency forwards	-	2,140,014	-	-	2,140,014
Interest rate swaps	-	78,980,833	-	-	78,980,833
Financial Futures	5,314,115	-	-	-	5,314,115
Separate account assets	11,170,015	1,107,401,075	-	-	1,118,571,090
Total assets at fair value	$ 719,863,738	$ 1,229,235,845	$ 263,845,648	$ -	$ 2,212,945,232
Liabilities at fair value					
Currency swaps	$ -	$ 112,013,681	$ -	$ -	$ 112,013,681
Currency forwards	-	36,474,611	-	-	36,474,611
Interest rate swaps	-	40,710,458	-	-	40,710,458
Financial Futures	902	-	-	-	902
Separate account liabilities	11,170,015	1,107,401,075	-	-	1,118,571,090
Total liabilities at fair value	$ 11,170,917	$ 1,296,599,825	$ -	$ -	$ 1,307,770,742

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

	Beginning Balance at 3/31/2025	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Other Adjustments	Ending Balance at 6/30/2025
Bonds: issuer credit obligations	$ 24,994,063	$ -	$ -	$ (3,699,412)	$ (9,943,703)	$ -	$ (11,654,361)	$ -	$ (237,519)	$ 32,247,093	$ 31,706,161
Asset backed securities	-	-	-	(2,186,176)	(91,107)	-	-	-	2,277,283	-	-
Non-affiliated preferred stock	87,053,269	-	-	(577,370)	2,360,532	-	-	-	-	(5,369,159)	83,467,272
Non-affiliated common stock	159,179,974	3,180,891	-	(568,081)	(11,647,746)	5,815,996	-	-	(7,866,886)	578,067	148,672,215
Total	$ 271,227,306	$ 3,180,891	$ -	$ (7,031,039)	$ (19,322,024)	$ 5,815,996	$ (11,654,361)	$ -	$ (5,827,122)	$ 27,456,001	$ 263,845,648

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Fair Value	Assets	Level 1	Level 2	Level 3	Value (NAV)	(Carrying Value)
Financial assets:							
Bonds:							
Issuer credit obligations	$ 21,745,012,551	$ 22,643,199,101	$ -	$ 15,255,089,271	$ 6,489,923,279	$ -	$ -
Asset-backed securities	16,090,527,152	16,405,500,228	-	12,455,524,269	3,635,002,883	-	-
Total bonds	$ 37,835,539,702	$ 39,048,699,329	$ -	$ 27,710,613,540	$ 10,124,926,162	$ -	$ -
Non affiliated preferred stock	920,217,469	916,669,967	719,292,561	28,199,193	172,725,715	-	-
Non affiliated common stock	297,129,666	297,129,666	148,457,451	-	148,672,215	-	-
Mortgage loans	5,468,203,515	5,541,271,807	-	-	5,468,203,515	-	-
Currency forwards	2,140,014	2,140,014	-	2,140,014	-	-	-
Fixed-indexed annuity options	931,721,669	716,189,451	410,201,959	521,519,710	-	-	-
Interest rate swaps	78,980,833	78,980,833	-	78,980,833	-	-	-
Currency swaps	35,554	35,554	-	35,554	-	-	-
Financial Futures	5,314,115	5,314,115	5,314,115	-	-	-	-
Separate account assets	1,118,571,090	1,118,571,090	11,170,015	1,107,401,075	-	-	-
Cash, cash equivalents and short-term investments	3,832,700,218	3,832,700,218	3,832,700,218	-	-	-	-
Policy loans	26,023,517	26,023,517	-	-	26,023,517	-	-
Total financial assets	$ 50,516,577,362	$ 51,583,725,560	$ 5,127,136,319	$ 29,448,889,919	$ 15,940,551,124	$ -	$ -
Financial liabilities:							
Currency swaps	$ 112,013,681	$ 112,013,681	$ -	$ 112,013,681	$ -	$ -	$ -
Currency forwards	36,474,611	36,474,611	-	36,474,611	-	-	-
Interest rate swaps	40,710,458	40,710,458	-	40,710,458	-	-	-
Fixed-indexed annuity options	-	322,081,571	-	-	-	-	-
Financial Futures	902	902	902	-	-	-	-
Separate account liabilities	1,118,571,090	1,118,571,090	11,170,015	1,107,401,075	-	-	-
Total financial liabilities	$ 1,307,770,742	$ 1,629,852,313	$ 11,170,917	$ 1,296,599,825	$ -	$ -	$ -

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

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

Note 21 – Other Items

A. – I. No significant change.

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

1. Net negative (disallow ed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 307,930,864	$ 307,930,864	$ -	$ -

2. Negative (disallow ed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 307,930,864	$ 307,930,864	$ -	$ -

3. Calculated adjusted capital and surplus

	Total
a. Prior period general account capital and surplus	$ 4,383,373,768
From prior period SAP financials	-
b. Net positive goodw ill (admitted)	-
c. EDP equipment and operating system softw are (admitted)	-
d. Net DTAs (admitted)	246,729,342
e. Net negative (disallow ed) IMR (admitted)	342,335,582
f. Adjusted capital and surplus (a-(b+c+d+e))	$ 3,794,308,844

4. Percentage of adjusted capital and surplus

	Total
Percentage of total net negative (disallow ed) IMR admitted in general account or recognized in separate account to adjusted capital and surplus	8%

5. Allocated gains/losses to IMR from derivatives

	Gains	Losses
1. Unamortized fair value derivative gains and losses realized to IMR – prior period	$ 2,365,471	$ (20,186,530)
2. Fair value derivative gains and losses realized to IMR – added in current period	30,546,736	-
3. Fair value derivative gains and losses amortized over current period	2,692,720	(5,551,797)
4. Unamortized fair value derivative gains and losses realized to IMR – current period total	30,219,488	(14,634,733)

Note 22 – Events Subsequent/Other items

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$......252,561,705

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 969,594,122	$ 1,009,326,250
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 482,056,721	$ 501,769,288
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 1,538,740,720	$ 1,332,534,330
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,990,391,563	$ 2,843,629,869
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 0
16.3 Total payable for securities lending reported on the liability page. ...... $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
130074	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO
130074	Ares Management LLC	549300JA9GMPFTSVQQ05	SEC	NO
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	SEC	DS
131940	Angelo, Gordon & Co., L.P.	XXJ808R0NB9FETFPCB63	SEC	NO
157359	Centerbridge Martello Advisors, LLC	549300F5X7LPP05D3544	SEC	NO
311767	Fractal Investments LLC	984500D14JFD006CBC96	SEC	NO
110441	Western Asset Management Company	549300C5A561UXUICN46	SEC	NO

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

18.2 If no, list exceptions:
At 6/30/2025, 28 issues for 25 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $148,469,580 or 0.36% of all assets.

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 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	$ 3,590,170,199
	1.13 Commercial Mortgages	$ 1,951,101,608
	1.14 Total Mortgages in Good Standing	$ 5,541,271,807
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,541,271,807
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	65,728	98,185,764	16,624		98,268,116	
2.	Alaska AK	L	3,693	1,901,724			1,905,417	
3.	Arizona AZ	L	208,913	78,236,270	8,973		78,454,156	
4.	Arkansas AR	L	70,707	36,164,148	674		36,235,529	
5.	California CA	L	2,013,424	594,203,202	8,150		596,224,776	106,859
6.	Colorado CO	L	85,118	59,995,482	37,979		60,118,579	
7.	Connecticut CT	L	144,468	82,847,073	174		82,991,715	
8.	Delaware DE	L	15,560	14,796,041			14,811,601	
9.	District of Columbia DC	L	9,033	2,772,145			2,781,178	
10.	Florida FL	L	715,677	480,814,283	116,510		481,646,470	
11.	Georgia GA	L	337,559	146,689,159	44,340		147,071,058	
12.	Hawaii HI	L	97,768	70,762,583			70,860,351	
13.	Idaho ID	L	37,525	24,604,599	7,290		24,649,414	
14.	Illinois IL	L	246,620	194,555,097	49,269		194,850,986	
15.	Indiana IN	L	71,549	114,419,473	47,210		114,538,232	
16.	Iowa IA	L	53,058	33,637,798	34,611		33,725,467	
17.	Kansas KS	L	39,937	17,333,877	61,299		17,435,113	
18.	Kentucky KY	L	62,597	50,832,089	45,546		50,940,232	
19.	Louisiana LA	L	90,850	79,959,468			80,050,318	
20.	Maine ME	L	31,962	27,874,968	3,519		27,910,449	
21.	Maryland MD	L	213,427	122,676,827	7,033		122,897,287	
22.	Massachusetts MA	L	181,607	118,504,699			118,686,306	817,513
23.	Michigan MI	L	105,351	187,715,883	1,660		187,822,894	65,450
24.	Minnesota MN	L	203,154	79,464,922	4,993		79,673,069	
25.	Mississippi MS	L	54,698	27,217,841	1,527		27,274,066	13,573
26.	Missouri MO	L	165,809	164,217,763	77,476		164,461,048	
27.	Montana MT	L	1,681	2,204,043			2,205,724	
28.	Nebraska NE	L	64,754	15,343,856	34,167		15,442,777	
29.	Nevada NV	L	131,549	28,488,031	7,417		28,626,997	
30.	New Hampshire NH	L	24,333	38,322,344	23,308		38,369,985	656,281
31.	New Jersey NJ	L	244,464	188,086,129	2,283		188,332,876	
32.	New Mexico NM	L	69,369	14,846,206			14,915,575	
33.	New York NY	N	53,925	13,000,344	9,900		13,064,169	
34.	North Carolina NC	L	430,400	227,244,289	693,483		228,368,172	
35.	North Dakota ND	L	21,587	3,862,089			3,883,676	
36.	Ohio OH	L	156,028	239,250,317	25,516		239,431,861	186,305
37.	Oklahoma OK	L	222,879	24,173,667	29,975		24,426,521	505,307
38.	Oregon OR	L	40,588	38,876,300	31,579		38,948,467	
39.	Pennsylvania PA	L	462,112	322,343,685	5,682		322,811,479	663,254
40.	Rhode Island RI	L	20,459	59,309,274	339		59,330,072	
41.	South Carolina SC	L	158,707	146,161,228	75,006		146,394,941	187,420
42.	South Dakota SD	L	12,300	8,483,600	25		8,495,925	
43.	Tennessee TN	L	147,577	159,371,735	107,870		159,627,182	
44.	Texas TX	L	923,496	208,525,991	66,998		209,516,485	636,769
45.	Utah UT	L	40,257	21,155,127	20,083		21,215,467	
46.	Vermont VT	L	9,745	10,013,960	4,475		10,028,180	
47.	Virginia VA	L	337,301	129,442,538	92,711		129,872,550	
48.	Washington WA	L	147,065	109,413,220	88,704		109,648,989	
49.	West Virginia WV	L	46,598	39,292,345	3,157		39,342,100	
50.	Wisconsin WI	L	93,492	102,235,472	116,484		102,445,448	84,902
51.	Wyoming WY	L	9,664	2,302,615			2,312,279	
52.	American Samoa AS	N					0	
53.	Guam GU	N	32,828				32,828	
54.	Puerto Rico PR	L	147	1,337,639			1,337,786	
55.	U.S. Virgin Islands VI	N	1,174	250,000			251,174	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	19,559	212,211	(630)	0	231,140	0
59.	Subtotal	XXX	9,249,830	5,063,931,433	2,013,389	0	5,075,194,652	3,923,633
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	293,110		202,183		495,293	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	9,542,940	5,063,931,433	2,215,572	0	5,075,689,945	3,923,633
96.	Plus Reinsurance Assumed	XXX	1,169,388	100,281	1,465,076		2,734,745	
97	Totals (All Business)	XXX	10,712,328	5,064,031,714	3,680,648	0	5,078,424,690	3,923,633
98.	Less Reinsurance Ceded	XXX	5,270,047	14,485,325	2,215,574		21,970,946	10,990
99.	Totals (All Business) less Reinsurance Ceded	XXX	5,442,281	5,049,546,389	1,465,074	0	5,056,453,744	3,912,643
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	19,559	212,211	(630)		231,140	
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	19,559	212,211	(630)	0	231,140	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 6

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	None		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		England & Wales
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Digital Assets LLC	None		Delaware
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

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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
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		England & Wales
MassMutual Ventures India Private Limited	None		India
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC

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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 Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC`	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg

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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 Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
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
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings EPLF4 Rated Feeder GP LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
5301 Wisconsin Avenue GP, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings U.S. High Yield Fund	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC	None		Delaware
MM Speedway El Paso Member II LLC	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Euro CLO 2024-II	4278301GH		Ireland
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Barings Real Estate European Value Add Fund 3 SCSp*	None		Luxembourg
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Euro 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 Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Capital Solutions Perpetual Fund (CA), LP	None		Cayman Islands
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Sedona Vortex Investor LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware

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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
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
CREA/PPC Venture, LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Ascend Mtg. Lending LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center	04-1590850		Delaware
BRAVA5 MM Investor LLC	None		Delaware
BRAVA5 MALIC Investor LLC	None		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM 550 Corporate Member LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC	04-1590850		Delaware
MM 340 Madison Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC	04-1590850		Delaware
MM Breton Village Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual 20/80 Allocation Fund	45-1618155		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
MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	45-1618222		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts

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SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							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	37.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	MassMutual Trad Private Equity LLC	Ownership	63.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	1.000	MMLIC		
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Management	99.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures US IV, L.P.	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							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	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Management	50.000	MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC		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	100.000	MMLIC		
0000							CSA Intermediate Holdco LLC		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	100.000	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			27-0105644				Jefferies MM Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		1
0000							Green SPE LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Green SPE LLC	Ownership	100.000	MMLIC		
0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCM H-2 Credit Fund GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP		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		

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0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000							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.	JEY	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		NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Europe Limited	GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Congaree Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Solaris Credit Fund GP LLC		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							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN 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		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC		NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JSPCS MM LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2024-I Ltd.		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2025-I Ltd.		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.		NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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

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0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC		NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							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			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	YES	
0000			04-3548444				MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3341767				Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							SoraFinance, Inc.	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000			04-3356880				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	2881445			MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management	100.000	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			04-2854319	2392316			Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC	YES	
0000			37-1732913				Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC		NIA	MassMutual Holding LLC	Ownership	11.260	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board	100.000	MMLIC		

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0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.240	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.080	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management	11.240	MMLIC		
0000			36-4868350				Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.160	MMLIC		
0000			36-4868350				Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	36.800	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II		NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.670	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.510	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management	23.670	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	34.180	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.400	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management	34.180	MMLIC		
0000			82-3867745				Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	15.890	MMLIC		
0000			82-3867745				Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			06-1597528				MassMutual Assignment Company		NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC		NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited		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		NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC		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			47-1296410				MassMutual Ventures US III LLC	DE	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			04-1590850				Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		

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

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0000							Barings Real Estate Holdings LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners, LLC		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			80-0875475				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		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000			98-0437588				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			98-0457328				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			98-0457578				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		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	64.410	MMLIC		
0000			81-4065378	3456895			Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			81-4065378				Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				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		

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0000							Barings New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				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		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.470	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000			88-3792609				Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SBIC II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SEM GP LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.520	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000			84-5063008				Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCLF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				BHOVI Incentive LLC		NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			41-2280126				Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			80-0920285				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	100.000	MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			98-1624360				Amherst Long Term Holdings, LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000							Enroll Confidently, Inc.		NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-3313782				Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC	YES	
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Stillings Street LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-3576835				Eclipse Business Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.000	MMLIC		
0000							Port 51 Lending Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							Port 51 Lending LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Counterpointe MM Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.250	MMLIC		
0000							CapSec LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM 2, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.500	MMLIC		
0000							5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000			04-1590850				Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC		NIA	Barings LLC	Management	72.900	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			85-3036663				Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	74.160	MMLIC		
0000			85-3036663				Barings Construction Lending Fund LP	DE	NIA	MassMutual Ascend Life Insurance Company	Management		MMLIC		
0000							12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							21 West 86th LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.240	MMLIC		
0000							Barings Diversified Residential Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.130	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.450	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management	27.130	MMLIC		
0000			84-3784245				Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence	35.450	MMLIC		
0000			84-3784245				Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	55.670	MMLIC		
0000							Barings Hotel Opportunity Venture I LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000							Barings Hotel Opportunity Venture I LP		NIA	Barings LLC	Management	55.670	MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Influence	65.000	MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.900	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.650	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP		NIA	C.M. Life Insurance Company	Influence	70.900	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management	32.650	MMLIC		
0000			85-3449260				Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.864	MMLIC		
0000			85-3449260				Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.984	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management	44.864	MMLIC		

STATEMENT AS OF JUNE 30, 2025 OF THE MassMutual Ascend Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.870	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	96.870	MMLIC		
0000			04-1590850				Barings Small Business Fund, L.P.		NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			04-1590850				Barings U.S. High Yield Fund		NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership/Influence	14.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management	100.000	MMLIC		
0000			45-2632610				CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				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	26.420	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence	30.000	MMLIC		
0000			81-4258759				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			46-0687392				MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.635	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	12.402	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.250	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	11.740	MMLIC		
0000			04-1590850				Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.430	MMLIC		

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

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0000			04-1590850				Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence	11.740	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.306	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.		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	58.306	MMLIC		
0000			37-1506417				Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence	2.794	MMLIC		
0000			37-1506417				Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2024-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				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			37-15576VH				Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2024-II	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.330	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.210	MMLIC		
0000			98-1332384				Barings Joondalup Trust	AUS	NIA	Barings LLC	Influence	96.330	MMLIC		
0000			93-4219244				Barings Construction Lending Fund		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	51.040	MMLIC		
0000			93-4219244				Barings Construction Lending Fund		NIA	Barings LLC	Influence		MMLIC		
0000			93-4219244				Barings Liquidity Investment Strategy	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.460	MMLIC		
0000			93-4219244				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	20.810	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	20.810	MMLIC		
0000			82-4059427				Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.790	MMLIC		
0000			99-1828090				Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.460	MMLIC		

SCHEDULE Y
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0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management	65.790	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.390	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.770	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management	14.390	MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management	0.770	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	45.270	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture		NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.170	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.480	MMLIC		
0000			86-3661023				Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence	33.170	MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence	0.480	MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				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		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.000	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP		NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.870	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.930	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP		NIA	Barings LLC	Management		MMLIC		
0000			81-0841854				Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.870	MMLIC		
0000			81-0841854				Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.250	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management	25.870	MMLIC		
0000			87-1262754				Barings Transportation Fund LP		NIA	MassMutual Holding LLC	Ownership/Influence	13.030	MMLIC		
0000			87-1262754				Barings Transportation Fund LP		NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.250	MMLIC		
0000			87-1262754				Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.520	MMLIC		
0000			87-1262754				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	98.520	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.440	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management	12.440	MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	48.610	MMLIC		

SCHEDULE Y

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0000			38-4059932				Benchmark 2018-B2 Mortgage Trust		NIA	Barings LLC	Influence		MMLIC		
0000			46-5001122				Benchmark 2018-B4		NIA	Barings LLC	Influence	48.610	MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	28.230	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			04-1590850				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	80.310	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management	100.000	MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7		NIA	Barings LLC	Influence	80.310	MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5		NIA	Barings LLC	Influence		MMLIC		
0000			38-4041011				Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	44.000	MMLIC		
0000			38-4032059				Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	26.200	MMLIC		
0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000							Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000							Martello Re Services Company	DE	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.990	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.830	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				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	100.000	MMLIC		
0000			92-3857084				Barings Capital Solutions Perpetual Fund (DE) LP	DE	NIA	Barings LLC	Influence	100.000	MMLIC		
0000			81-3000420				Barings Capital Solutions Perpetual Fund (LUX)	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			92-3857084				Barings Income Navigator Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), LP	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.680	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD2 Station Member LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC		NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				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		

SCHEDULE Y

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0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	1.000	MMLIC		
0000			04-1590850				MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.290	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	18.710	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM The Gilman Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	30.000	MMLIC		
0000			39-2502808				SBNP SIA IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			33-5063019				PDX SW Third Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.300	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.220	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management	19.300	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			83-1325764				MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			32-0574045				Invesco Ltd	BMU	NIA	MM Asset Management Holding LLC	Ownership	18.100	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management	100.000	MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management	18.100	MMLIC		
0000			47-3790192				Barings Global High Yield Fund		NIA	Barings LLC	Management		MMLIC		
0000			71-1018134				Great Lakes II LLC		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			71-1018134				Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.360	MMLIC		
0000			04-1590850				Barings California Mortgage Fund IV	CA	NIA	Barings LLC	Influence	40.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.972	MMLIC		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	1.997	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC		NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			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	90.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.520	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.578	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Ascend Mtg. Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.080	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	12.920	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.220	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.510	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.220	MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	79.170	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	20.830	MMLIC		
0000			04-1590850				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	MassMutual Ascend Life Insurance Company	Ownership	21.645	MMLIC		
0000							MM 550 Corporate Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Century Square LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	MassMutual Ascend Life Insurance Company	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			04-1590850				MM Liberty Centre Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.180	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.560	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.120	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.721	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	3.279	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.000	MMLIC		
0000			04-1590850				Miami Douglas Four MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.990	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.720	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.020	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	16.980	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC		
0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			80-0948028				Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence	9.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
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	93.800	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	47.251	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	2.816	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.090	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.164	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.048	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.031	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.015	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.020	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.016	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.024	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.021	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.042	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.048	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.021	MMLIC		
0000			46-4257056		0000916053	OQ	MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636		0000916053	OQ	MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.021	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MML SER INVT FD II ISHARES 80/20 ALLOCATION FD	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.900	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.299	MMLIC		
0000			04-3212054		0000916053	OQ	MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.048	MMLIC		
0000			04-3277549		0000916053	OQ	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	3.259	MMLIC		
0000			04-3539084		0000916053	OQ	MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512590		0000916053	OQ	MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.646	MMLIC		
0000			04-3512596		0000916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1427882		0000916053	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.284	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.355	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	3.394	MMLIC		
0000			04-3520009		0000916053	OQ	MassMutual High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.991	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.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

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

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

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

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

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

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

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

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

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 3 3 1 2 2 0 2 5 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 3 3 1 2 2 0 2 5 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 3 3 1 2 2 0 2 5 4 4 5 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 3 3 1 2 2 0 2 5 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 3 3 1 2 2 0 2 5 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 3 3 1 2 2 0 2 5 4 4 9 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	6 3 3 1 2 2 0 2 5 7 0 0 0 0 0 0 2
9.	Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]	6 3 3 1 2 2 0 2 5 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

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

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.			0	0
2505. Accounts receivable	15,341,862	4,663,661	10,678,201	18,277,854
2597. Summary of remaining write-ins for Line 25 from overflow page	15,341,862	4,663,661	10,678,201	18,277,854

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	1,506,357	789,759	2,356,664
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,506,357	789,759	2,356,664

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,123,099,533	4,256,509,561
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	740,845,236	1,551,323,754
	2.2 Additional investment made after acquisition	162,827,721	309,004,968
3.	Capitalized deferred interest and other	11,305,212	15,565,041
4.	Accrual of discount	(326,604)	13,210,092
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(288,939)	(188,619)
7.	Deduct amounts received on disposals	506,043,937	1,000,027,599
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(555,371)	23,054,144
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	13,743,449	756,479
10.	Deduct current year's other than temporary impairment recognized	4,445,235	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,541,271,807	5,123,099,533
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	5,541,271,807	5,123,099,533
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	5,541,271,807	5,123,099,533

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,805,647,921	1,407,752,674
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	198,244,342	1,386,874,043
	2.2 Additional investment made after acquisition	306,079,920	207,646,596
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	(6,484,892)	9,855,146
5.	Unrealized valuation increase/(decrease)	(25,615,616)	90,054,469
6.	Total gain (loss) on disposals	(7,048,223)	1,190,794
7.	Deduct amounts received on disposals	317,107,522	231,751,488
8.	Deduct amortization of premium, depreciation and proportional amortization	(3,295,267)	3,918,835
9.	Total foreign exchange change in book/adjusted carrying value	3,428,984	(2,174,836)
10.	Deduct current year's other than temporary impairment recognized	6,577,718	59,880,642
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,953,862,463	2,805,647,921
12.	Deduct total nonadmitted amounts	12,469,356	10,338,240
13.	Statement value at end of current period (Line 11 minus Line 12)	2,941,393,107	2,795,309,681

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,584,858,466	35,889,697,885
2.	Cost of bonds and stocks acquired	6,225,449,283	10,331,136,522
3.	Accrual of discount	77,077,432	168,861,494
4.	Unrealized valuation increase/(decrease)	16,467,784	80,535,626
5.	Total gain (loss) on disposals	808,392	(105,662,602)
6.	Deduct consideration for bonds and stocks disposed of	4,282,065,775	7,559,849,660
7.	Deduct amortization of premium	24,044,822	71,230,083
8.	Total foreign exchange change in book/adjusted carrying value	194,852,166	(60,393,076)
9.	Deduct current year's other than temporary impairment recognized	29,134,675	88,237,639
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,764,268,250	38,584,858,466
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	40,764,268,250	38,584,858,466

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	8,816,320,460	2,087,505,515	1,303,310,935	(126,351,580)	8,816,320,460	9,474,163,460	0	10,000,235,606
2. NAIC 2 (a)	14,544,646,906	10,739,067,052	9,755,944,713	(152,592,602)	14,544,646,906	15,375,176,644	0	14,505,973,639
3. NAIC 3 (a)	762,921,576	(1,605,235)	119,516,542	(56,289,660)	762,921,576	585,510,140	0	710,585,031
4. NAIC 4 (a)	456,300,374	39,942,389	63,179,041	(1,870,980)	456,300,374	431,192,742	0	448,619,531
5. NAIC 5 (a)	220,450,692	15,661,268	22,655,824	49,154,422	220,450,692	262,610,558	0	225,075,733
6. NAIC 6 (a)	66,270,438	580,472	372,365	11,767,080	66,270,438	78,245,625	0	67,911,720
7. Total ICO	24,866,910,446	12,881,151,462	11,264,979,420	(276,183,320)	24,866,910,446	26,206,899,168	0	25,958,401,260
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	13,751,588,510	1,351,072,504	820,360,251	335,530,559	13,751,588,510	14,617,831,321	0	12,980,178,323
9. NAIC 2	1,310,459,212	35,853,662	59,136,324	50,748,615	1,310,459,212	1,337,925,165	0	1,162,770,391
10. NAIC 3	373,844,445		29,348,629	19,958,165	373,844,445	364,453,980	0	402,210,288
11. NAIC 4	83,924,904	4	19,198,792	(9,006,732)	83,924,904	55,719,384	0	77,549,085
12. NAIC 5	17,402,995		1,349,775	6,987,706	17,402,995	23,040,926	0	14,731,585
13. NAIC 6	43,469,858		148,485	(36,791,922)	43,469,858	6,529,451	0	43,520,972
14. Total ABS	15,580,689,924	1,386,926,170	929,542,256	367,426,390	15,580,689,924	16,405,500,228	0	14,680,960,644
PREFERRED STOCK								
15. NAIC 1	23,000,000	37,451,345			23,000,000	60,451,345	0	15,000,000
16. NAIC 2	250,585,000	437,406,881	30,000,000	11,932,148	250,585,000	669,924,029	0	251,479,903
17. NAIC 3	8,030,222	160,633,284	34,996,000	5,342,193	8,030,222	139,009,699	0	7,279,914
18. NAIC 4	11,675,733			(11,675,733)	11,675,733	0	0	0
19. NAIC 5	12,243,983	5,042,779	19,077	9,553,999	12,243,983	26,821,683	0	8,323,982
20. NAIC 6	20,427,000			36,211	20,427,000	20,463,211	0	15,791,961
21. Total Preferred Stock	325,961,937	640,534,289	65,015,077	15,188,818	325,961,937	916,669,967	0	297,875,760
22. Total ICO, ABS & Preferred Stock	40,773,562,307	14,908,611,920	12,259,536,752	106,431,887	40,773,562,307	43,529,069,362	0	40,937,237,663

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

NAIC 1 $ 642,902,368 ; NAIC 2 $ 2,920,797,699 ; NAIC 3 $; NAIC 4 $; 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	562,254,087	XXX	559,114,031	2,513,564	1,253

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	375,953,404	424,197,318
2. Cost of short-term investments acquired	618,057,189	1,153,451,244
3. Accrual of discount	6,762,937	14,949,157
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	337	(1,091,539)
6. Deduct consideration received on disposals	438,519,781	1,215,552,776
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	562,254,087	375,953,404
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	562,254,087	375,953,404

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	462,108,610
2.	Cost Paid/(Consideration Received) on additions	392,911,634
3.	Unrealized Valuation increase/(decrease)	(192,943,892)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	368,098,863
6.	Considerations received/(paid) on terminations	368,098,863
7.	Amortization	(376,010,821)
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)	286,065,531
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	286,065,531

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				5,313,213
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	5,313,214			
	3.14 Section 1, Column 18, prior year		5,313,214	5,313,214	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year		0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	5,313,213			
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments		5,313,213	5,313,213	
3.3	Subtotal (Line 3.1 minus Line 3.2)				1
4.1	Cumulative variation margin on terminated contracts during the year		1,775,749		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	1,775,749			
	4.23 SSAP No. 108 adjustments		1,775,749		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				5,313,214
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				5,313,214

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	286,065,531	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,313,213	
3.	Total (Line 1 plus Line 2)		291,378,744
4.	Part D, Section 1, Column 6	802,659,966	
5.	Part D, Section 1, Column 7	(511,281,222)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	823,679,319	
8.	Part B, Section 1, Column 13	5,313,213	
9.	Total (Line 7 plus Line 8)		828,992,533
10.	Part D, Section 1, Column 9	1,018,192,184	
11.	Part D, Section 1, Column 10	(189,199,652)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	67,524,909	
14.	Part B, Section 1, Column 20	9,992,725	
15.	Part D, Section 1, Column 12	77,517,634	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,973,539,949	1,944,403,033
2.	Cost of cash equivalents acquired	47,819,398,184	101,302,252,262
3.	Accrual of discount	58,064,707	133,468,767
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	11,201	10,313
6.	Deduct consideration received on disposals	47,662,586,241	100,406,594,426
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,188,427,799	2,973,539,949
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,188,427,799	2,973,539,949

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
146738DE6	Various	FL		01/11/2023	11.280	0	12,918	1,510,693
146738FG9	Various	FL		02/09/2023	11.838	0	9,727	588,223
146738GH6	Various	CA		02/24/2023	6.562	0	184,829	2,471,650
146738HI3	Various	FL		03/09/2023	7.750	0	90,338	2,854,633
146738JK6	Various	FL		04/11/2023	7.579	0	76,385	3,888,841
146738OP9	Various	MA		06/06/2023	6.381	0	20,628	5,399,210
146738PQ6	Various	CA		06/23/2023	9.152	0	680,612	4,356,263
146738QR3	Various	CA		07/11/2023	8.676	0	120,790	6,714,036
146738ST7	Various	CO		08/10/2023	8.374	0	539,045	6,592,046
146738TU3	Various	CO		08/11/2023	6.678	0	1,612,512	13,370,453
146738UV9	Various	CA		08/24/2023	8.803	0	161,972	4,331,506
146738WX3	Various	FL		09/21/2023	8.267	0	480,133	7,847,225
146738XY0	Various	CA		10/12/2023	8.134	0	439,445	6,890,048
146738YZ6	Various	FL		10/26/2023	9.802	0	302,075	3,757,548
146738ZA0	Various	CA		11/09/2023	8.828	0	483,885	9,066,547
146738ZB8	Various	FL		11/29/2023	8.585	0	89,970	1,750,314
146738ZD4	Various	CA		12/07/2023	8.099	0	128,265	3,219,547
146738ZG7	Various	CA		12/21/2023	9.450	0	1,117,594	7,967,193
146738ZI3	Various	CA		12/21/2023	7.808	0	537,553	6,009,714
146738ZJ1	Various	FL		01/11/2024	6.250	0	162,735	4,961,485
146738ZK8	Various	FL		01/11/2024	7.673	0	246,543	12,945,457
243820ZA8	Various	CA		09/16/2022	7.338	0	8,054	7,696,448
62938XZJ6	Various	NY		01/11/2024	9.092	0	1,157	9,374,006
BGS21TM27	Various	NC		01/25/2024	6.020	0	128,506	3,261,293
BGS22X8H0	Various	FL		02/08/2024	9.860	0	1,093	247,698
BGS26ES03	Various	CA		01/25/2024	7.633	0	61,932	12,066,849
BGS26ES11	Various	GA		02/08/2024	8.469	0	515,717	6,456,708
BGS277MN3	Various	CA		02/22/2024	8.743	0	287,819	8,461,674
BGS277N02	Various	NC		03/07/2024	8.790	0	1,430,703	10,046,656
BGS27RM25	Various	FL		03/21/2024	8.587	0	509,615	6,076,154
BGS29VH79	Various	CA		04/11/2024	9.595	0	864,736	11,017,668
BGS2AZPX2	Various	FL		04/25/2024	7.817	0	580,552	12,202,586
BGS2C65N8	Various	NJ		05/09/2024	9.102	0	920,809	9,459,489
BGS2DSSB0	Various	FL		05/23/2024	8.710	0	115,731	8,412,038
BGS2F5TD3	Various	FL		06/26/2024	9.512	0	91,923	4,478,974
BGS2F5Z07	Various	FL		06/13/2024	8.891	0	286,550	2,922,479
BGS2HJZM4	Various	FL		07/25/2024	9.023	0	275,389	5,227,386
BGS2LDT56	Various	CA		08/22/2024	7.500	0	316,016	3,902,111
BGS2VUC63	Various	NY		12/10/2024	11.939	0	(503,764)	4,732,544
BGS2W7884	Various	CA		11/21/2024	7.423	0	358,598	4,619,650
BGS30WV60	Various	FL		01/23/2025	11.124	0	(148,907)	1,502,170
BGS332RL5	Various	NY		02/25/2025	10.867	0	(319,223)	2,766,483
BGS399LY2	Various	TX		04/10/2025	8.670	8,154,589	0	8,023,616
BGS399N46	Various	FL		04/11/2025	8.259	5,854,440	0	6,016,250
BGS399PC6	Various	NJ		04/10/2025	7.710	11,385,402	0	11,529,001
BGS399R67	Various	NY		04/29/2025	7.412	8,540,417	0	7,868,329
BGS399T99	Various	NC		04/17/2025	8.358	4,210,051	0	4,291,151
BGS399TW8	Various	FL		04/30/2025	7.920	68,884,403	0	69,495,491
BGS399U30	Various	CA		04/30/2025	8.170	12,607,529	0	12,872,628
BGS399VV7	Various	CA		04/17/2025	7.070	12,635,110	0	12,496,434
BGS3BXDA7	Various	FL		05/15/2025	7.820	9,497,575	0	9,689,212
BGS3BXDQ2	Various	FL		05/15/2025	7.622	2,384,404	0	2,389,498
BGS3BXEJ7	Various	CA		05/23/2025	7.700	14,725,482	0	14,991,507
BGS3BXFK3	Various	CA		05/14/2025	7.710	55,394,739	0	55,949,257
BGS3BXFT4	Various	NJ		05/14/2025	8.500	424,755	0	434,229

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BGS3BXKQ4	Various	CA		05/29/2025	7.700	25,579,806	0	25,840,131
BGS3BXL26	Various	NY		05/29/2025	8.019	1,170,342	0	1,203,419
BGS3BXL91	Various	FL		05/08/2025	7.687	3,524,111	0	3,581,754
BGS3CNAB9	Various	NY		05/28/2025	10.495	2,711,773	0	2,782,112
BGS3DNTF9	Various	NY		06/26/2025	7.459	12,865,132	0	12,385,380
BGS3F5S18	Various	CA		06/16/2025	7.356	44,519,787	0	44,826,033
BGS3F60J7	Various	GA		06/27/2025	7.530	5,109,073	0	5,134,611
BGS3F6EE3	Various	CA		06/12/2025	7.590	68,069,765	0	68,911,497
BGS3F6LB1	Various	PA		06/18/2025	7.375	994,728	0	1,008,831
BGS3FBH09	Various	NY		06/26/2025	7.610	24,481,936	0	24,770,205
0399999. Mortgages in good standing - Residential mortgages-all other						403,725,349	13,280,960	657,914,272
N216311	Salt Lake City	UT		07/19/2022	11.920		2,565,921	87,743,502
N21E053	London	GBR		03/28/2025	5.990		(220,221)	22,345,798
N226161	Flower Mound	TX		12/02/2022	9.810		616,091	16,840,045
N236011	Philadelphia	PA		06/23/2023	9.320		128,432	13,632,247
N236031	New York	NY		07/19/2023	9.160		814,631	16,672,211
N236071	The Woodlands	TX		08/15/2023	7.390		1,486,726	2,197,213
N236081	Bedford	MA		07/27/2023	9.570		700,438	85,131,049
N236101	Lancaster	TX		09/20/2023	9.060		756,050	26,571,427
N236121	Buena Park	CA		10/04/2023	7.510		511,344	31,754,350
N236281	Sandy	UT		03/25/2024	7.460		(234,889)	19,682,839
N23A021	Willawong	AUS		08/02/2023	7.820		8,355	7,023,179
N23A031	Te Kauwhata	NZL		12/22/2023	9.070		405,027	9,040,849
N246021	Menifee	CA		07/30/2024	9.320		3,722,497	3,500,000
N246081	Darien	CT		06/25/2024	9.810		287,903	3,823,529
N246111	Lakeville	MN		09/12/2024	8.570		745,184	18,181,820
N24A011	Melbourne	AUS		09/04/2024	9.320		745,261	2,978,530
N24A031	Wanaka	NZL		03/19/2025	9.070		3,841,323	5,227,421
N24E021	Worksop	GBR		08/16/2024	8.220		2,262,392	4,892,444
N24E052	Linden	DEU		11/27/2024	7.660		3,499,779	11,868,192
NAC0031	New York	NY		12/21/2022	8.870		3,600,398	198,370,000
NAC0041	New York	NY		09/29/2022	9.560		947,083	313,571,554
NAC0071	Boston	MA		09/21/2023	8.560		2,881,375	75,793,085
NAC0081	North Las Vegas	NV		11/13/2023	9.080		481,148	44,750,000
NAC0091	Lithia Springs	GA		11/13/2023	9.010		507,535	26,600,000
NAC0101	North Fort Myers	FL		02/28/2024	9.460		5,348,675	6,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	36,408,458	1,054,591,284
N226091	Brooklyn	NY		11/16/2022	13.560		3,207,884	293,999,510
0699999. Mortgages in good standing - Mezzanine Loans						0	3,207,884	293,999,510
0899999. Total Mortgages in good standing						403,725,349	52,897,302	2,006,505,066
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						403,725,349	52,897,302	2,006,505,066

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
146738BC2	Various	NC		12/09/2022	06/30/2025	1,460,548					0		1,460,548	1,460,548			0
BGS16BBV1	Various	CA		03/01/2022	06/30/2025	15,000,000					0		15,000,000	15,000,000			0
NAG0571	Prescott	AZ		06/01/2021	05/27/2025	20,370,882					0		20,370,882	20,370,882			0
NAC0023	New York	NY		07/07/2022	06/30/2025	4,163,571					0		6,273,280	6,273,280			0
0199999. Mortgages closed by repayment						40,995,001	0	0	0	0	0	0	43,104,710	43,104,710	0	0	0
Residential											0		171,581,380	171,598,260		16,880	16,880
Commercial											0		3,307,780	3,307,780			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	174,889,160	174,906,040	0	16,880	16,880
0599999 - Totals						40,995,001	0	0	0	0	0	0	217,993,870	218,010,750	0	16,880	16,880

STATEMENT AS OF JUNE 30, 2025 OF THE MassMutual Ascend Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
80942A-A5-3	9066 TERFIN 0 10/02/25	Springfield	MA	TER Finance Jersey Ltd		03/05/2025		0	80,446,428	0	0	0.000
0199999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								0	80,446,428	0	0	XXX
472321-AG-3	9028 JMAC 2008-R2 1A3 VARIABLE COUPON 6.000000 MATURITY 20351025	Springfield	MA	Jefferies Resecuritization Trust 2008-R2		01/01/2025		0	1,748	0	0	0.000
74928U-AX-5	9029 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	RBSSP Resecuritization Trust 2009-12		01/01/2025		0	49	0	0	0.000
BGS16B-BY-5	9049 Atreides Funding Trust - Pass-Through Interest Purchase Note	Springfield	MA	Atreides Funding Trust		01/01/2025		0	24,508,340	0	0	0.000
05552F-AE-7	9050 BBCMS Trust-BBCMS 2022-C15 D	Springfield	MA	BBCMS Mortgage Trust 2022-C15		01/01/2025		0	1,962,916	0	0	0.000
05552X-AJ-7	9051 BBCMS Mortgage Trust 202-BBCMS 2021-C12 E	Springfield	MA	BBCMS Mortgage Trust 2021-C12		01/01/2025		0	10,122,831	0	0	0.000
065404-AA-3	9052 BANK 2018-BNK10-BANK 2018-BN10 D	Dover	DE	BANK 2018-BNK10		01/01/2025		0	1,985,115	0	0	0.000
17328R-AG-4	9053 Citigroup Commercial Mor-CGCMT 2020-GC46 D	New York	NY	Citigroup Commercial Mortgage Trust 2020-GC46		01/01/2025		0	2,485,350	0	0	0.000
61759X-AC-6	9056 Morgan Stanley Re-REMIC -MSRR 2010-R8 1C	Springfield	MA	Morgan Stanley Re-REMIC Trust 2010-R8		01/01/2025		0	1,716,287	0	0	0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								0	42,782,636	0	0	XXX
05946X-R7-0	9002 BAFC 2005-7 2A2 FLOATING COUPON 0.525410 MATURITY 20351125	Springfield	MA	Banc of America Funding 2005-7 Trust		01/01/2025		0	69,282	0	0	0.000
251563-FP-2	9004 DMSI 2004-4 7AR3 VARIABLE COUPON 2.207691 MATURITY 20340625	Springfield	MA	Deutsche Mortgage Securities Inc Mortgage Loan Trust 2004-4		01/01/2025		0	231	0	0	0.000
86359D-EY-9	9014 SASC 2005-RF2 AIO VARIABLE COUPON 1.007820 MATURITY 20350425	New York	NY	Structured Asset Securities Corp		01/01/2025		0	17,674	0	0	0.000
40431H-AD-9	9027 HALO 2006-2 1A4 FLOATING COUPON 0.965410 MATURITY 20361225	Springfield	MA	HSI Asset Loan Obligation Trust 2006-2		01/01/2025		0	(1,261)	0	0	0.000
36242D-LY-7	9033 GSR 2004-13F 4A2 FLOATING COUPON 3.265410 MATURITY 20341125	Springfield	MA	GSR Mortgage Loan Trust 2004-13F		01/01/2025		0	12,239	0	0	0.000
36298G-AA-7	9036 GSPA Monetization Trust-SECURED	Springfield	MA	GSPA Monetization Trust		01/01/2025		0	6,733,449	0	0	0.000
57430U-30-1	9037 Maryland Trust 2006-I-MDIBS 2006-1A A	Springfield	MA	Maryland Trust 2006-I		01/01/2025		0	1,094,555	0	0	0.000
70337U-10-0	9059 Patrons' Legacy-PATRNL 5.775 12/23/22	Austin	TX	Patrons' Legacy		01/01/2025		0	3,018,287	0	0	0.000
70337Y-10-2	9060 Patrons' Legacy-PATRNL 5.8594 07/10/58	Austin	TX	Patrons' Legacy		01/01/2025		0	942,770	0	0	0.000
70338A-10-3	9061 Patrons' Legacy-PATRNL 5.646 05/17/22	Austin	TX	Patrons' Legacy		01/01/2025		0	1,325,415	0	0	0.000
70338C-10-9	9062 Patrons' Legacy-PATRNL 6.673 12/04/23	Austin	TX	Patrons' Legacy		01/01/2025		0	1,103,351	0	0	0.000
761118-GT-9	9065 RALI Series 2005-QS13 Tr-RALI 2005-QS13 1A2	Springfield	MA	RALI Series 2005-QS13 Trust		01/01/2025		0	0	0	0	0.000
62878H-AA-9	9067 NATF AMERICA LLC-AUTO LOAN	Springfield	MA	NATF America 2022-8 LLC		01/01/2025		0	37,210,526	0	0	0.000
BGS16B-1A-8	9081 Perimeter Master Note Business Trust	Carson City	NV	Perimeter Master Note Business Trust		01/01/2025		0	10,695,378	0	0	0.000
BGS2QS-8S-1	9082 Sunlight Financial LLC	Trenton	NJ	Sunlight Financial LLC		01/01/2025		0	2,187,801	0	0	0.000
60510M-BS-6	9083 Default Consulting Group Inc	Tallahassee	FL	Default Consulting Group Inc		05/13/2025		1,134,744	0	0	0	0.000
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated								1,134,744	64,409,695	0	0	XXX
33768D-AE-4	9054 FirstKey Homes 2022-SFRA-FKH 2022-SFRA C	Springfield	MA	FirstKey Homes 2022-SFR2 Trust		01/01/2025		0	8,247,529	0	0	0.000
74332V-AE-5	9057 Progress Residential 202-PROG 2022-SFR2 C	Springfield	MA	Progress Residential 2022-SFR2 Trust		01/01/2025		0	5,969,360	0	0	0.000
74334D-AG-8	9058 Progress Residential 202-PROG 2022-SFR6 D	Springfield	MA	Progress Residential 2022-SFR6 Trust		01/01/2025		0	10,499,793	0	0	0.000
00178X-AB-9	9068 AMSR 2019-SFR1 Trust-AMSR 2019-SFR1 B	Springfield	MA	AMSR 2019-SFR1 Trust		01/01/2025		0	4,999,561	0	0	0.000
1199999. Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	29,716,243	0	0	XXX
000000-00-0	2781 FIRST EAGLE DCF A FUNDING LLC	Boston	MA	First Eagle DCF Manager LLC		07/06/2023	1	0	91,786	0	1,352,509	40.000
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Gryphon Mezzanine Partners GP LP		11/30/2017		0	55,690	0	387,352	4.641
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	PineBridge Private Credit Gen Part LP		11/28/2018		0	5,121	0	1,756,253	9.939
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Gryphon Mezzanine Partners II LP		12/20/2019		0	9,356	0	1,187,139	5.629
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019		0	296,203	0	381,806	3.199
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated								0	458,156	0	5,065,060	XXX
000000-00-0	2244 Hidden Harbor Capital Parnters I LP	Boca Raton	FL	Hidden Harbor Capital Partners GP I LP		02/08/2018	3	0	(3,000,000)	0	0	1.872
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Gryphon GenPar VI LP		11/26/2021	3	0	324,714	0	637,165	0.427
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	MidOcean Associates V LP		11/09/2021	3	0	224,886	0	1,093,977	0.168
000000-00-0	2589 Hidden Harbor Capital Partners II L P	Boca Raton	FL	Hidden Harbor Capital Partners GP I LP		09/07/2022	3	0	721,028	0	1,385,154	2.254
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3	0	317,907	0	1,114,023	0.375
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022	1	0	223,546	0	1,403,169	0.325
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022	1	0	592,754	0	1,101,942	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO 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
000000-00-0	2657 A&M Capital Partners III LP	Greenwich	CT	A&M Capital GP III LP		12/16/2022	3	0	41,232	0	3,310,113	0.300
000000-00-0	2686 SER Capital Partners I LP	Houston	TX	Apollo Global Management		07/31/2021	3	0	67,990	0	488,202	1.951
000000-00-0	2692 NexPhase Capital Fund V LP	New York	NY	NexPhase Capital Fund IV GP LP		12/16/2022	3	0	1,000,084	0	3,388,191	1.058
000000-00-0	2693 Sunstone Partners III Main LP	San Mateo	CA	Sunstone Partners		04/12/2023	3	0	489,006	0	2,182,059	0.595
000000-00-0	2713 Rockland Power Partners IV LP	The Woodlands	TX	Rockland Power Partners III GP LLC		10/20/2022	3	0	949,640	0	1,565,543	0.719
000000-00-0	2717 Ampersand 2022 LP	Wellesley	MA	AMP CF Management Company Ltd Partner		11/02/2022	3	0	210,167	0	3,132,750	0.404
000000-00-0	2733 Capital Z Partners (MGA) L.P.	New York	NY	Capital Z Partners		12/14/2022	3	0	14,285	0	0	1.054
000000-00-0	2755 Bertram Capital V LP	Foster City	CA	Bertram Growth Capital IV GP LP		06/09/2023	3	0	435,231	0	2,556,555	0.427
000000-00-0	2780 Amulet Capital Fund III LP	Greenwich	CT	Amulet Capital Fund II GP LP		08/01/2023	3	0	16,303	0	2,063,490	0.360
000000-00-0	2783 Long Ridge Equity Partners IV LP	New York	NY	Long Ridge Equity Partners		11/10/2023	3	0	35,873	0	2,364,127	0.486
000000-00-0	2792 Hayfin Maritime Yield Fund LP	George Town	CYM	HAYFIN MARITIME YIELD FUND GP LIMITED		10/25/2023	3	0	11,290	0	3,881,055	1.073
000000-00-0	2802 Ara USDCF US Co Invest LP	Houston	TX	Ara Infrastructure		02/16/2024	3	0	52,410	0	3,450,099	3.333
000000-00-0	2804 EIV Capital Fund V LP	Houston	TX	EIV Fund Advisors IV LLC		06/03/2024	3	0	8,714	0	3,054,933	0.500
000000-00-0	2817 Tiger Infrastructure Partners Fund IV	New York	NY	Tiger Infrastructure Partners		02/24/2025	3	0	15,116	0	3,785,916	0.340
000000-00-0	2828 KLAR Partners II SCSp	LUXEMBOURG	LUX	KLAR Partners		05/21/2024	3	0	292,359	0	2,014,301	0.274
000000-00-0	2867 Trive Capital Fund V LP	Dallas	TX	Trive Capital Fund IV GP LLC		02/20/2025	3	0	254,293	0	2,038,652	0.100
000000-00-0	2882 ENDIYA PARTNERS FUND MAURITIUS III	Port Louis	MUS	ENDIYA PARTNERS FUND MAURITIUS III		12/31/2024	3	0	34,311	0	1,541,606	2.650
000000-00-0	2909 Snowhawk Osprey Coinvest LP	New York	NY	Snowhawk Partners		03/01/2025	3	0	850,000	0	1,925,000	11.211
000000-00-0	2919 Pioneer Infrastructure Partners II SCSp	London	GBR	Pioneer Point Partners		04/01/2025	3	1,283,039	0	0	9,783,905	1.400
000000-00-0	2920 Snowhawk Capital Digital Opportunities Fund I LP	New York	NY	Snowhawk Partners		03/31/2025	3	0	3,613,894	0	7,394,631	1.000
000000-00-0	2922 Eurazeo Transition Infrastructure Co-Investment Fund (ETIX C	Paris	FRA	Eurazeo Infrastructure Partners		03/31/2025	3	0	1,065,630	0	428,173	23.333
000000-00-0	2923 One Equity Partners IX LP	New York	NY	One Equity Partners		03/31/2025	3	0	773,201	0	1,748,251	3.487
000000-00-0	2924 Ember Infrastructure Fund II LP	New York	NY	Ember Infrastructure		05/01/2025	3	2,197,424	0	0	5,433,696	1.154
000000-00-0	2928 Whitman Peterson Partners V LP	Wilmington	DE	Whitman Peterson		06/01/2025	3	188,455	20,622	0	4,143,977	0.460
000000-00-0	2933 New Mountain SRC Continuation Fund LP	New York	NY	New Mountain Capital		05/01/2025	3	1,606,202	0	0	888,377	0.083
000000-00-0	2935 SilverTree Equity VIII LP	St. Helier New Jersey	NJ	SilverTree		05/01/2025	3	1,779,180	0	0	720,820	1.253
000000-00-0	2949 UNOSQUARE REP HOLDINGS LLC	Charlotte	NC	Unosquare		06/01/2025	2	14,673	0	0	0	0.008
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3	0	56,678	0	1,027,643	1.074
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Solamere Capital Fund II GP LP		08/19/2013	3	0	29,142	0	1,036,460	1.881
000000-00-0	6034 Solamere Capital Fund II-A LP	Cincinatti	OH	Snow Phipps GP III LLC		08/19/2013	3	0	64,152	0	369,288	2.092
000000-00-0	6048 Gryphon Partners V LP	San Francisco	CA	Gryphon GenPar V LP		08/29/2018		0	6,525	0	0	0.608
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017	1	0	49,820	0	0	4.477
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Rivercrest Capital GP LLC		06/25/2018		0	966,123	0	1,762,403	1.407
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018		0	443,790	0	808,615	0.503
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Solamere Capital Fund III GP LP		11/20/2018		0	60,779	0	428,048	1.582
000000-00-0	6078 TriArtisan PFC Partners LLC	New York	NY	Get Me Mears Group Holdings LLC		02/27/2019		0	12,290	0	0	10.110
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Cross Creek Capital III GP LP		03/09/2021		0	115,000	0	1,092,535	1.696
000000-00-0	6092 Corsair Indigo Investors LP	New York	NY	Corsair Indigo Management LP		12/07/2020		0	761,985	0	0	5.993
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Riverwood Capital III LP		03/27/2020		0	117,718	0	410,589	0.692
000000-00-0	6142 TriArtisan Orlando Partners LLC	New York	NY	TriArtisan Orlando MM LLC		03/12/2018		0	16,552	0	0	15.009
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								7,068,973	12,357,040	0	86,955,433	XXX
000000-00-0	2737 Appian Natural Resources Fund III LP	Jersey	GBR	Appian Natural Resources Fund GP II Limi		01/13/2023	3	0	146,934	0	3,342,639	0.619
000000-00-0	2849 CP Argo Marina Holdings	New York	NY	Centerbridge Partners LP		06/30/2024	3	0	252,603	0	0	43.478
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opp Assoc LP		12/05/2018		0	261,561	0	2,723,800	1.688
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								0	661,098	0	6,066,440	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3	0	2,585,962	21,354,980	0	4.304
000000-00-0	2731 MM Kannapolis Industrial Member LLC	Boston	MA	Massachusetts Mutual Life Ins Co		02/08/2023	3	0	644,682	1,779,909	0	12.920
000000-00-0	2839 MM Speedway El Paso Member LLC	Charlotte	NC	Speedway El Paso JV LLC		03/24/2025	3	0	192,238	124	0	12.402
000000-00-0	2866 MM Ironhead Commerce Center	Springfield	MA	MassMutual		09/26/2024	3	0	2,611,962	844,493	0	20.830
000000-00-0	2889 Barings Joondalup Trust	Sydney	AUS	Barings Australia Asset Management Pty		01/02/2025	3	0	2,489,898	2,318,268	0	19.040
000000-00-0	2903 MM 425 Montgomery Member LLC	Charlotte	NC	BDRF 425 Montgomery Member LLC		01/31/2025	3	0	112,776	588,074	0	9.743
000000-00-0	2945 MM Breton Village Member LLC	Charlotte	NC	MM Breton Village Member LLC		06/01/2025	3	4,448,647	0	8,151,840	0	16.981
000000-00-0	2946 MM Tokyo BTR1 LLC	Boston	MA	Tokyo BTR1GK		06/01/2025	3	1,347,729	0	1,654,109	0	30.000
000000-00-0	2530A MM Horizon Savannah Member II LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		03/15/2024	3	0	521,217	0	0	7.220

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
000000-00-0	2530B MM Horizon Savannah Member III LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2025	3	0	462	0	0	7.600
000000-00-0	2839A MM Speedway El Paso Member II LLC	Charlotte	NC	Speedway El Paso JV LLC		03/24/2025	3	0	31,845	464,906	0	11.745
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Massachusetts Mutual Life Ins Co		10/25/2021		0	0	3,833,145	0	0.597
000000-00-0	2525 MM BIG Peninsula Co-Invest	Hartford	CT	Massachusetts Mutual Life Ins Co		06/30/2021		0	0	2,900,488	0	1.241
000000-00-0	2676 Trailside II	Hartford	CT	Massachusetts Mutual Life Ins Co		07/26/2022		0	0	8,956,915	1,100,404	2.386
000000-00-0	2833 Barings Miller Investment Trust	Sydney		Barings Australia Asset Management Pty		06/28/2024		0	0	4,330,623	0	0.373
000000-00-0	2902 Outbound Sedona	Charlotte	NC	MM Sedona Vortex Investor LLC		12/01/2024		0	0	3,797,591	0	0.374
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								5,796,376	9,191,042	60,975,465	1,100,404	XXX
000000-00-0	2917 COUNTERPOINTE ASCEND MORTGAGE LENDING LLC	Wilmington	DE	COUNTERPOINTE INVESTMENT MANAGEMENT LLC		05/01/2025	3	6,950,000	0	0	0	100.000
000000-00-0	2955 LNL MM 2 LLC	Wilmington	DE	LNL Capital IA LLC		06/01/2025	3	774,250	0	0	1,600,750	0.950
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated								7,724,250	0	0	1,600,750	XXX
000000-00-0	2895A Barings Construction Lending Fund LP	Springfield	MA	BRECS VII GP LLC		12/12/2024	3	0	577,497	0	0	8.950
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated								0	577,497	0	0	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3	0	(573,319)	0	0	0.000
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3	0	(33,081)	0	2,992,950	0.845
000000-00-0	2744 OEP VIII Project Laser Co-Investment Partners LP	New York	NY	One Equity Partners		03/17/2023	3	0	1,406	0	0	1.110
000000-00-0	2782 Q-Energy V FCR	Madrid	ESP	Amulet Capital Fund II GP LP		08/18/2023	3	0	779,887	0	2,219,678	0.300
000000-00-0	2869 TW WTG Co Invest LP	Dallas	TX	Tailwater Capital		12/19/2024	3	0	12,000	0	22,442	4.000
000000-00-0	2918 LNL MM LLC	Wilmington	DE	LNL Capital IA LLC		03/03/2025	3	0	1,455,825	0	49,620,453	23.750
000000-00-0	2601A BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3	0	573,319	0	0	38.991
000000-00-0	2616A Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3	0	33,081	0	0	0.845
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated								0	2,249,118	0	54,855,523	XXX
04018V-AA-1	9001 ARES FIN III LLC VARIABLE COUPON 4.125000 MATURITY 20510630	Sacramento	CA	Ares Finance Co III LLC		01/01/2025		0	4,812,500	0	0	0.000
37959G-AC-1	9005 GLOBAL ATLANTI VARIABLE COUPON 4.700000 MATURITY 20511015	Springfield	MA	Global Atlantic Fin Co		04/08/2025		14,155,200	0	0	0	0.000
00BN4L-2V-4	9020 ALLIANZ SE VARIABLE COUPON 3.500000 MATURITY	Springfield	MA	Allianz SE		01/01/2025		0	14,437,500	0	0	0.000
89117F-8Z-5	9038 Toronto-Dominion Bank/Th-TD 8 1/8 10/31/2082	Toronto		Toronto-Dominion Bank/The		01/01/2025		0	22,936,000	0	0	0.000
2999999. Capital Notes - Unaffiliated								14,155,200	42,186,000	0	0	XXX
00834H-10-4	7171 - Affirm Asset Securitization Trust 2022-X1	Springfield	MA	Affirm Asset Securitization Trust 2022-X1		02/04/2022		0	40,468	0	0	0.000
03770*-AD-4	7220 Apollo Asset-Backed Finance Lending Company, L.P. BA Residual Tranche	New York	NY	Apollo Asset-Backed Finance Lending Co LP		06/28/2024		0	395,833	0	0	0.000
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								0	436,301	0	0	XXX
000000-00-0	2725 Sprott Private Resource Lending Fund III LP	Toronto	CAN	Sprott Resource Lending Corp		11/29/2022	3	0	338,239	0	2,986,388	0.849
5699999. Any Other Class of Assets - Unaffiliated								0	338,239	0	2,986,388	XXX
6899999. Total - Unaffiliated								30,083,167	276,040,955	0	157,529,593	XXX
6999999. Total - Affiliated								5,796,376	9,768,539	60,975,465	1,100,404	XXX
7099999 - Totals								35,879,543	285,809,494	60,975,465	158,629,997	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BGS16B-BY-5	9049 Atreides Funding Trust - Pass-Through Interest Purchase Note	Springfield	MA	Transfer	06/23/2022	01/01/2025	0	0	0	0	0	0	0	0	4,556,552	0	0	0	0
61759X-AC-6	9056 Morgan Stanley Re-REMIC -MSRR 2010-R8 1C	Springfield	MA	Transfer	12/28/2021	01/01/2025	0	0	0	0	0	0	0	0	2,809	0	0	0	0
74928U-AX-5	9029 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	Transfer	11/02/2009	01/01/2025	0	0	0	0	0	0	0	0	13,963	0	0	0	0
75971F-AY-9	9006 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Wilmington	DE	Transfer	09/21/2010	01/01/2025	0	0	0	0	0	0	0	0	33,759	0	0	0	0
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	4,607,083	0	0	0	0
251563-FP-2	9004 DMSI 2004-4 7AR3 VARIABLE COUPON 2.207691 MATURITY 20340625	Springfield	MA	Transfer	08/18/2004	01/01/2025	0	0	0	0	0	0	0	0	429	0	0	0	0
83612T-AR-3	9008 SVHE 2007-OPT1 X VARIABLE COUPON 0.049071 MATURITY 20370625	Hartford	CT	Transfer	10/04/2007	01/01/2025	0	0	0	0	0	0	0	0	1,877	0	0	0	0
86359D-EY-9	9014 SASC 2005-RF2 AIO VARIABLE COUPON 1.007820 MATURITY 20350425	New York	NY	Transfer	02/03/2015	01/01/2025	0	0	0	0	0	0	0	0	26,594	0	0	0	0
059523-AN-0	9030 BAFC 2007-5 4A3 FLOATING COUPON 2.115410 MATURITY 20370725	Springfield	MA	Transfer	12/06/2013	01/01/2025	0	0	0	0	0	0	0	0	60,317	0	0	0	0
36298G-AA-7	9036 GSPA Monetization Trust-SECURED	Springfield	MA	Transfer	12/28/2021	01/01/2025	0	0	0	0	0	0	0	0	556,068	0	0	0	0
70337U-10-0	9059 Patrons' Legacy-PATRNL 5.775 12/23/22	Austin	TX	Transfer	12/28/2021	01/01/2025	0	0	0	0	0	0	0	0	1,883,787	0	0	0	0
472321-AG-3	7228 JMAC 2008-R2 1A3 VARIABLE COUPON 6.000000 MATURITY 20351025	Springfield	MA	Liquidation of Investment	08/26/2008	03/26/2025	0	0	0	0	0	0	0	0	1,748	0	0	0	0
74928U-AX-5	7229 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	Liquidation of Investment	11/02/2009	03/26/2025	0	0	0	0	0	0	0	0	(7,398)	0	0	0	0
75971F-AY-9	7230 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Liquidation of Investment	09/21/2010	03/27/2025	0	0	0	0	0	0	0	0	(5,761)	0	0	0	0
0799999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	2,517,662	0	0	0	0
00178X-AB-9	9068 AMSR 2019-SFR1 Trust-AMSR 2019-SFR1 B	Springfield	MA	Transfer	12/28/2021	01/01/2025	0	0	0	0	0	0	0	0	5,000,000	0	0	0	0
1199999. Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	5,000,000	0	0	0	0
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	Distribution	11/28/2018	05/31/2025	3,626,984	0	0	0	0	0	0	3,626,984	3,626,984	0	0	0	0
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	04/30/2025	353,475	0	0	0	0	0	0	353,475	353,475	0	0	0	0
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	04/01/2025	455,854	0	0	0	0	0	0	455,854	455,854	0	0	0	0
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							4,436,313	0	0	0	0	0	0	4,436,313	4,436,313	0	0	0	0
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Distribution	11/26/2021	04/01/2025	213,165	0	0	0	0	0	0	213,165	213,165	0	0	0	0
000000-00-0	2589 Hidden Harbor Capital Partners II L P	Boca Raton	FL	Distribution	09/07/2022	05/02/2025	1,480,660	0	0	0	0	0	0	1,480,660	1,480,660	0	0	0	0
000000-00-0	2614 NSH Verisma Holdco LP	Radnor	PA	Distribution	12/16/2021	04/24/2025	6,114	0	0	0	0	0	0	6,114	6,114	0	0	0	0
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Distribution	12/27/2021	06/30/2025	(5,655,647)	0	0	0	0	0	0	(5,655,647)	(5,655,647)	0	0	0	0
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	Distribution	04/25/2022	04/30/2025	19,260	0	0	0	0	0	0	19,260	19,260	0	0	0	0
000000-00-0	2657 A&M Capital Partners III LP	Greenwich	CT	Distribution	12/16/2022	06/10/2025	106	0	0	0	0	0	0	106	106	0	0	0	0
000000-00-0	2705 Energy Acquisition Vehicle LP	New York	NY	Distribution	09/22/2022	05/01/2025	279,552	0	0	0	0	0	0	279,552	279,552	0	0	0	0
000000-00-0	2762 IPCC Advisor LP	Wilmington	DE	Distribution	05/25/2023	04/01/2025	189	0	0	0	0	0	0	189	189	0	0	0	0
000000-00-0	2804 EIV Capital Fund V LP	Houston	TX	Distribution	06/03/2024	05/31/2025	301,776	0	0	0	0	0	0	301,776	301,776	0	0	0	0
000000-00-0	2859 CB Laker Buyer LP	New York	NY	Distribution	07/01/2024	04/01/2025	1,816,536	0	0	0	0	0	0	1,816,536	1,816,536	0	0	0	0
000000-00-0	2861 Kudu Investment Management LLC	New York	NY	Distribution	07/01/2024	04/01/2025	160,391	0	0	0	0	0	0	160,391	160,391	0	0	0	0
000000-00-0	2910 Kayne Private Energy Income Fund III LP	Los Angeles	CA	Distribution	02/01/2025	06/04/2025	0	0	0	0	0	0	0	920,832	920,832	0	0	0	0
000000-00-0	2913 BharCap Partners II LP	Greenwich	CT	Distribution	03/01/2025	06/17/2025	0	0	0	0	0	0	0	266,478	266,478	0	0	0	0
000000-00-0	2920 Snowhawk Capital Digital Opportunities Fund I LP	New York	NY	Distribution	03/31/2025	06/24/2025	0	0	0	0	0	0	0	933,174	933,174	0	0	0	0
000000-00-0	6016 Channel 51 LLC	MIAMI	FL	Distribution	04/29/2016	06/30/2025	2,176,291	0	0	0	0	0	0	2,176,291	2,176,291	0	0	0	0
000000-00-0	6018 StepStone VC Opportunities IV, L.P	Owing Mills	MD	Distribution	04/25/2016	06/23/2025	507,500	0	0	0	0	0	0	507,500	507,500	0	0	0	0
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	04/01/2025	130,023	0	0	0	0	0	0	130,023	130,023	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase/(Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/Adjusted Carrying Value	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	06/01/2025	557,577	0	0	0	0	0	0	557,577	557,577	0	0	0	0
000000-00-0	6034 Solamere Capital Fund II-A LP	Cincinatti	OH	Distribution	08/19/2013	06/11/2025	513,747	0	0	0	0	0	0	513,747	513,747	0	0	0	0
000000-00-0	6048 Gryphon Partners V LP	San Francisco	CA	Distribution	08/29/2018	06/30/2025	125,011	0	0	0	0	0	0	125,011	125,011	0	0	0	0
000000-00-0	6052 Bridge Growth Partners LP Accedian Holdings	New York	NY	Distribution	05/19/2017	05/01/2025	1,434,027	0	0	0	0	0	0	1,434,027	1,434,027	0	0	0	0
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	06/01/2025	871,624	0	0	0	0	0	0	871,624	871,624	0	0	0	0
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	06/16/2025	1,365,485	0	0	0	0	0	0	1,365,485	1,365,485	0	0	0	0
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	06/01/2025	243,089	0	0	0	0	0	0	243,089	243,089	0	0	0	0
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	06/23/2025	806,895	0	0	0	0	0	0	806,895	806,895	0	0	0	0
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Distribution	11/01/2018	06/30/2025	76,432	0	0	0	0	0	0	76,432	76,432	0	0	0	0
000000-00-0	6077 Bridge Growth Partners LP Accedian Holdings II	New York	NY	Distribution	03/08/2019	05/01/2025	1,434,045	0	0	0	0	0	0	1,434,045	1,434,045	0	0	0	0
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	06/30/2025	60,922	0	0	0	0	0	0	60,922	60,922	0	0	0	0
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							8,924,770	0	0	0	0	0	0	11,045,254	11,045,254	0	0	0	0
000000-00-0	2737 Appian Natural Resources Fund III LP	Jersey	GBR	Distribution	01/13/2023	05/30/2025	30,455	0	0	0	0	0	0	30,455	30,455	0	0	0	0
000000-00-0	2844 CB Addison Holdings LLC	New York	NY	Distribution	06/30/2024	06/30/2025	10,810,367	0	0	0	0	0	0	10,810,367	10,810,367	0	0	0	0
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	New York	NY	Distribution	12/05/2018	06/30/2025	624,318	0	0	0	0	0	0	624,318	624,318	0	0	0	0
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							11,465,140	0	0	0	0	0	0	11,465,140	11,465,140	0	0	0	0
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Distribution	10/25/2021	06/16/2025	32,513	0	0	0	0	0	0	32,513	32,513	0	0	0	0
000000-00-0	2833 Barings Miller Investment Trust	Sydney	AUS	Distribution	06/28/2024	06/01/2025	2,314	0	0	0	0	0	0	2,314	0	(2,314)	0	(2,314)	0
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							34,827	0	0	0	0	0	0	34,827	32,513	(2,314)	0	(2,314)	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	Distribution	03/24/2021	06/30/2025	1,430,047	0	0	0	0	0	0	1,430,047	1,430,047	0	0	0	0
000000-00-0	2461A Barings Real Estate Debt Income Fund LP Martello Reinsurance	Hartford	CT	Distribution	12/09/2021	06/30/2025	98,880,624	0	0	0	0	0	0	98,880,624	99,223,610	0	342,987	342,987	0
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated							100,310,671	0	0	0	0	0	0	100,310,671	100,653,657	0	342,987	342,987	0
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Distribution	12/10/2021	05/01/2025	(22,977)	0	0	0	0	0	0	(22,977)	(22,977)	0	0	0	0
000000-00-0	2698 Exos Collaterized SPAC Holdings Fund LP	New York	NY	Distribution	11/14/2022	06/01/2025	28,943	0	0	0	0	0	0	28,943	28,943	0	0	0	0
000000-00-0	2706 HH Dayco Parent LP	Boca Raton	FL	Liquidation of Investment	09/20/2022	06/25/2025	7,316,605	7,316,605	0	0	0	7,316,605	0	7,316,605	7,316,605	0	0	0	4,316,605
000000-00-0	2765 Energy Acquisition Vehicle II LP	Wilmington	DE	Distribution	06/01/2023	06/30/2025	75,780	0	0	0	0	0	0	75,780	75,780	0	0	0	0
000000-00-0	2798 Eurazeo Transition Infrastructure Co Investment Fund SLP	Paris	FRA	Distribution	11/03/2023	06/30/2025	442	0	0	0	0	0	0	442	442	0	0	0	0
000000-00-0	2857 AIMPERA Waste Coinvest LP	San Francisco	CA	Distribution	12/12/2024	05/31/2025	48,161	0	0	0	0	0	0	48,161	48,161	0	0	0	0
000000-00-0	2869 TW WTG Co Invest LP	Dallas	TX	Distribution	12/19/2024	06/01/2025	143,397	0	0	0	0	0	0	143,397	143,397	0	0	0	0
000000-00-0	2601A BSP TS Co-Invest I LLC	New York	NY	Distribution	12/10/2021	05/01/2025	22,977	0	0	0	0	0	0	22,977	22,977	0	0	0	0
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							7,613,328	7,316,605	0	0	0	7,316,605	0	7,613,328	7,613,328	0	0	0	4,316,605
00BFMX-K1-2	9015 HSBC HOLDINGS VARIABLE COUPON 6.500000 MATURITY	Springfield	MA	Transfer	03/19/2018	01/01/2025	0	0	0	0	0	0	0	0	4,987,500	0	0	0	0
00BFMX-K1-2	7249 HSBC HOLDINGS VARIABLE COUPON 6.500000 MATURITY	Springfield	MA	Liquidation of Investment	03/19/2018	03/24/2025	0	0	0	0	0	0	0	0	(4,987,500)	0	0	0	0
2999999. Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
00BGRQ-BK-9	7135 AMMC CLO XI Ltd	Springfield	MA	Distribution	10/17/2012	11/27/2023	1,481,307	0	0	0	0	0	0	0	1,197,242	0	0	0	0
0176NA-G2-5	7140 AMMC CLO 22 Ltd	Springfield	MA	Distribution	03/08/2018	01/27/2025	6,884,935	0	0	0	0	0	0	0	3,101,241	0	0	0	0
46655H-AK-9	7164 JCP Direct Lending CLO 2-JCPDL 2022-1I SUB	Springfield	MA	Distribution	06/01/2022	11/19/2024	3,226,554	0	0	0	0	0	0	0	0	0	0	0	0
00834H-10-4	7171 Affirm Asset Securitization Trust 2022-X1	Springfield	MA	Distribution	02/04/2022	12/11/2024	0	0	0	0	0	0	0	0	40,468	0	0	0	0
2917TA-E5-5	7177 Voya CLO 2018-2 Ltd	Springfield	MA	Distribution	12/06/2022	01/15/2025	291,912	0	0	0	0	0	0	0	362,190	0	0	0	0
4931BA-C1-9	7182 ICG US CLO 2015-1 Ltd	Springfield	MA	Distribution	06/24/2022	01/17/2025	145,243	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
0188RA-A7-7	7183 LCM XVIII LP	Springfield	MA	Distribution	12/08/2022	01/15/2025	216,356	0	0	0	0	0	0	0	340,687	0	0	0	0
75923A-J5-1	7184 Octagon Investment Partners 34 Ltd	Springfield	MA	Distribution	06/27/2022	01/21/2025	349,233	0	0	0	0	0	0	0	(2,542,930)	0	(2,398,200)	(2,398,200)	0
87251F-AF-6	7202 TCW DIRECT LENDING STRUCTURED SOLUTIONS 2022 LLC - CERTIFICATED SUBORDINATED NOTE DUE 2032	Springfield	MA	Distribution	06/01/2023	07/22/2024	2,093,800	0	0	0	0	0	0	0	79,416	0	0	0	0
01748A-D4-2	7137 AMMC CLO XIV Ltd	Springfield	MA	Distribution	06/12/2014	12/19/2024	0	0	0	0	0	0	0	0	0	0	(27,174)	(27,174)	0
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							14,689,340	0	0	0	0	0	0	0	2,578,314	0	(2,425,374)	(2,425,374)	0
5616MA-E6-6	7111 BABSON CLO LTD 2015-II SUB NT	Springfield	MA	Distribution	07/23/2015	01/21/2025	62,052	0	0	0	0	0	0	0	763,716	0	0	0	0
6763CA-C1-0	7155 BABSN LP-2A SUB VARIABLE COUPON 0.000000 MATURITY 20340120	Springfield	MA	Partial Sale	12/02/2021	04/29/2025	21,214,247	0	0	0	0	0	0	0	19,601,370	0	(1,612,877)	(1,612,877)	0
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated							21,276,299	0	0	0	0	0	0	0	20,365,087	0	(1,612,877)	(1,612,877)	0
000000-00-0	2725 Sprott Private Resource Lending Fund III LP	Toronto	CAN	Distribution	11/29/2022	06/11/2025	179,399	0	0	0	0	0	0	179,399	179,399	0	0	0	0
5699999. Any Other Class of Assets - Unaffiliated							179,399	0	0	0	0	0	0	179,399	179,399	0	0	0	0
6899999. Total - Unaffiliated							47,308,290	7,316,605	0	0	0	7,316,605	0	34,739,434	49,442,493	0	(2,425,374)	(2,425,374)	4,316,605
6999999. Total - Affiliated							121,621,797	0	0	0	0	0	0	100,345,498	121,051,257	(2,314)	(1,269,890)	(1,272,204)	0
7099999 - Totals							168,930,087	7,316,605	0	0	0	7,316,605	0	135,084,932	170,493,750	(2,314)	(3,695,264)	(3,697,578)	4,316,605

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74514L-4C-8	Commonwealth of Puerto R-NOTES	04/17/2025	STIFEL		665,268	1,200,000	0	3.C Z
70211A-AC-9	Parterre Metropolitan Di-GENERAL OBLIGAT	05/01/2025	PIPER SANDLER		500,000	500,000	0	4.B Z
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					1,165,268	1,700,000	0	XXX
641455-AB-6	State of Nevada Departme-REVENUE BONDS	04/09/2025	JEFFERIES LLC		552,000	600,000	5,700	4.C Z
60733U-AB-7	Mobile County Industrial-REVENUE BONDS	04/10/2025	PIPER SANDLER		217,769	240,000	3,768	2.C FE
60733U-AA-9	Mobile County Industrial-REVENUE BONDS	04/14/2025	PIPER SANDLER		226,447	240,000	4,333	2.C FE
67754A-AF-1	Ohio Air Quality Develop-REVENUE BONDS	04/30/2025	JEFFERIESLLC		519,915	576,000	9,600	4.C FE
126292-AM-3	CSCDA Community Improvem-REVENUE BONDS	05/01/2025	JEFFERIESLLC		633,352	840,000	2,893	4.A Z
592250-EA-8	Metropolitan Pier & Expo-REVENUE BONDS	05/09/2025	JP MORGAN SECURITIES		1,394,412	1,415,000	24,862	2.A FE
93978L-JP-2	Washington State Housing-REVENUE BONDS	05/19/2025	BARCLAYS CAPITAL INC		669,175	665,000	0	3.A FE
79467B-AZ-8	Sales Tax Securitization-REVENUE BONDS	06/12/2025	BOFAMLSEC		2,888,430	3,000,000	44,280	1.A FE
91879V-AC-2	Vail Home Partners Corp-REVENUE BONDS	06/17/2025	PIPER SANDLER		463,374	455,000	2,088	3.B Z
645913-AA-2	NEW JERSEY ST ECON DEV A-REVENUE BONDS	06/12/2025	MORGAN		5,252,500	5,000,000	121,688	1.F FE
835574-CB-8	County of Sonoma CA-REVENUE BONDS	06/26/2025	STIFEL NICOLAUS		982,535	945,000	4,095	1.B FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					13,799,909	13,976,000	223,307	XXX
G1267*-AF-6	BIDCORP FOODSERVICE EURO Senior Unsecure	05/13/2025	DIRECT		8,348,800	8,348,796	0	2.A Z
15073L-AA-1	Cedars-Sinai Health Syst-CEDARS 2.288 08	04/08/2025	JP MORGAN SECURITIES		7,635,848	8,800,000	30,202	1.D FE
86944B-AD-5	Sutter Health-UNSECURED	05/09/2025	MORGAN		2,785,125	2,860,000	25,539	1.E FE
20826F-BK-1	ConocoPhillips Co-SENIOR UNSECURED	04/04/2025	JANE		2,025,980	2,000,000	32,872	1.F FE
50212@-AH-0	LP 1A REIT INC	06/05/2025	DIRECT		4,000,000	4,000,000	0	1.F Z
50212@-AJ-6	LP 1A REIT INC.	06/05/2025	DIRECT		3,000,000	3,000,000	0	1.F Z
806851-AR-2	Schlumberger Hld Fixed Corp	04/14/2025	EXCHANGE OFFER		4,295,448	5,000,000	29,813	1.F FE
87264A-DS-1	T-Mobile USA Inc-SENIOR UNSECURED	05/14/2025	STIFEL NICOLAUS		4,996,700	5,000,000	0	2.B FE
G2743#-AA-5	DAWSONGROUP PLC Senior Secured Fixed Rat	04/30/2025	DIRECT		25,010,870	25,010,886	0	2.B Z
76720A-AT-3	Rio Tinto Finance USA PL-SENIOR UNSECURE	05/14/2025	BOFAMLSEC		9,982,600	10,000,000	84,722	1.F FE
14913U-AU-4	Caterpillar Financial Se-SENIOR UNSECURE	06/27/2025	MORGAN		7,030,065	6,900,000	40,538	1.F FE
00440K-AC-7	Accenture Capital Inc-SENIOR UNSECURED	05/14/2025	CITIGROUP GLOBAL MAR		9,579,068	9,811,000	47,488	1.D FE
G8038#-AU-2	SERCO GROUP PLC Senior Unsecured Notes 6	04/21/2025	DIRECT		5,400,000	5,400,000	0	2.B Z
85253#-AQ-4	STAG INDUSTRIAL OPERATIN Senior Secured	06/25/2025	DIRECT		9,400,000	9,400,000	0	2.B Z
N4281@-CY-9	KONINKLIJKE VOPAK NV Senior Subordinated	06/20/2025	DIRECT		8,632,000	8,632,001	0	2.B Z
N4281@-CS-2	KONINKLIJKE VOPAK NV Senior Unsecured No	06/20/2025	DIRECT		19,314,100	19,314,101	0	2.B Z
N4281@-CX-1	KONINKLIJKE VOPAK NV Senior Subordinated	06/20/2025	DIRECT		8,632,000	8,632,001	0	2.B Z
41714#-AA-5	HARTREE PARTNERS LP Senior Unsecured Not	04/29/2025	DIRECT		8,000,000	8,000,000	0	2.A Z
571676-AZ-8	Mars Inc-SENIOR UNSECURED 144A	04/04/2025	VARIOUS		2,030,820	2,000,000	6,944	1.F FE
43475R-AC-0	Holcim Finance US LLC-SENIOR UNSECURED	04/04/2025	CITIGROUP GLOBAL MAR		2,016,520	2,000,000	0	2.A FE
806851-AQ-4	Schlumberger Holdings Co-SENIOR UNSECURE	04/30/2025	EXCHANGE OFFER		14,153,518	14,408,000	219,722	1.F FE
85236F-AA-1	Smyrna Ready Mix Concret-SECURED	04/10/2025	U B S SECURITIES		3,297,555	3,462,000	92,320	3.C FE
767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED N	04/30/2025	CITIGROUP GLOBAL MAR		874,515	808,000	16,951	1.F FE
60510M-A@-7	MISSION LANE CREDIT MAST Mission Lane 20	06/17/2025	BANK LOANS BARINGS		47,812,946	47,812,946	0	1.F Z
60510M-A#-5	MISSION LANE CREDIT MAST Mission Lane 20	06/17/2025	BANK LOANS BARINGS		4,870,216	4,870,216	0	2.B Z
60510M-B*-8	MISSION LANE CREDIT MAST Mission Lane 20	06/17/2025	BANK LOANS BARINGS		3,687,649	3,687,649	0	3.B Z
03040W-AU-9	American Water Capital C-SENIOR UNSECURE	04/16/2025	JP MORGAN SECURITIES		4,743,561	4,965,000	64,711	2.A FE
641062-BM-5	Nestle Holdings Inc-SENIOR UNSECURED	04/16/2025	MORGAN		9,827,264	9,596,000	46,647	1.D FE
03769M-AD-8	Apollo Global Management-APO 6 12/15/54	04/16/2025	JEFFERIESLLC		9,362,500	10,000,000	311,667	2.A FE
025816-ED-7	American Express Co-SENIOR UNSECURED	04/21/2025	MORGAN		5,000,000	5,000,000	0	1.F FE
025816-EF-2	American Express Co-SENIOR UNSECURED	04/21/2025	MORGAN		5,000,000	5,000,000	0	1.F FE
49456B-BB-6	Kinder Morgan Inc-SENIOR UNSECURED	04/22/2025	BARCLAYS BANK PLC		4,993,500	5,000,000	0	2.B FE
857477-DA-8	State Street Corp-SENIOR UNSECURED	04/22/2025	MORGAN		5,000,000	5,000,000	0	1.D FE
931142-FN-8	Walmart Inc-SENIOR UNSECURED	04/23/2025	BOFAMLSEC		4,991,350	5,000,000	0	1.C FE
194162-AT-0	Colgate-Palmolive Co-SENIOR UNSECURED	04/28/2025	CITIGROUP GLOBAL MAR		2,998,410	3,000,000	0	1.E FE
742718-GM-5	Procter & Gamble Co/The-SENIOR UNSECURED	04/28/2025	CITIGROUP GLOBAL MAR		2,993,820	3,000,000	0	1.D FE
17252M-AR-1	Cintas Corp No 2-SENIOR UNSECURED	05/13/2025	VARIOUS		15,888,885	15,881,000	2,633	1.G FE
02079K-AK-3	Alphabet Inc-SENIOR UNSECURED	04/28/2025	GOLDMAN		4,970,850	5,000,000	0	1.C FE
902133-BC-0	Tyco Electronics Group S-SENIOR UNSECURE	04/29/2025	BOFAMLSEC		4,975,800	5,000,000	0	1.G FE
43475R-AB-2	Holcim Finance US LLC-SENIOR UNSECURED	04/30/2025	CITIGROUP GLOBAL MAR		715,510	710,000	2,225	2.A FE
686514-AE-0	Orlando Health Obligated-UNSECURED	05/30/2025	VARIOUS		17,415,281	17,815,000	82,540	1.E FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
189054-AW-9	CLX 3.9 05/15/28	05/01/2025	WELLS FARGO		14,814,450	15,000,000	271,375	2.A FE
00274#-AA-3	AMRC 2025 PV-BESS FINANCING LLC -Senior	04/30/2025	DIRECT		11,515,737	11,632,058	0	2.B Z
172967-PZ-8	C 4.643 05/07/28	05/01/2025	CITIGROUP GLOBAL MAR		10,000,000	10,000,000	0	1.F FE
609207-BF-1	MDLZ 4 1/4 05/06/28	05/01/2025	MIZUHO SECURITIES		15,958,560	16,000,000	0	2.B FE
23338V-AW-6	DTE 4 1/4 05/14/27	05/05/2025	WELLS FARGO		3,996,720	4,000,000	0	1.E FE
037833-EY-2	Apple Inc-SENIOR UNSECURED	05/05/2025	GOLDMAN		9,980,400	10,000,000	0	1.B FE
855244-BN-8	SBUX 4 1/2 05/15/28	05/06/2025	SCOTIA CAPITAL MARKE		6,991,110	7,000,000	0	2.A FE
06051G-MW-6	Bank of America Corp-SENIOR UNSECURED	05/06/2025	BOFAMLSEC		10,000,000	10,000,000	0	1.E FE
06051G-MT-3	Bank of America Corp-SENIOR UNSECURED	05/07/2025	BOFAMLSEC		10,004,200	10,000,000	0	1.E FE
92921E-AA-0	EVRI 9 1/4 07/01/32	05/08/2025	DEUTSCHE BANK SECURI		2,980,000	2,980,000	0	4.A FE
031162-DB-3	Amgen Inc-SENIOR UNSECURED	05/09/2025	WELLS FARGO		4,580,400	5,000,000	19,938	2.A FE
04365X-AB-4	Ascot Group Ltd-SENIOR UNSECURED	05/09/2025	WELLS FARGO		10,965,000	10,965,000	0	2.A FE
053015-AJ-2	Automatic Data Processin-SENIOR UNSECURE	06/25/2025	MORGAN		9,534,675	9,500,000	33,118	1.D FE
89352L-AG-5	TransCanada PipeLines Lt-SENIOR UNSECURE	05/12/2025	MORGAN		5,587,329	5,101,000	161,475	2.B FE
088929-AC-8	BGC Group Inc-SENIOR UNSECURED	05/12/2025	SUNTRUST CAPITAL MAR		10,568,100	10,000,000	373,333	2.C FE
02344A-AC-2	Amcor Flexibles North Am-SENIOR UNSECURE	05/14/2025	VARIOUS		25,275,963	25,293,000	193,088	2.B FE
68288A-AA-5	BHCCN 10 04/15/32	05/13/2025	JP MORGAN SECURITIES		2,669,825	2,690,000	26,900	5.A FE
67077M-BF-4	Nutrien Ltd-SENIOR UNSECURED	05/14/2025	TORONTO DOMINION SEC		14,362,438	14,432,000	130,489	2.B FE
29336T-AC-4	ONEOK Inc-SENIOR UNSECURED	05/14/2025	BARCLAYS CAPITAL INC		3,721,564	3,670,000	68,813	2.B FE
980236-AU-7	Woodside Finance Ltd-SENIOR UNSECURED	05/14/2025	JP MORGAN SECURITIES		14,623,205	14,706,000	0	2.A FE
980236-AX-1	Woodside Finance Ltd-SENIOR UNSECURED	05/19/2025	JP MORGAN SECURITIES		31,895,295	32,022,000	2,042	2.A FE
302491-AZ-8	FMC 8.45 11/01/55	05/20/2025	VARIOUS		20,878,000	20,824,000	0	3.B FE
960386-AS-9	Westinghouse Air Brake T-SENIOR UNSECURE	05/19/2025	BNP PARIBAS		4,997,150	5,000,000	0	2.B FE
87278*-AG-9	TPF EQUITY REIT OPERATIN Guaranteed Seni	05/16/2025	DIRECT		12,000,000	12,000,000	0	2.A Z
BGS3DV-RX-4	BEANFIELD SECURITIZATION Senior Secured	05/16/2025	DIRECT		38,373,086	38,753,582	0	1.F Z
073953-AE-1	BEANFIELD SECURITIZATION Senior Secured	05/16/2025	DIRECT		6,316,660	6,371,251	0	2.C FE
882508-CK-8	Texas Instruments Inc-SENIOR UNSECURED	05/20/2025	BARCLAYS BANK PLC		9,994,200	10,000,000	0	1.D FE
82622R-AC-0	Siemens Funding BV-SENIOR UNSECURED	05/20/2025	GOLDMAN		7,887,342	7,895,000	0	1.D FE
86944B-AP-8	Sutter Health-SECURED	05/21/2025	JEFFERIESLLC		25,000,000	25,000,000	0	1.E FE
BGS3EC-BZ-7	SODIAAL INTERNATIONAL SA Senior Unsecure	05/22/2025	DIRECT		22,538,000	22,538,005	0	2.B Z
278865-BQ-2	Ecolab Inc-SENIOR UNSECURED	06/24/2025	VARIOUS		26,656,399	26,586,000	45,389	1.G FE
37331N-AR-2	Georgia-Pacific LLC-SENIOR UNSECURED	06/05/2025	WELLS FARGO		16,526,585	16,512,000	4,889	1.G FE
903270-DA-4	USAA Capital Corp-SENIOR UNSECURED	05/29/2025	BOFAMLSEC		7,685,447	7,700,000	0	1.C FE
06979*-AD-6	BASEL US ACQUISITION CO Senior Secured N	05/29/2025	DIRECT		15,372,000	15,372,000	0	2.B Z
06979*-AE-4	BASEL US ACQUISITION CO Senior Secured N	05/29/2025	DIRECT		19,428,000	19,428,000	0	2.B Z
17885@-AA-0	CITYSWITCH PROPCO LLC Senior Secured Not	05/30/2025	DIRECT		7,400,000	7,400,000	0	2.B Z
03040W-AS-4	American Water Capital C-SENIOR UNSECURE	06/03/2025	TORONTO DOMINION SEC		9,812,600	10,000,000	96,875	2.A FE
780082-AV-5	RY 6 3/4 08/24/2085	06/04/2025	RBC CAPITAL MARKETS		30,000,000	30,000,000	0	2.B FE
32119C-AA-2	First National of Nebras-SUBORDINATED	06/05/2025	PIPERJAFFRAY		11,519,000	11,519,000	0	2.B FE
T9263*-AA-0	Senior Secured Notes	06/05/2025	DIRECT		10,162,390	10,162,390	0	2.B Z
032095-AT-8	Amphenol Corp-SENIOR UNSECURED	06/09/2025	CITIGROUP GLOBAL MAR		14,986,650	15,000,000	0	1.G FE
009158-BP-0	Air Products and Chemica-SENIOR UNSECURE	06/09/2025	DEUTSCHE BANK SECURI		7,134,357	7,143,000	0	1.F FE
04530D-AE-2	Aspen Insurance Holdings-AHL 5 3/4 07/01	06/10/2025	CITIGROUP GLOBAL MAR		3,437,525	3,442,000	0	2.C FE
17289R-AA-4	CITSEC 5 1/2 06/18/30	06/11/2025	GOLDMAN		4,836,053	4,849,000	0	2.C FE
929089-AF-7	VOYA 4.7 01/23/48	06/13/2025	VARIOUS		3,909,824	4,108,000	75,305	2.C FE
032654-BE-4	ADI 4 1/2 06/15/30	06/12/2025	BOFAMLSEC		7,992,960	8,000,000	0	1.F FE
26875P-AX-9	EOG 4.4 07/15/28	06/16/2025	GOLDMAN		968,050	969,000	0	1.G FE
26875P-AY-7	EOG Resources Inc-SENIOR UNSECURED	06/25/2025	VARIOUS		10,793,748	10,767,000	0	1.G FE
29379V-CK-7	Enterprise Products Oper-SENIOR UNSECURE	06/17/2025	CITIGROUP GLOBAL MAR		4,990,800	5,000,000	0	1.G FE
87612E-BU-9	Target Corp-SENIOR UNSECURED	06/05/2025	GOLDMAN		6,999,930	7,000,000	0	1.F FE
C8665*-AW-6	TFORCE HOLDINGS INC. (TFI) - Senior Note	06/20/2025	DIRECT		9,049,145	9,049,145	0	2.B Z
C8665*-AV-8	TFORCE HOLDINGS INC - Senior Notes Due 2	06/20/2025	DIRECT		4,299,964	4,299,964	0	2.B Z
67077M-AW-8	Nutrien Ltd-SENIOR UNSECURED	06/24/2025	DEUTSCHE BANK SECURI		8,402,543	9,075,000	31,233	2.B FE
682680-CY-7	ONEOK Inc-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		445,372	620,000	6,523	2.B FE
682680-DA-8	ONEOK Inc-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		2,558,440	2,880,000	6,540	2.B FE
682680-CQ-4	ONEOK Inc-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		1,494,705	1,500,000	3,359	2.B FE
682680-CM-3	ONEOK Inc-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		3,719,715	3,670,000	86,589	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68389X-CM-5	Oracle Corp-SENIOR UNSECURED	06/25/2025	MORGAN		7,037,450	7,000,000	43,750	2.B FE
808513-BA-2	Charles Schwab Corp/The-SENIOR UNSECURED	06/25/2025	JP MORGAN SECURITIES		2,817,917	2,924,000	8,975	1.F FE
04941#-MO-5	Securitized Products Management Holdings	06/23/2025	DIRECT		822,102	1,000,000	0	1.D Z
04941#-MN-7	Securitized Products Management Holdings	06/23/2025	DIRECT		822,102	1,000,000	0	1.D Z
04941#-MP-2	Securitized Products Management Holdings	06/23/2025	DIRECT		822,102	1,000,000	0	1.D Z
020002-BB-6	ALLSTATE CORP-SUBORDINATED BOND	05/01/2025	WELLS FARGO		24,825,000	25,000,000	375,085	2.C FE
785592-AU-0	SABINE PASS LIQUEFACTION-FIRST LIEN	06/04/2025	MORGAN		5,110,956	5,146,000	48,029	2.A FE
501044-BV-2	KROGER CO-SENIOR NOTE	06/16/2025	GOLDMAN		5,398,119	4,810,000	0	2.A FE
294429-AC-9	EQUIFAX INC-SENIOR UNSECURED NOTE	05/13/2025	JP MORGAN SECURITIES		3,001,216	2,823,000	71,963	2.B FE
760759-AT-7	Republic Services Inc-SENIOR UNSECURED	05/06/2025	VARIOUS		9,912,400	10,000,000	188,722	2.A FE
92343V-ER-1	Verizon Communications I-SENIOR UNSECURE	05/21/2025	BOFAMLSEC		3,687,587	3,705,000	27,177	2.A FE
00287Y-BF-5	AbbVie Inc-SENIOR UNSECURED	04/30/2025	CITIGROUP GLOBAL MAR		3,769,688	3,750,000	73,932	1.G FE
26078J-AD-2	DowDuPont Inc-SENIOR UNSECURED	05/13/2025	CITADELEQ		12,602,141	12,502,000	293,719	2.A FE
53079E-BG-8	Liberty Mutual Group Inc-SENIOR UNSECURE	06/17/2025	GOLDMAN		4,966,550	5,000,000	0	2.B FE
337738-AU-2	Fiserv Inc-SENIOR UNSECURED	05/12/2025	U. S. BANCORP		6,640,200	7,000,000	89,833	2.B FE
05463H-AB-7	AXIS Specialty Finance L-SENIOR UNSECURE	05/09/2025	GOLDMAN		10,499,547	10,979,000	139,159	2.A FE
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE	06/25/2025	MORGAN		10,170,200	10,000,000	41,667	2.A FE
26875P-AU-5	EOG Resources Inc-SENIOR UNSECURED	04/04/2025	JANE		2,000,060	2,000,000	41,806	1.G FE
06654D-AB-3	Banner Health-UNSECURED	06/16/2025	VARIOUS		5,416,366	5,960,000	9,539	1.D FE
64110L-AV-8	Netflix Inc-SENIOR UNSECURED	04/11/2025	VARIOUS		9,936,100	10,000,000	161,146	2.A FE
406216-BL-4	Halliburton Co-SENIOR UNSECURED	04/04/2025	SUSQUEHANNA BANCSHAR		1,843,100	2,000,000	5,840	2.A FE
875127-BH-4	Tampa Electric Co-SENIOR UNSECURED	04/04/2025	GOLDMAN		1,772,120	2,000,000	2,933	1.G FE
02343U-AH-8	Amcor Finance USA Inc-SENIOR UNSECURED	05/19/2025	JP MORGAN SECURITIES		9,904,500	10,000,000	115,000	2.B FE
302508-AQ-9	FMR LLC-UNSECURED	06/24/2025	BOFAMLSEC		14,852,579	13,360,000	28,093	1.E FE
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED	05/07/2025	MORGAN		5,188,952	5,169,000	49,536	2.B FE
58942H-AC-5	Mercy Health/OH-SECURED	05/01/2025	WELLS FARGO		3,172,746	3,173,000	45,880	1.E FE
92343V-EU-4	Verizon Communications I-SENIOR UNSECURE	05/12/2025	MORGAN		3,544,576	3,638,000	64,934	2.A FE
92343V-GJ-7	Verizon Communications I-SENIOR UNSECURE	04/04/2025	MITSUBISHI UFJ SEC I		1,786,560	2,000,000	2,267	2.A FE
08661U-AA-4	Beth Israel Lahey Health-SENIOR UNSECURE	05/09/2025	JP MORGAN SECURITIES		956,888	1,029,000	8,313	1.G FE
64110L-AT-3	Netflix Inc-SENIOR UNSECURED	05/14/2025	BARCLAYS CAPITAL INC		18,654,594	17,816,000	225,768	1.G FE
29379V-BN-2	Enterprise Products Oper-ENTERPRISE PROD	06/03/2025	VARIOUS		23,158,500	23,560,000	343,607	2.B FE
15135B-AT-8	Centene Corp-SENIOR UNSECURED	05/13/2025	CITADELEQ		9,600,900	10,000,000	191,424	2.C FE
47216Q-AC-7	JDE Peet's NV-SENIOR UNSECURED	06/03/2025	AMHERST SECURITIES		16,059,066	19,236,000	73,190	2.C FE
65339K-CB-4	NextEra Energy Capital H-NEE 3.8 03/15/2	04/16/2025	BARCLAYS CAPITAL INC		9,425,000	10,000,000	33,778	2.B FE
98138H-AH-4	Workday Inc-SENIOR UNSECURED	04/16/2025	MORGAN		4,184,771	4,363,000	7,175	2.A FE
440452-AH-3	Hormel Foods Corp-SENIOR UNSECURED	05/21/2025	VARIOUS		7,658,828	8,282,000	64,905	1.G FE
29379V-BR-3	EPD 5 3/8 02/15/2078	04/09/2025	BARCLAYS CAPITAL INC		4,725,000	5,000,000	41,059	2.B FE
482480-AG-5	KLA Corp-SENIOR UNSECURED	06/27/2025	MORGAN		9,984,400	10,000,000	119,583	1.F FE
90353T-AK-6	Uber Technologies Inc-SENIOR UNSECURED	06/16/2025	MORGAN		24,602,800	25,000,000	165,000	2.B FE
92343V-GH-1	Verizon Communications I-SENIOR UNSECURE	05/12/2025	MORGAN		3,457,063	3,686,000	10,966	2.A FE
87612B-BG-6	Targa Resources Partners-SENIOR UNSECURE	05/09/2025	JP MORGAN SECURITIES		9,991,500	10,000,000	162,500	2.B FE
57763R-AB-3	Mauser Packaging Solutio-FIRST LIEN	05/14/2025	BARCLAYS CAPITAL INC		1,260,840	1,264,000	24,885	4.B FE
437076-BW-1	Home Depot Inc/The-SENIOR UNSECURED	05/01/2025	WELLS FARGO		4,992,800	5,000,000	79,083	1.F FE
031162-DP-2	Amgen Inc-SENIOR UNSECURED	05/09/2025	WELLS FARGO		5,093,250	5,000,000	50,069	2.A FE
05567S-AA-0	BNSF Funding Trust I-BNSF 6.613 12/15/55	05/14/2025	SEAPORT GROUP		6,930,612	6,903,000	152,165	2.A FE
26884T-AV-4	ERAC USA Finance LLC-SENIOR UNSECURED	05/19/2025	GOLDMAN		6,140,788	6,112,000	14,839	1.G FE
678858-BT-7	Oklahoma Gas and Electri-SENIOR UNSECURE	06/25/2025	MORGAN		17,768,880	18,000,000	248,900	1.G FE
067316-AF-6	Bacardi Ltd-SENIOR UNSECURED	05/07/2025	TORONTO DOMINION SEC		9,977,600	10,000,000	225,861	2.C FE
378272-BK-3	Glencore Funding LLC-SENIOR UNSECURED	05/09/2025	BOFAMLSEC		10,670,100	10,500,000	6,300	2.A FE
741011-AA-#	Presidio Petroleum LLC Presidio Finance	05/14/2025	DIRECT		(20,000,000)	(20,000,000)	0	1.F Z
863667-AQ-4	Stryker Corp-SENIOR UNSECURED	06/25/2025	MORGAN		4,924,050	5,000,000	55,257	2.A FE
46124H-AF-3	Intuit Inc-SENIOR UNSECURED	05/01/2025	JP MORGAN SECURITIES		10,362,800	10,000,000	66,910	1.G FE
581557-BT-1	McKesson Corp-SENIOR UNSECURED	05/07/2025	MORGAN		4,279,495	4,199,000	64,583	2.A FE
83283W-AE-3	Smyrna Ready Mix Concret-SECURED	05/23/2025	U B S SECURITIES		1,279,688	1,250,000	3,698	3.C FE
581557-BN-4	McKesson Corp-SENIOR UNSECURED	04/16/2025	JP MORGAN SECURITIES		5,148,744	5,096,000	92,117	2.A FE
501044-BT-7	KROGER CO/THE-SENIOR UNSECURED	06/25/2025	JP MORGAN SECURITIES		13,986,981	12,565,000	67,188	2.A FE
23110A-AB-2	Cumulus Media New Holdin-FIRST LIEN	06/11/2025	EXCHANGE OFFER		(56,491)	(125,000)	0	5.C FE

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86944B-AG-8	Sutter Health-UNSECURED	06/05/2025	BOFAMLSEC		1,954,402	2,193,000	15,511	1.E FE
29273V-AZ-3	Energy Transfer LP Senior Unsecured	06/24/2025	JEFFERIESLLC		15,342,000	15,000,000	380,625	2.B FE
G2964#-AA-7	AP Grange Holdings LLC Senior Secured No	04/16/2025	DIRECT		50,000,000	50,000,000	0	2.A PL
00774M-BK-0	AerCap Ireland Capital D-AER 6.95 03/10/	06/12/2025	VARIOUS		6,085,555	5,894,000	105,822	2.C FE
29379V-CD-3	Enterprise Products Operating LLC-EPD 5.	05/14/2025	MORGAN		5,083,900	5,000,000	78,021	1.G FE
209111-FP-3	Consolidated Edison Co o-ED 3.8 05/15/28	05/21/2025	TORONTO DOMINION SEC		8,351,080	8,500,000	6,281	1.G FE
127387-AN-8	Cadence Design Systems I-SENIOR UNSECURE	06/16/2025	GOLDMAN		7,077,945	7,131,000	0	1.G FE
055451-BC-1	BHP Billiton Finance USA-SENIOR UNSECURE	06/27/2025	VARIOUS		12,805,275	12,485,000	171,925	1.F FE
00440K-AB-9	ACN 4.05 10/04/29	06/25/2025	BARCLAYS CAPITAL INC		6,068,771	6,115,000	56,411	1.D FE
209111-FS-7	Consolidated Edison Co o-SENIOR UNSECURE	05/01/2025	GOLDMAN		6,132,157	6,145,000	103,099	1.G FE
126650-EH-9	CVS Health Corp-CVS 7 03/10/55	05/28/2025	SEAPORT GROUP		10,085,000	10,000,000	153,611	3.A FE
04316J-AM-1	Arthur J Gallagher & Co-SENIOR UNSECURED	05/14/2025	BOFAMLSEC		8,136,728	8,180,000	165,872	2.B FE
04316J-AL-3	Arthur J Gallagher & Co-SENIOR UNSECURED	05/13/2025	WELLS FARGO		5,962,801	5,955,000	116,329	2.B FE
693436-AA-5	PLP Trust 2020-1-PLP 2020-1A A	05/31/2025	VARIOUS		423,182	423,182	0	6. *
49456B-AZ-4	Kinder Morgan Inc-SENIOR UNSECURED	06/25/2025	MORGAN		4,071,080	4,000,000	82,167	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,499,402,944	1,508,245,173	8,738,589	XXX
95954A-2A-0	Western-Southern Global -SECURED	06/16/2025	VARIOUS		37,149,851	37,164,000	20,440	1.D FE
46849C-JP-7	Jackson National Life Gl-SECURED	05/29/2025	DEUTSCHE BANK SECURI		1,499,910	1,500,000	0	1.F FE
64952W-FD-0	New York Life Global Fun-SECURED	05/13/2025	WELLS FARGO		7,206,508	7,120,000	146,336	1.B FE
46849L-UY-5	Jackson National Life Gl-SECURED	05/21/2025	BOFAMLSEC		10,457,943	10,337,000	60,299	1.F FE
76209P-AF-0	RGA Global Funding-SECURED	04/08/2025	VARIOUS		1,995,670	2,000,000	34,228	1.E FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					58,309,882	58,121,000	261,303	XXX
03027X-AR-1	American Tower Corp-SENIOR UNSECURED	04/16/2025	JP MORGAN SECURITIES		4,181,045	4,312,000	39,670	2.B FE
75884R-BD-4	Regency Centers LP-SENIOR UNSECURED	05/14/2025	TORONTO DOMINION SEC		4,959,550	5,000,000	1,389	1.G FE
02666T-AK-3	American Homes 4 Rent LP-SENIOR UNSECURE	05/14/2025	TORONTO DOMINION SEC		9,912,100	10,000,000	2,750	2.B FE
92277G-BB-2	Ventas Realty LP-SENIOR UNSECURED	05/29/2025	BOFAMLSEC		7,354,934	7,400,000	0	2.A FE
95040Q-AJ-3	Welltower OP LLC-SENIOR UNSECURED	06/24/2025	TORONTO DOMINION SEC		5,904,110	6,248,000	86,084	1.G FE
637417-AU-0	NNN REIT Inc-SENIOR UNSECURED	06/24/2025	BOFAMLSEC		11,505,112	11,600,000	0	2.A FE
25389J-AT-3	Digital Realty Trust LP-SENIOR UNSECURED	05/01/2025	GOLDMAN		3,639,669	3,642,000	48,171	2.B FE
92277G-AN-7	Ventas Realty LP-SENIOR UNSECURED	05/12/2025	GOLDMAN		9,625,149	9,775,000	140,977	2.A FE
59523U-AQ-0	Mid-America Apartments L-SENIOR UNSECURE	05/06/2025	MORGAN		4,904,800	5,000,000	28,528	1.G FE
90265E-AP-5	UDR Inc-SENIOR UNSECURED	06/25/2025	VARIOUS		10,712,685	10,744,000	196,240	2.A FE
59523U-AP-2	Mid-America Apartments L-SENIOR UNSECURE	05/07/2025	MORGAN		7,567,178	7,615,000	127,044	1.G FE
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED	05/15/2025	VARIOUS		10,519,933	10,718,000	88,099	2.A FE
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED	05/09/2025	JP MORGAN SECURITIES		4,720,450	5,000,000	71,458	2.B FE
25389J-AV-8	Digital Realty Trust LP-SENIOR UNSECURED	04/16/2025	JP MORGAN SECURITIES		3,049,950	3,000,000	42,550	2.B FE
313747-AZ-0	Federal Realty Investmen-SENIOR UNSECURE	06/25/2025	JP MORGAN SECURITIES		2,851,890	3,000,000	2,933	2.A FE
03027X-AW-0	American Tower Corp-SENIOR UNSECURED	05/12/2025	GOLDMAN		9,858,657	10,281,000	95,499	2.B FE
313747-BC-0	Federal Realty OP LP-SENIOR UNSECURED	04/23/2025	JP MORGAN SECURITIES		5,078,750	5,000,000	129,149	2.A FE
03027X-BY-5	American Tower Corp-SENIOR UNSECURED	05/19/2025	JP MORGAN SECURITIES		10,194,773	9,989,000	99,196	2.B FE
31575*-AA-8	First Eagle DCF-A Funding LLC - Revolvin	04/25/2025	BANK LOANS BARINGS		367,144	367,144	0	3.A PL
09580*-AA-7	BLUE OCEAN INCOME FUND III LP - Class A	04/10/2025	VARIOUS		1,310,008	1,310,008	0	1.G PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					128,217,887	130,001,152	1,199,737	XXX
000000-00-0	SOUTH WEST ARPTS LTD GBP TERM LN FAC	04/09/2025	BANK LOANS BARINGS		31,625,288	31,912,504	0	2.B Z
000000-00-0	LEHIGH VALLEY RAIL MANAG Senior Term Loa	04/15/2025	BANK LOANS BARINGS		8,316,000	8,400,000	0	2.B Z
000000-00-0	MES SELCHP INVESTMENTS L Term Loan	05/08/2025	BANK LOANS BARINGS		13,266,000	13,265,995	0	2.B Z
000000-00-0	INFRAPARK PARENT LLC Term Loan	06/05/2025	BANK LOANS BARINGS		43,857,000	44,300,000	0	2.B Z
000000-00-0	ARTEMIS INFRASTRUCTURE H Senior Term Loa	06/12/2025	BANK LOANS BARINGS		22,753,514	22,753,526	0	2.B Z
29251@-AB-9	Encina Business Credit SPV LLC Revolving	06/18/2025	BANK LOANS BARINGS		800,000	800,000	0	2.B PL
67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN	04/30/2025	PIK NOTE BUY UP		432	432	0	3.A PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED	06/30/2025	VARIOUS		(234)	(234)	0	4.C PL
73112@-AB-6	Policy Services Company, 1L PIK Toggle T	04/24/2025	VARIOUS		140,239	140,239	0	5.B GI
73112@-AC-4	Policy Services Company, 1L PIK Toggle D	04/24/2025	VARIOUS		49,680	49,680	0	5.B GI
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm	06/30/2025	VARIOUS		1,182	1,182	0	4.C PL
928432-A#-0	Visual Edge Technology, Inc./Last Out T	05/27/2025	PIK NOTE BUY UP		18,745	18,745	0	5.C PL
81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	04/15/2025	BANK LOANS BARINGS		5,376	5,376	0	2.A PL

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00463@-AB-4	Accuserve Solutions Inc - 2024 Increment	05/23/2025	BANK LOANS BARINGS		47,727	47,727	0	3.B Z
00463@-AC-2	Accuserve Solutions Inc - 2024 Delayed D	06/26/2025	BANK LOANS BARINGS		35,243	35,243	0	4.B Z
48633#-AB-6	KAVEH VENTURES LLC SR SECD TERM LN	06/20/2025	BANK LOANS BARINGS		991,143	991,143	0	1.D Z
46658F-AF-1	JETBLUE AIRWAYS CORPORAT Term Loan Tranc	04/30/2025	BANK LOANS BARINGS		879,892	879,892	0	2.A PL
48290*-AA-6	KKR OSPREY INVESTOR LP PIK Loan	04/30/2025	VARIOUS		319,583	319,583	0	1.F PL
81272*-AC-5	SEATTLE SOCCER LLC Senior Term Loa	05/20/2025	VARIOUS		517,499	517,499	0	2.B Z
000000-00-0	COLCHIS REAL PROPERTIES Delayed Draw SF	06/04/2025	BANK LOANS BARINGS		1,000,000	1,000,000	0	2.B Z
BGS3H4-94-4	Blue Owl GP Stakes V Issuer B	06/30/2025	VARIOUS		41,900,000	41,900,000	0	1.B Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					166,524,309	167,338,532	0	XXX
000000-00-0	DAINS ACCOUNTANTS LTD DDTL - 2	05/30/2025	BANK LOANS BARINGS		436,355	436,355	0	4.C Z
91839*-AH-9	VPROP Operating, LLC-2024 Delayed Draw T	06/01/2025	PIK NOTE BUY UP		3,969	3,969	0	4.B PL
000000-00-0	ROYAL HOLDCO CORP DDTL - 2025	05/29/2025	BANK LOANS BARINGS		157,880	157,880	0	4.C Z
000000-00-0	EZ SMBO BIDCO EUR FACILITY B2	04/09/2025	BANK LOANS BARINGS		370,130	375,766	0	4.C Z
000000-00-0	ACCREDITED LABS Hold Co Note	06/26/2025	BANK LOANS BARINGS		714,286	714,286	0	4.C Z
000000-00-0	HS ADVISORY BUYER LLC Specified DDTL	06/04/2025	BANK LOANS BARINGS		118,365	118,365	0	4.C Z
000000-00-0	BRIGHTSIGN BUYER LLC 3RD AMEND INCREM TE	04/03/2025	BANK LOANS BARINGS		79,147	79,946	0	5.B Z
000000-00-0	EZ SMBO BIDCO EUR FACILITY B1	04/09/2025	BANK LOANS BARINGS		975,806	990,666	0	4.C Z
000000-00-0	EZ SMBO BIDCO CAD FACILITY B1	04/09/2025	BANK LOANS BARINGS		244,103	247,820	0	4.C Z
000000-00-0	SHERMCO INDUSTRIES INC 2025 DDTL	05/19/2025	BANK LOANS BARINGS		163,641	163,641	0	4.B Z
74363#-AA-0	Prospect Incremental TL	05/30/2025	VARIOUS		1,549,010	1,549,010	0	4.A Z
000000-00-0	REAL CHEMISTRY LP 2025 Senior TL	04/11/2025	BANK LOANS BARINGS		1,139,961	1,145,689	0	4.C Z
000000-00-0	SWOOPCOM INC Senior Term Loa	04/11/2025	BANK LOANS BARINGS		1,244,667	1,250,921	0	4.C Z
000000-00-0	OWL ACQ LLC SR SECD INITIAL TERM LOAN	04/17/2025	BANK LOANS BARINGS		436,544	442,070	0	4.B Z
000000-00-0	FSS BUYER LLC 2025 REFINANCING TERM LN	04/21/2025	BANK LOANS BARINGS		6,521,384	6,521,384	0	4.C Z
000000-00-0	LOCKMASTERS INC Senior Term Loa	05/01/2025	BANK LOANS BARINGS		526,707	530,687	0	4.C Z
F8237*-AA-0	TRACE ONE SA 2025 Senior Ter	05/12/2025	BANK LOANS BARINGS		5,791,628	5,909,825	0	5.B GI
000000-00-0	OA BUYER INC Senior Term Loa	05/19/2025	BANK LOANS BARINGS		1,432,197	1,439,394	0	4.B Z
000000-00-0	RKD GROUP LLC Term Loan	05/19/2025	BANK LOANS BARINGS		1,392,922	1,408,272	0	4.C Z
000000-00-0	GREAT RAIL JOURNEYS LTD Senior Term Loa	05/28/2025	BANK LOANS BARINGS		1,648,379	1,694,991	0	4.C Z
000000-00-0	ADACORE 1L DDTL	06/02/2025	BANK LOANS BARINGS		184,952	184,952	0	4.C Z
000000-00-0	ZIYAD INC Senior Term Loa	05/28/2025	BANK LOANS BARINGS		574,388	581,658	0	4.C Z
000000-00-0	VERA BIDCO LTD DDTL 2	06/17/2025	BANK LOANS BARINGS		123,551	123,551	0	4.C Z
000000-00-0	UNOSQUARE LLC Term Loan	06/02/2025	BANK LOANS BARINGS		342,089	347,299	0	4.C Z
000000-00-0	ORS NASCO INC DDTL	06/13/2025	BANK LOANS BARINGS		116,650	118,426	0	4.C Z
000000-00-0	ORS NASCO INC Senior Term Loa	06/13/2025	BANK LOANS BARINGS		170,174	172,766	0	4.C Z
000000-00-0	ORS NASCO INC Senior Term Loa	06/13/2025	BANK LOANS BARINGS		121,503	123,353	0	4.C Z
000000-00-0	SHERMCO INDUSTRIES INC DDTL 2025	06/16/2025	BANK LOANS BARINGS		1,316,839	1,316,839	0	4.B Z
000000-00-0	Wilbur Ellis TL	06/24/2025	BANK LOANS BARINGS		4,061,538	4,230,769	0	5.B Z
000000-00-0	TA KHP Aggregator L.P. - Term Loan	06/30/2025	BANK LOANS BARINGS		1,363,053	1,376,821	0	4.C Z
76142*-AA-7	Revelstoke Credit Opportunities LP - Del	06/30/2025	BANK LOANS BARINGS		4,238,850	4,238,850	0	1.F Z
45249#-AA-0	Image Intl Holdco Initial Term Ln	05/19/2025	BANK LOANS BARINGS		2,887	2,887	0	5.A
89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	06/30/2025	PIK NOTE BUY UP		12,456	12,456	0	3.B PL
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT	04/30/2025	VARIOUS		103,740	103,740	0	6. *
89989#-AF-1	Portfolio Group - Agency 1st Lien Term L	05/14/2025	BANK LOANS BARINGS		4,067	4,067	0	5.B Z
21257@-AC-8	Convey Health Solutions Inc./Term Loan	06/30/2025	PIK NOTE BUY UP		21,057	21,057	0	3.A PL
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20	06/30/2025	PIK NOTE BUY UP		3,244	3,244	0	3.B PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -	06/18/2025	VARIOUS		(448)	(448)	0	3.C PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	06/30/2025	PIK NOTE BUY UP		334	334	0	4.B Z
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/	06/30/2025	PIK NOTE BUY UP		4,089	4,089	0	3.B PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental	06/30/2025	VARIOUS		23	23	0	3.C Z
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	06/30/2025	PIK NOTE BUY UP		4,725	4,725	0	4.A PL
44961*-AB-1	Implus Footcare LLC/Initial Term Loan O	06/30/2025	PIK NOTE BUY UP		3,339	3,339	0	3.C Z
62931*-AA-2	NMC Skincare Intermediate Holdings II L	04/29/2025	PIK NOTE BUY UP		1,683	1,683	0	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L	04/29/2025	PIK NOTE BUY UP		567	567	0	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL	06/30/2025	PIK NOTE BUY UP		22,365	22,365	0	4.A PL
84967#-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA	06/23/2025	BANK LOANS BARINGS		(4,343)	(4,343)	0	3.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	06/30/2025	PIK NOTE BUY UP		3,253	3,253	0	5.B GI
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A	06/01/2025	PIK NOTE BUY UP		4,559	4,559	0	4.B PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA	05/27/2025	VARIOUS		2,468	2,468	0	4.C PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20	04/01/2025	PIK NOTE BUY UP		(3,732)	(3,732)	0	3.C PL
74309#-AB-5	PRG 9/20 Last Out	06/30/2025	PIK NOTE BUY UP		20,775	20,775	0	5.C PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN	06/01/2025	PIK NOTE BUY UP		5,511	5,511	0	4.B PL
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO	06/30/2025	VARIOUS		7,093	7,093	0	4.B PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa	04/01/2025	PIK NOTE BUY UP		516	516	0	3.B PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN	06/01/2025	PIK NOTE BUY UP		25,050	25,050	0	4.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	06/30/2025	PIK NOTE BUY UP		39	39	0	4.B Z
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment	06/30/2025	PIK NOTE BUY UP		3,949	3,949	0	3.B PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -	06/17/2025	VARIOUS		(607)	(607)	0	3.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA	06/30/2025	VARIOUS		766	766	0	5.B PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE	06/23/2025	BANK LOANS BARINGS		(740)	(740)	0	3.A PL
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL	05/14/2025	BANK LOANS BARINGS		2,294	2,294	0	5.B Z
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term	06/30/2025	PIK NOTE BUY UP		88,210	88,210	0	3.C PL
65716@-AC-0	North American Science Associates, Inc.	06/24/2025	BANK LOANS BARINGS		49,359	49,359	0	2.B Z
00453@-AB-6	Accurus Aerospace Corporation - 2022 A-1	04/25/2025	BANK LOANS BARINGS		352,072	357,434	0	5.A
89989#-AH-7	TURBO BUYER INC AMEND NO 5 - Delayed Dra	05/14/2025	BANK LOANS BARINGS		616	616	0	5.A PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter	06/30/2025	PIK NOTE BUY UP		27,406	27,406	0	4.C PL
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term	05/15/2025	BANK LOANS BARINGS		176,892	176,892	0	4.C
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou	06/30/2025	VARIOUS		4,045	4,045	0	4.C PL
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen	06/30/2025	PIK NOTE BUY UP		3,989	3,989	0	4.C PL
80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te	04/16/2025	PIK NOTE BUY UP		1,567	1,567	0	2.C PL
000000-00-0	Tech 8 SASU Reinstated EUR	04/05/2025	VARIOUS		53,550	53,550	0	6. *
000000-00-0	Checkout Holding Corp. - 2023 Exit Term	05/19/2025	PIK NOTE BUY UP		3,545	3,545	0	5.B GI
74142K-AJ-8	Pretium Packaging LLC New 1st Out Ter	05/05/2025	PIK NOTE BUY UP		519	519	0	4.C FE
74142K-AK-5	Pretium Packaging LLC New 2nd Out Ter	05/05/2025	PIK NOTE BUY UP		981	981	0	5.C FE
48773#-AF-7	Kellermeyer Bergensons Services, LLC - 2	04/30/2025	PIK NOTE BUY UP		29,701	29,701	0	4.B PL
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	06/05/2025	BANK LOANS BARINGS		24,820	24,820	0	3.B PL
14741@-AB-9	Cascade Services - Delayed Draw Term Loa	04/01/2025	BANK LOANS BARINGS		85,565	85,565	0	5.B
15645#-AB-1	Centric Brands Inc. - 2024 Term Loan A2	05/06/2025	PIK NOTE BUY UP		53,276	53,276	0	4.C PL
5526B@-AB-1	MB PURCHASER LLC DDTL	06/18/2025	BANK LOANS BARINGS		384,242	384,242	0	5.B GI
40494#-AB-1	HXSG INTERMEDIARY 2 LLC INITIAL DDTL	06/02/2025	BANK LOANS BARINGS		300,152	300,152	0	4.C
48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	04/30/2025	VARIOUS		(65,232)	(65,232)	0	4.B Z
74363#-AB-8	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	04/02/2025	BANK LOANS BARINGS		3,642	3,642	0	4.A PL
37963#-AC-7	GLOBAL CRITICAL LOGISTICS LLC USD 7TH AM	05/16/2025	BANK LOANS BARINGS		36,262	36,262	0	4.C
000000-00-0	Tech 7 SAS Super Senior EU	06/10/2025	PIK NOTE BUY UP		16,009	16,009	0	5.B GI
95483#-AB-8	Warner Pacific Insurance Services - Dela	04/01/2025	BANK LOANS BARINGS		76,451	76,451	0	4.C
84729#-AC-4	SPATCO ENERGY SOLUTIONS DDTL B	06/30/2025	BANK LOANS BARINGS		23,590	23,590	0	4.C
74972G-A#-0	RPX CORP Term Loan	05/16/2025	BANK LOANS BARINGS		3,966	3,966	0	4.A
69451*-AC-3	PPW AERO BUYER INC Funded DDTL-1	04/04/2025	BANK LOANS BARINGS		823,397	823,397	0	4.C
000000-00-0	GREEN LEAF FINCO SARL EUR ADDTL TERM LOA	04/30/2025	BANK LOANS BARINGS		1,227,862	1,252,920	0	4.B Z
98876*-AF-2	ZIYAD INC 2024-1 DDTL	06/13/2025	BANK LOANS BARINGS		168,993	168,993	0	5.C Z
000000-00-0	PRODUCTLIFE GROUP SA Incremental DDT	06/18/2025	BANK LOANS BARINGS		1,592,479	1,592,480	0	5.B GI
N7680@-AB-1	SG BIDCO BV EUR ACQ CAPEX FAC	06/16/2025	BANK LOANS BARINGS		262,541	262,541	0	5.B GI
000000-00-0	VIRTUAL IT GROUP PTY LTD DDTL	06/27/2025	BANK LOANS BARINGS		207,216	207,216	0	4.C Z
12881#-AD-7	CALDWELL & GREGORY LLC 1L DDTL	06/27/2025	BANK LOANS BARINGS		44,967	44,967	0	4.C
87300*-AK-0	HILB GROUP LLC DDTL	05/01/2025	BANK LOANS BARINGS		1,729	1,729	0	4.A PL
18685N-AC-7	CLIFFWATER ENHANCED LEND Revolving Facil	06/18/2025	BANK LOANS BARINGS		10,214,286	10,214,286	0	1.D PL
73949*-AA-9	ENERGYCO DDTL	06/16/2025	BANK LOANS BARINGS		259,068	259,068	0	4.C Z
000000-00-0	ENERGYCO Senior Term Loa	04/30/2025	BANK LOANS BARINGS		2,783,070	2,783,070	0	4.C Z
G0508K-A*-6	VILLAGE VET LTD Barings DDTL Tr	05/28/2025	BANK LOANS BARINGS		528,178	528,178	0	4.C Z
000000-00-0	TECHNOSYLVA TSYL TA DDTL- 2024	04/30/2025	BANK LOANS BARINGS		213,252	213,252	0	4.C Z
000000-00-0	ARCTERA GLOBAL II BV/VERITAS US INC TERM	04/01/2025	PIK NOTE BUY UP		5,872	5,872	0	5.B Z
000000-00-0	SHERMCO INDUSTRIES INC 2024 DDTL	06/16/2025	BANK LOANS BARINGS		363,216	363,216	0	4.B Z
000000-00-0	ACCELEVATION LLC DDTL	05/09/2025	BANK LOANS BARINGS		4,974	4,974	0	4.C Z

SCHEDULE D - PART 3

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

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BGS370-P2-9	HS Advisory Buyer LLC	06/23/2025	BANK LOANS BARINGS		118,360	118,365	0	4.C Z
BGS3HS-R2-5	SCP Medical Products LLC	06/30/2025	BANK LOANS BARINGS		1,249,662	1,265,486	0	4.C Z
BGS3G5-TS-7	TA KHP Aggregator LP	06/30/2025	BANK LOANS BARINGS		1,477,837	1,496,544	0	4.C Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					61,093,801	61,594,311	0	XXX
000000-00-0	UHY LLP DDTL	06/30/2025	BANK LOANS BARINGS		20,995	20,995	0	4.C Z
0239999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)					20,995	20,995	0	XXX
59156R-CA-#	MetLife Inc-JR SUBORDINATED	04/22/2025	BOFAMLSEC		(11,513,700)	(11,630,000)	(217,659)	2.B FE
726503-AE-#	Plains All American Pipeline LP	04/22/2025	IHSMARKIT		(1,065,330)	(29,749,000)	0	3.A FE
48128A-AJ-#	JPMorgan Chase & Co	04/22/2025	IHSMARKIT		(17,442,000)	(17,442,000)	0	2.B Z
808513-BD-#	Charles Schwab Corp/The	04/22/2025	IHSMARKIT		(29,880,000)	(30,000,000)	0	2.B Z
38141G-C2-#	Goldman Sachs Group Inc/The	04/22/2025	IHSMARKIT		(42,135,000)	(22,135,000)	0	3.A FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					(102,036,030)	(110,956,000)	(217,659)	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,826,477,970	1,830,020,168	10,205,277	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					20,995	20,995	0	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,826,498,965	1,830,041,163	10,205,277	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,826,498,965	1,830,041,163	10,205,277	XXX
40446A-AA-3	HTAP Issuer Trust 2025-1-HTAP 2025-1 A	04/11/2025	NOMURA GLOBAL FINCL		0	0	95,333	2.B Z
Q7S04R-AC-7	TURQUOISE I SERIES 2025--SERIES 2025-1 T	04/01/2025	NATIONAL AUSTRALIA B		7,526,400	7,526,399	0	1.A FE
Q7S04R-AD-5	TURQUOISE I SERIES 2025--B	04/01/2025	NATIONAL AUSTRALIA B		3,763,200	3,763,199	0	1.C FE
Q7S04R-AE-3	TURQUOISE I SERIES 2025--C	04/01/2025	NATIONAL AUSTRALIA B		3,575,040	3,575,039	0	1.F FE
Q7S04R-AK-9	TURQUOISE I SERIES 2025--C	04/01/2025	NATIONAL AUSTRALIA B		940,800	940,800	0	2.B FE
31684K-AA-1	FIGRE Trust 2025-HE2-FIGRE 2025-HE2 A	04/08/2025	PERFTRUSTCP		2,908,659	2,910,478	3,735	1.A FE
12674H-AB-8	COLT 2025-4 Mortgage Loa-COLT 2025-4 A2	04/11/2025	BARCLAYS CAPITAL INC		2,464,992	2,465,000	6,570	1.C FE
924928-AB-0	Verus Securitization Tru-VERUS 2025-3 A2	04/15/2025	JP MORGAN SECURITIES		1,999,999	2,000,000	7,060	1.D FE
316922-AA-1	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 A	04/25/2025	GOLDMAN		9,999,693	10,000,000	55,981	1.A Z
316922-AB-9	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 B	04/25/2025	GOLDMAN		3,669,986	3,670,000	21,084	1.D Z
802638-AD-8	Santander Mortgage Asset-SAN 2025-NQM2 A	05/12/2025	AMHERST SECURITIES		4,999,974	5,000,000	37,094	1.C FE
67449A-AB-1	OBX 2025-NQM8 Trust-OBX 2025-NQM8 A2	05/15/2025	CITIGROUP GLOBAL MAR		2,499,985	2,500,000	7,811	1.C FE
Q9031B-AD-3	Trustee for Think Tank R-THINKR 2025-2 B	05/16/2025	NATIONAL AUSTRALIA B		959,850	959,850	0	1.C FE
Q9031B-AH-4	Trustee for Think Tank R-THINKR 2025-2 C	05/16/2025	NATIONAL AUSTRALIA B		479,925	479,925	0	1.F FE
Q9031B-AA-9	Trustee for Think Tank R-THINKR 2025-2 A	05/16/2025	NATIONAL AUSTRALIA B		3,199,500	3,199,500	0	1.A FE
Q3R74C-AJ-0	FIRSTMAC MORTGAGE FUNDIN-FMACB 2025-1 B	05/21/2025	CMNWLTHBNK		4,731,648	4,731,647	0	1.C FE
Q3R74C-AG-6	FIRSTMAC MORTGAGE FUNDIN-FMACB 2025-1 D	05/21/2025	CMNWLTHBNK		1,302,496	1,302,496	0	2.B FE
Q3R74C-AF-8	FIRSTMAC MORTGAGE FUNDIN-FMACB 2025-1 C	05/21/2025	CMNWLTHBNK		4,175,744	4,175,743	0	1.F FE
Q3R74C-AD-3	FIRSTMAC MORTGAGE FUNDIN-FMACB 2025-1 AB	05/21/2025	CMNWLTHBNK		2,915,264	2,915,263	0	1.A FE
000000-00-0	Series 2024-1 Harvey Tru-HARVE 2024-1 B-	05/23/2025	NATIONAL AUSTRALIA B		1,946,400	1,946,400	0	1.C FE
000000-00-0	Series 2024-1 Harvey Tru-HARVE 2024-1 C-	05/23/2025	NATIONAL AUSTRALIA B		811,000	811,000	0	1.F FE
31684L-AB-7	FIGRE Trust 2025-HE3-FIGRE 2025-HE3 B	06/03/2025	GOLDMAN		5,499,926	5,500,000	36,639	1.D FE
92540X-AB-7	Verus Securitization Tru-VERUS 2025-5 A2	06/04/2025	MORGAN		4,299,979	4,300,000	7,332	1.D FE
10570M-AD-2	BRAVO Residential Fundin-BRAVO 2025-NQM6	06/26/2025	MORGAN		4,499,962	4,500,000	21,254	1.D Z
31684P-AA-0	FIGRE Trust 2025-HE4-FIGRE 2025-HE4 A	06/27/2025	JEFFERIESLLC		4,999,936	5,000,000	29,293	1.A FE
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	04/28/2025	PAYUP		(59)	(59)	0	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	04/01/2025	PAYUP		4	4	0	4.B FM
92538U-AB-7	Verus Securitization Tru-VERUS 2022-3 A2	05/14/2025	BOFAMLSEC		988,203	1,051,979	1,690	1.A
31684J-AA-4	FIGRE Trust 2024-SL1-FIGRE 2024-SL1 A1	05/14/2025	BOFAMLSEC		4,166,729	4,160,066	9,610	1.A FE
805564-EM-9	Saxon Asset Securities Tr 1999-3 Mt Ln Ast Bk Cer Ser 1999-3	04/24/2025	IHSMARKIT		(25)	(2,222)	0	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					89,325,210	89,382,507	340,486	XXX
922969-AB-6	Velocity Commercial Capi-VCC 2025-2 M1	04/04/2025	CITIGROUP GLOBAL MAR		6,994,836	6,995,825	50,322	1.D FE
922969-AA-8	Velocity Commercial Capi-VCC 2025-2 A	04/04/2025	CITIGROUP GLOBAL MAR		4,996,639	4,997,018	31,500	1.A FE
922969-AC-4	Velocity Commercial Capi-VCC 2025-2 M2	04/04/2025	CITIGROUP GLOBAL MAR		9,991,717	9,994,036	75,778	1.G FE
92262R-AD-2	Velocity Commercial Capi-VCC 2025-3 M1	06/09/2025	BARCLAYS CAPITAL INC		2,749,910	2,750,000	20,452	1.D FE
92262R-AA-8	Velocity Commercial Capi-VCC 2025-3 A	06/09/2025	BARCLAYS CAPITAL INC		14,999,640	15,000,000	100,279	1.A FE
92262R-AG-5	Velocity Commercial Capi-VCC 2025-3 M2	06/09/2025	BARCLAYS CAPITAL INC		4,037,595	4,038,000	32,146	1.G FE

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
L6256K-AA-8	Maslow Kensington Investments S.A.R.L -	06/05/2025	DIRECT		665,368	665,368	0	1.F PL
417927-AA-8	Harvest Commercial Capit-HCCLT 2024-1 A	04/29/2025	BAIRD		7,200	7,106	28	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					44,442,905	44,447,353	310,505	XXX
37150J-AC-2	Generate CLO 19 Ltd-GNRT 2025-19A B	04/02/2025	BOFAMLSEC		24,500,000	24,500,000	0	1.C FE
185833-AE-0	Clermont Park CLO Ltd-CLRMPK 2025-1A B1	04/03/2025	CITIGROUP GLOBAL MAR		7,500,000	7,500,000	0	1.C FE
82808E-AU-5	Silver Point CLO 2 Ltd-SPCLO 2023-2A BR	04/04/2025	WELLS FARGO		5,250,000	5,250,000	0	1.C FE
82808E-AW-1	Silver Point CLO 2 Ltd-SPCLO 2023-2A CR	04/04/2025	WELLS FARGO		13,700,000	13,700,000	0	1.F FE
83013T-AC-1	Sixth Street CLO 28 Ltd-SIXST 2025-28A B	04/08/2025	CITIGROUP GLOBAL MAR		20,000,000	20,000,000	0	1.D Z
03768M-AY-3	Apidos CLO XXXIII-APID 2020-33A CR2	04/09/2025	DEUTSCHE BANK SECURI		5,000,000	5,000,000	0	1.F FE
072713-AE-0	Bayard Park CLO Ltd-BYRDPK 2025-1A B1	04/10/2025	CITIGROUP GLOBAL MAR		4,000,000	4,000,000	0	1.C FE
96467K-AS-8	Whitebox CLO IV Ltd-WBOX 2023-4A CR	04/10/2025	MIZUHO SECURITIES		12,000,000	12,000,000	0	1.F FE
96467K-AQ-2	Whitebox CLO IV Ltd-WBOX 2023-4A BR	04/10/2025	MIZUHO SECURITIES		9,250,000	9,250,000	0	1.C FE
12516G-AE-6	CBAM 2018-6 Ltd-CBAM 2018-6A BR2	04/15/2025	MORGAN		15,000,000	15,000,000	0	1.C FE
12516G-AG-1	CBAM 2018-6 Ltd-CBAM 2018-6A CR2	04/15/2025	MORGAN		9,000,000	9,000,000	0	1.E FE
03333M-AC-7	Anchorage Capital Clo 32-ANCHC 2025-32A	05/06/2025	CITIGROUP GLOBAL MAR		5,750,000	5,750,000	0	1.D Z
03333M-AE-3	Anchorage Capital Clo 32-ANCHC 2025-32A	05/06/2025	CITIGROUP GLOBAL MAR		2,000,000	2,000,000	0	1.F Z
000000-00-0	RRE 21 Loan Management D-RRME 21A A2B	05/09/2025	BARCLAYS CAPITAL INC		1,973,390	1,964,551	7,716	1.C FE
67571L-AQ-4	Octagon 67 Ltd-OCT67 2023-1A BR	05/09/2025	AMHERST SECURITIES		7,000,000	7,000,000	0	1.C FE
38181A-AE-8	Golub Capital Partners C-GCBSL 2023-66A	05/16/2025	BOFAMLSEC		2,500,000	2,500,000	0	1.F FE
38181A-AC-2	Golub Capital Partners C-GCBSL 2023-66A	05/16/2025	BOFAMLSEC		6,750,000	6,750,000	0	1.C FE
000000-00-0	Carlyle Euro CLO 2025-1 -CGMSE 2025-1A A	05/29/2025	JP MORGAN SECURITIES		9,665,350	9,665,351	0	1.A Z
000000-00-0	Carlyle Euro CLO 2025-1 -CGMSE 2025-1A B	05/29/2025	JP MORGAN SECURITIES		8,101,838	8,101,839	0	1.D Z
000000-00-0	CVC Cordatus Loan Fund X-CORDA 35A C	05/30/2025	JEFFERIES INTL LTD		1,705,650	1,705,650	0	1.F Z
67121N-AG-7	OHA Credit Partners Ltd-OAKC 2023-15RA B	06/04/2025	NOMURA SECURITIES IN		5,000,000	5,000,000	0	1.C FE
000000-00-0	Barings Euro CLO 2023-1 -BABSE 2023-1A C	06/04/2025	CITIGROUP GLOBAL MAR		12,082,394	12,082,395	0	1.F FE
12516E-AG-6	CBAMR 2017-4 Ltd-CBAMR 2017-4A BR	06/06/2025	MORGAN		10,000,000	10,000,000	0	1.C FE
12516E-AJ-0	CBAMR 2017-4 Ltd-CBAMR 2017-4A CR	06/06/2025	MORGAN		7,500,000	7,500,000	0	1.E FE
12719P-AE-1	CTM CLO 2025-1 Ltd-CTM 2025-1A B	06/10/2025	MORGAN		4,750,000	4,750,000	0	1.D Z
05682G-AU-2	Bain Capital Credit CLO -BCC 2022-2A BR	06/13/2025	BNP PARIBAS		7,500,000	7,500,000	0	1.D Z
05682G-AW-8	Bain Capital Credit CLO -BCC 2022-2A CR	06/13/2025	BNP PARIBAS		11,625,000	11,625,000	0	1.F Z
97718D-AC-4	Wise CLO 2025-3 Ltd-WYZE 2025-3A B1	06/16/2025	RBC CAPITAL MARKETS		7,075,000	7,075,000	0	1.D Z
97718D-AE-0	Wise CLO 2025-3 Ltd-WYZE 2025-3A B2	06/16/2025	RBC CAPITAL MARKETS		4,625,000	4,625,000	0	1.D Z
83012Q-AU-8	Sixth Street CLO XX Ltd-SIXST 2021-20A C	06/17/2025	CITIGROUP GLOBAL MAR		8,450,000	8,450,000	0	1.F Z
863163-AE-1	Stratus Funding CLO 2025-STRAS 2025-1A B	06/18/2025	BNP PARIBAS		5,200,000	5,200,000	0	1.C FE
67098W-BE-0	OHA Credit Funding 7 Ltd-OAKC 2020-7A B2	06/18/2025	NOMURA SECURITIES IN		5,000,000	5,000,000	0	1.C FE
670891-AL-4	OCP CLO 2023-28 Ltd-OCP 2023-28A BR	06/18/2025	BOFAMLSEC		6,850,000	6,850,000	0	1.D Z
41757P-AG-8	Harvest US CLO 2025-2 Lt-HARUS 2025-2A C	06/20/2025	CITIGROUP GLOBAL MAR		6,000,000	6,000,000	0	1.F Z
000000-00-0	Ringsend Park CLO DAC-RNGPK 1A B	06/20/2025	BOFAMLSEC		7,074,345	7,074,349	0	1.D Z
000000-00-0	Ringsend Park CLO DAC-RNGPK 1A C	06/20/2025	BOFAMLSEC		3,019,538	3,019,539	0	1.F Z
72132D-AD-3	Pikes Peak CLO 19 2025-PIPK 2025-19A B	06/23/2025	BOFAMLSEC		15,000,000	15,000,000	0	1.D Z
72132D-AE-1	Pikes Peak CLO 19 2025-PIPK 2025-19A C	06/23/2025	BOFAMLSEC		5,350,000	5,350,000	0	1.F Z
000000-00-0	Palmer Square European C-PLMER 2021-1A B	06/24/2025	JP MORGAN SECURITIES		10,461,600	10,461,601	0	1.D Z
000000-00-0	Palmer Square European C-PLMER 2021-1A C	06/24/2025	JP MORGAN SECURITIES		3,254,720	3,254,720	0	1.F Z
59803L-AE-8	MidOcean Credit CLO XVII-MIDO 2025-18A B	06/24/2025	SCOTIA CAPITAL MARKE		9,900,000	9,900,000	0	1.D Z
59803L-AG-3	MidOcean Credit CLO XVII-MIDO 2025-18A C	06/24/2025	SCOTIA CAPITAL MARKE		5,900,000	5,900,000	0	1.F Z
96467P-AA-6	Whitebox Clo V Ltd-WBOX 2025-5A A1	06/24/2025	JP MORGAN SECURITIES		9,000,000	9,000,000	0	1.A Z
96467P-AG-3	Whitebox Clo V Ltd-WBOX 2025-5A C	06/24/2025	JP MORGAN SECURITIES		2,450,000	2,450,000	0	1.F Z
96467P-AE-8	Whitebox Clo V Ltd-WBOX 2025-5A B	06/24/2025	JP MORGAN SECURITIES		8,200,000	8,200,000	0	1.D Z
59803L-AA-6	MidOcean Credit CLO XVII-MIDO 2025-18A A	06/24/2025	SCOTIA CAPITAL MARKE		25,000,000	25,000,000	0	1.A Z
000000-00-0	Arini European CLO-AVOCA 37A B	06/25/2025	JEFFERIES INTL LTD		9,531,680	9,531,681	0	1.C FE
69704A-AE-1	PSTAT 2025-2A B-PSTAT 2025-2A B	06/25/2025	CITIGROUP GLOBAL MAR		1,312,500	1,312,500	0	1.F Z
381929-AQ-1	Golub Capital Partners S-GOST 2024-1A BR	06/25/2025	WELLS FARGO		10,000,000	10,000,000	0	1.D Z
000000-00-0	CVC Cordatus Loan Fund X-CORDA 29A BR	06/26/2025	BNP PARIBAS		9,617,780	9,617,776	0	1.C FE
29003J-AU-8	Elmwood CLO 15 Ltd-ELM15 2022-2A CR	06/26/2025	BOFAMLSEC		3,500,000	3,500,000	0	1.F Z
56575V-AN-8	Maranon Loan Funding 202-MRNON 2023-1A X	06/27/2025	WELLS FARGO		19,000,000	19,000,000	0	1.A Z
82809X-AA-6	Silver Point CLO 11 Ltd-SPCLO 2025-11A A	06/27/2025	SG COWEN SECURITIES		22,500,000	22,500,000	0	1.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82809X-AE-8	Silver Point CLO 11 Ltd-SPCLO 2025-11A B	06/27/2025	SG COWEN SECURITIES		16,400,000	16,400,000	0	1.D Z
82809X-AG-3	Silver Point CLO 11 Ltd-SPCLO 2025-11A C	06/27/2025	SG COWEN SECURITIES		9,450,000	9,450,000	0	1.F Z
64135X-AC-5	Neuberger Berman Clo 32r-NEUB 2019-32RA	06/27/2025	WELLS FARGO		1,500,000	1,500,000	0	1.D Z
64754W-AN-3	New Mountain CLO 5 Ltd-NMC CLO-5A CR	06/30/2025	CITIGROUP GLOBAL MAR		4,900,000	4,900,000	0	1.F Z
64754W-AL-7	New Mountain CLO 5 Ltd-NMC CLO-5A BR	06/30/2025	CITIGROUP GLOBAL MAR		3,280,000	3,280,000	0	1.D Z
10970#-AA-9	Brinley PD SPV I LLC/Revolving Facility	06/13/2025	BANK LOANS BARINGS		687,500	687,500	0	1.F PL
87251F-AD-1	TCW DIRECT LENDING STRUCTURED SOLUTIONS	06/18/2025	DIRECT		1,151,079	1,151,079	0	2.B FE
000000-00-0	Bain Capital Euro CLO 2023-1 DAC	05/23/2025	JPMPD		5,634,500	5,000,000	0	1.D Z
000000-00-0	Bain Capital Euro CLO 2023-1 DAC	05/23/2025	JPMPD		2,535,525	2,250,000	0	1.F Z
000000-00-0	MidOcean Credit CLO XIX	05/16/2025	JPMPD		5,750,000	5,750,000	0	1.D Z
000000-00-0	Silver Point CLO 10 Ltd	05/20/2025	JPMPD		10,000,000	10,000,000	0	1.D Z
000000-00-0	Silver Point CLO 10 Ltd	05/20/2025	JPMPD		6,650,000	6,650,000	0	1.F Z
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					520,314,389	519,385,531	7,716	XXX
06762H-AQ-0	Barings Clo Ltd 2023-I-BABSN 2023-1A CR	05/08/2025	MORGAN		5,500,000	5,500,000	0	1.F Z
06762H-AN-7	Barings Clo Ltd 2023-I-BABSN 2023-1A BR	05/08/2025	MORGAN		2,000,000	2,000,000	0	1.D Z
000000-00-0	Barings Euro CLO 2023-1 -BABSE 2023-1A B	06/04/2025	CITIGROUP GLOBAL MAR		9,860,963	9,860,963	0	1.C FE
06763B-AN-9	Barings Loan Partners CL-BABSN LP-2A CR	06/10/2025	BOFAMLSEC		5,998,000	5,998,000	50,299	1.D FE
000000-00-0	Barings CLO Ltd 2025-II	05/27/2025	JPMPD		15,000,000	15,000,000	0	1.D Z
000000-00-0	Barings CLO Ltd 2025-II	05/27/2025	JPMPD		15,000,000	15,000,000	0	1.F Z
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					53,358,963	53,358,963	50,299	XXX
69462*-AA-4	PPC-TL SENIOR SECONDARY ELEVATION	05/30/2025	BANK LOANS BARINGS		931,677	931,677	0	1.G PL
00833B-AA-6	Affirm Master Trust-AFRMT 2025-1A A	06/18/2025	BOFAMLSEC		25,140,625	25,000,000	17,326	1.A FE
53951C-AA-9	Loan Asset Issuer LLC, Series 2024 BTCL-	04/24/2025	DIRECT		6,164,050	6,100,000	0	1.G Z
47242*-AA-7	JEFFERIES DIRECT LENDING Brady III #5	06/13/2025	BANK LOANS BARINGS		53,448	53,448	0	1.E PL
4724M#-AA-1	JEFFERIES DIRECT LENDING Brady III #3	06/13/2025	BANK LOANS BARINGS		886,756	886,756	0	1.G PL
47245#-AA-0	JEFFERIES DIRECT LENDING Brady III #2 02	06/13/2025	BANK LOANS BARINGS		1,104,648	1,104,648	0	1.G PL
47241#-AA-4	JEFFERIES DIRECT LENDING Brady III #1 02	06/13/2025	BANK LOANS BARINGS		3,417,896	3,417,896	0	1.G PL
47249#-AA-6	JEFFERIES DIRECT LENDING Jeffries Direct	06/13/2025	BANK LOANS BARINGS		647,310	647,310	0	1.E PL
67579F-AC-0	Octane Receivables Trust-OCTL 2024-RVM1	04/16/2025	SUNTRUST CAPITAL MAR		2,012,513	2,010,000	8,321	1.F FE
69544T-AC-8	Pagaya AI Debt Grantor T-PAID 2025-3 B	04/16/2025	JEFF		10,000,000	10,000,000	0	1.D FE
038394-AB-8	Aqua Finance Issuer Trus-AQFIT 2025-A B	04/24/2025	GOLDMAN		4,999,105	5,000,000	0	1.D FE
038394-AC-6	Aqua Finance Issuer Trus-AQFIT 2025-A C	04/24/2025	GOLDMAN		2,499,991	2,500,000	0	1.F FE
00834M-AC-7	Affirm Asset Securitizat-AFFRM 2025-X1 C	05/01/2025	BARCLAYS CAPITAL INC		3,989,611	3,990,000	0	1.F FE
69145V-AA-0	Oxford Finance Credit Fu-OXFINF 2025-A A	05/07/2025	MITSUBISHI UFJ SEC I		5,000,000	5,000,000	0	1.F FE
000000-00-0	MISSION LANE CREDIT CARD MLANE 2025-T1 C	05/13/2025	DIRECT		12,567,622	12,568,000	0	1.F Z
000000-00-0	DEFAULT ISSUER MLANE 2025-T1 Class B	05/13/2025	DIRECT		1,296,926	1,297,000	0	2.B Z
78449H-AD-9	SMB Private Education Lo-SMB 2023-B C	05/16/2025	BAIRD		2,556,250	2,500,000	1,767	1.F FE
03237F-AD-7	Amur Equipment Finance R-AXIS 2025-1A C	05/27/2025	VARIOUS		7,052,324	7,050,000	973	1.F FE
31424Y-AF-5	FCCU Auto Receivables Tr-FCCU 2025-1A C	05/20/2025	CITIGROUP GLOBAL MAR		2,999,894	3,000,000	0	1.F FE
78485N-AA-7	SUA 2025-1 LLC-SUA 2025-1 A	05/21/2025	CANTOR		14,000,000	14,000,000	0	1.A FE
92340G-AD-2	Verdant Receivables 2025-VERD 2025-1A B	05/21/2025	BOFAMLSEC		1,999,663	2,000,000	0	1.D FE
92340G-AE-0	Verdant Receivables 2025-VERD 2025-1A C	05/21/2025	BOFAMLSEC		1,999,988	2,000,000	0	1.G FE
86324X-AB-1	Stream Innovations 2025--STRE 2025-1A B	05/23/2025	GOLDMAN		3,429,058	3,430,000	0	1.G FE
20268B-AA-8	Commonbond Student Loan -CBSLT 2020-1 A	05/28/2025	BOFAMLSEC		1,939,627	2,161,144	406	1.A FE
19421U-AC-8	College Ave Student Loan-CASL 2019-A B	05/28/2025	BOFAMLSEC		2,963,931	3,109,443	1,316	1.C FE
38238F-AA-8	GoodLeap Home Improvemen-GDLP 2025-2A A	06/06/2025	GOLDMAN		4,199,798	4,200,000	0	1.G FE
63940U-AB-0	Navient Private Educatio-NAVSL 2018-DA A	06/12/2025	CANTOR		11,987,878	12,123,318	37,717	1.A FE
96043V-AD-0	Westlake Automobile Rece-WLAKE 2025-1A A	06/12/2025	WELLS FARGO		20,066,406	20,000,000	73,889	1.A FE
00835A-AA-6	Affirm Asset Securitizat-AFFRM 2024-B A	06/12/2025	WELLS FARGO		19,987,500	20,000,000	71,867	1.A FE
50117L-AB-4	Kubota Credit Owner Trus-KCOT 2025-2A A2	06/17/2025	MIZUHO SECURITIES		4,499,457	4,500,000	0	1.A FE
50117B-AC-4	Kubota Credit Owner Trus-KCOT 2024-1A A3	06/30/2025	BOFAMLSEC		22,932,134	22,675,000	29,237	1.A FE
78398H-AB-4	SFS Auto Receivables Sec-SFAST 2025-2A A	06/17/2025	BNP PARIBAS		10,499,235	10,500,000	0	1.A FE
35042N-AB-1	Foundation Finance Trust-FFIN 2025-2A B	06/27/2025	GOLDMAN		10,047,216	10,050,000	0	1.D Z
52604Q-AC-7	Lendmark Funding Trust 2-LFT 2025-1A C	06/30/2025	MIZUHO SECURITIES		3,489,988	3,440,000	5,970	1.E FE
63890B-AC-0	Navient Student Loan Tru-NAVSL 2018-EA B	05/21/2025	GOLDMAN		1,108,650	1,140,000	984	1.B FE
00177#-AA-1	AMF Levered II, LLC - Revolver	06/13/2025	BANK LOANS BARINGS		609,231	609,231	0	1.C PL

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/25/2025	BANK LOANS BARINGS		568,744	568,744	0	2.C PL
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/17/2025	BANK LOANS BARINGS		1,020,510	1,020,510	0	2.B PL
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	06/17/2025	BANK LOANS BARINGS		897,809	897,809	0	2.C PL
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	06/17/2025	BANK LOANS BARINGS		228,013	228,013	0	2.C PL
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	06/17/2025	BANK LOANS BARINGS		1,296,870	1,296,870	0	2.C PL
46127*-AA-9	Invesco Private Credit Opportunities Hol	06/30/2025	BANK LOANS BARINGS		5,000,000	5,000,000	0	1.G PL
14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio	04/08/2025	BANK LOANS BARINGS		720,000	720,000	0	2.A PL
72305@-AA-7	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L	05/30/2025	BANK LOANS BARINGS		2,300,000	2,300,000	0	1.G PL
L7583#-AA-1	PEMBERTON PD SMA HOLDINGS (LEVERED) S.A.	06/25/2025	BANK LOANS BARINGS		2,598,709	2,598,709	0	1.G PL
L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	04/30/2025	BANK LOANS BARINGS		6,851,852	6,851,852	0	1.F PL
78449H-AC-1	SMB Private Education Lo-SMB 2023-B B	04/30/2025	BARCLAYS CAPITAL INC		1,118,176	1,100,000	2,821	1.C FE
34528Q-HV-9	Ford Credit Floorplan Ma-FORDF 2023-1 A1	06/17/2025	JP MORGAN SECURITIES		25,077,148	25,000,000	0	1.A FE
02325#-AA-8	AMBER CS LLC - Senior Secured Loan	06/12/2025	BANK LOANS BARINGS		2,931,821	2,931,821	0	2.C PL
28628D-AA-2	ELFI Graduate Loan Progr-ELFI 2023-A A	05/20/2025	BARCLAYS CAPITAL INC		597,922	584,050	2,687	1.A FE
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE CREDIT MM S	05/19/2025	BANK LOANS BARINGS		9,985,879	9,985,877	0	1.G PL
L9714*-AB-1	WEST STREET EUROPEAN PRIVATE CREDIT MM S	05/19/2025	BANK LOANS BARINGS		343,269	343,269	0	1.G PL
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE CREDIT MM S	05/19/2025	BANK LOANS BARINGS		9,985,879	9,985,877	0	1.G PL
L9714*-AD-7	WEST STREET EUROPEAN PRIVATE CREDIT MM S	05/19/2025	BANK LOANS BARINGS		343,269	343,269	0	1.G PL
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	04/07/2025	PAYUP		(472,740)	(472,740)	0	1.E PL
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	04/07/2025	PAYUP		(148,735)	(148,735)	0	1.E PL
09262X-AB-7	Blackstone Credit Rated Fund Trust SPV L	06/30/2025	BANK LOANS BARINGS		2,048,000	2,048,000	0	1.G PL
20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS	05/28/2025	BOFAMLSEC		85,233	110,692	17	1.D FE
831943-AC-9	SMB Private Education Lo-SMB 2024-A B	06/30/2025	VARIOUS		13,534,766	13,250,000	26,460	1.C FE
63943C-AA-9	Navient Private Educatio-NAVSL 2024-A A	04/09/2025	GOLDMAN		3,205,639	3,208,396	12,611	1.A FE
83207Q-AC-3	SMB Private Education Lo-SMB 2024-D B	06/27/2025	VARIOUS		3,383,203	3,300,000	8,058	1.C FE
03770*-AA-0	Apollo Asset-Backed Finance Lending Comp	06/02/2025	BANK LOANS BARINGS		1,568,287	1,568,287	0	2.A PL
03770*-AC-6	Apollo Asset-Backed Finance Lending Comp	06/02/2025	BANK LOANS BARINGS		2,509,259	2,509,259	0	2.B PL
03770*-AB-8	Apollo Asset-Backed Finance Lending Comp	06/02/2025	BANK LOANS BARINGS		627,315	627,315	0	2.C PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	06/27/2025	BANK LOANS BARINGS		16,183,036	16,183,036	0	1.G PL
04941*-AA-2	Atlas Securitized Products Funding 1 LP	06/30/2025	BANK LOANS BARINGS		16,183,036	16,183,036	0	1.D PL
L7586#-AA-8	PEMBERTON MID MARKET DEB Pebble 2.0 Seni	06/25/2025	BANK LOANS BARINGS		8,051,966	8,051,966	0	1.G PL
L5669@-AA-4	JEFFERIES DIRECT LENDING Project Launch	06/18/2025	BANK LOANS BARINGS		5,110,783	5,110,785	0	1.F PL
L5669@-AB-2	JEFFERIES DIRECT LENDING Project Launch	06/18/2025	BANK LOANS BARINGS		937,669	937,669	0	1.F PL
31424Y-AE-8	FCCU Auto Receivables Trust 2025-1	05/21/2025	BANK LOANS BARINGS		4,123,962	4,125,000	0	1.D Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					377,876,955	377,343,507	302,427	XXX
62879V-AH-2	NB BLUEPRINT 2025 LLC LN CTF CL B	04/01/2025	BANK LOANS BARINGS		9,000,000	9,000,000	0	2.C PL
62879V-AG-4	NB BLUEPRINT 2025 LLC LN CTF CL A	04/01/2025	BANK LOANS BARINGS		30,000,000	30,000,000	0	1.G PL
G2272#-AA-4	PROJECT SIMBA DDTL A	05/01/2025	BANK LOANS BARINGS		10,406,972	10,406,972	0	1.G PL
G2272#-AB-2	PROJECT SIMBA DDTL B	05/01/2025	BANK LOANS BARINGS		7,217,233	7,217,233	0	2.B PL
209031-AA-1	Consolidated Communicati-CNSL 2025-1A A2	05/09/2025	MORGAN		9,949,968	10,000,000	0	1.G FE
62879X-AB-1	NB Select Opportunities ISPV 2022 LLC -	06/30/2025	BANK LOANS BARINGS		1,842,508	1,842,508	0	1.G PL
62879X-AC-9	NB Select Opportunities ISPV 2022 LLC -	06/30/2025	BANK LOANS BARINGS		427,020	427,020	0	2.C PL
51514@-AA-8	LANDMARK EQUITY PARTNERS XVII-D LLC REVO	06/23/2025	BANK LOANS BARINGS		3,194,847	3,194,847	0	1.F PL
62902#-AA-3	NCL III-PE-D LLC / NCL III-PE-E LLC SECD	06/23/2025	BANK LOANS BARINGS		849,056	849,056	0	1.F PL
45661*-AA-3	INDUSTRY VENTURES MM HOLDCO, LLC, - Seni	06/13/2025	BANK LOANS BARINGS		10,000,000	10,000,000	0	1.F PL
G8656@-AA-9	TPG TIGER HOLDCO, LLC, - Class A Term Lo	06/26/2025	BANK LOANS BARINGS		6,148,439	6,148,439	0	1.G PL
G8656@-AB-7	TPG TIGER HOLDCO, LLC, - Class B Term Lo	06/26/2025	BANK LOANS BARINGS		2,049,480	2,049,480	0	2.B PL
62879K-AB-9	NB SOF V ISPV 2022 LLC - Class A Term Lo	06/23/2025	BANK LOANS BARINGS		1,762,398	1,762,398	0	1.G PL
00268*-AA-5	ASF VIII SUNTORI, L.P and ASF VIII B SUN	05/06/2025	BANK LOANS BARINGS		23,706,800	23,706,797	0	1.G PL
09263R-AA-1	Blackstone Cooper Asset Holdco LLC-Delay	06/24/2025	BANK LOANS BARINGS		1,714,286	1,714,286	0	1.G PL
19459K-A*-2	COLLER CREDIT BACKED LOANS & NOTES II LT	04/24/2025	BANK LOANS BARINGS		250,000	250,000	0	1.G PL
19459K-A@-0	COLLER CREDIT BACKED LOANS & NOTES II LT	04/24/2025	BANK LOANS BARINGS		100,000	100,000	0	2.C PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					118,619,007	118,669,036	0	XXX
748950-AA-0	RAM 2025-1 LLC	05/08/2025	BANK LOANS BARINGS		7,000,000	6,786,100	0	1.A FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					7,000,000	6,786,100	0	XXX
858928-AG-9	Stellantis Financial Und-SFUEL 2025-AA C	05/01/2025	JP MORGAN SECURITIES		4,998,816	5,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
881934-AD-5	Tesla Auto Lease Trust 2-TESLA 2024-B A3	06/13/2025	JP MORGAN SECURITIES		7,892,603	7,872,000	27,403	1.A FE
345279-AD-5	Ford Credit Auto Lease T-FORDL 2024-B A3	06/20/2025	MIZUHO SECURITIES		21,758,708	21,637,000	0	1.A FE
29375P-AB-6	Enterprise Fleet Financi-EFF 2024-1 A2	06/30/2025	MITSUBISHI UFJ SEC I		10,330,791	10,257,864	16,393	1.A FE
12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6	04/17/2025	BARCLAYS CAPITAL INC		1,694,839	1,837,691	1,167	1.E FE
12510H-AE-0	CARS-DB4 LP-CAUTO 2020-1A A5	04/17/2025	BARCLAYS CAPITAL INC		2,362,885	2,451,563	1,422	1.E FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	05/27/2025	CITIGROUP GLOBAL MAR		1,981,940	2,218,913	952	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					51,020,582	51,275,031	47,337	XXX
88655A-AH-3	TIF Funding III LLC-TIF 2024-2A B	04/23/2025	MITSUBISHI UFJ SEC I		7,146,440	7,154,545	4,595	1.F FE
12563L-AN-7	CLI Funding VI LLC-CLIF 2020-1A A	05/14/2025	INTLFCSTONE		7,388,655	8,038,542	12,540	1.F FE
741011-AA-8	Presidio Finance LLC-PRSDO 2023-1 A1	05/15/2025	DIRECT		20,000,000	20,000,000	0	1.G PL
262102-AC-0	Drive Auto Receivables T-DRIVE 2025-1 A3	06/20/2025	MIZUHO SECURITIES		17,545,801	17,500,000	0	1.A FE
96043C-AD-2	Westlake Automobile Rece-WLAKE 2024-3A A	06/20/2025	MIZUHO SECURITIES		25,069,336	25,000,000	0	1.A FE
023947-AD-6	AmeriCredit Automobile R-AMCAR 2024-1 A3	06/30/2025	MIZUHO SECURITIES		5,050,781	5,000,000	9,804	1.A FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A	04/14/2025	PAYUP		177,598	177,598	0	1.F FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A	06/30/2025	MIZUHO SECURITIES		759,268	802,034	671	1.F FE
89680H-AE-2	Triton Container Finance-TCF 2021-1A A	05/14/2025	INTLFCSTONE		884,195	983,293	1,270	1.F FE
88655A-AA-8	TIF Funding III LLC-TIF 2024-1A A	06/30/2025	AMHERST SECURITIES		5,949,850	5,935,938	9,939	1.C FE
88655A-AC-4	TIF Funding III LLC-TIF 2024-1A B	04/17/2025	MIZUHO SECURITIES		5,497,427	5,512,500	854	1.F FE
88655A-AG-5	TIF Funding III LLC-TIF 2024-2A A	04/24/2025	VARIOUS		6,843,652	6,851,275	3,921	1.C FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					102,313,003	102,955,725	43,594	XXX
22228#-AD-8	CounterpointeSRE CPACE 3111 Sunset Blvd	05/22/2025	DIRECT		137,808	137,808	0	1.F PL
22229Q-AA-9	CounterpointeSRE CPACE Habitat 2024 Clas	05/01/2025	DIRECT		3,084,980	3,084,980	0	1.F PL
22229Q-AB-7	CounterpointeSRE CPACE Habitat 2024 Clas	05/01/2025	DIRECT		261,018	261,018	0	1.G PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					3,483,806	3,483,806	0	XXX
82667C-AC-9	Signal Rail I LLC-SRL 2024-1A A	04/17/2025	BARCLAYS CAPITAL INC		1,527,688	1,533,498	967	1.C FE
872480-AE-8	TIF Funding II LLC-TIF 2021-1A A	05/27/2025	BAIRD		288,770	325,833	119	1.E FE
88316A-AA-9	Textainer Marine Contain-TMCL 2024-1A A	04/28/2025	MIZUHO SECURITIES		3,718,845	3,744,000	4,914	1.C FE
12571W-AA-1	CLI Funding IX LLC-CLIF 2024-1A A	06/25/2025	VARIOUS		8,742,856	8,714,097	6,589	1.C FE
912928-AA-6	USQ Rail III LLC-STEAM 2024-1A A	06/30/2025	MIZUHO SECURITIES		4,893,191	4,937,358	2,053	1.C FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					19,171,350	19,254,786	14,642	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					1,330,083,401	1,329,499,576	1,066,707	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					56,842,769	56,842,769	50,299	XXX
1909999997. Total - Asset-Backed Securities - Part 3					1,386,926,170	1,386,342,345	1,117,006	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					1,386,926,170	1,386,342,345	1,117,006	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					3,213,425,135	3,216,383,509	11,322,283	XXX
060505-FL-3	Bank of America Corp-BAC 5 7/8 PERP	04/24/2025	IN-KIND TRANSFER	5,000,000.000	5,095,695	5,000,000	0	2.B FE
172967-PM-7	Citigroup Inc-C 7 PERP	04/24/2025	IN-KIND TRANSFER	29,630,000.000	29,630,000	29,630,000	0	3.A FE
19075Q-AE-2	CoBank ACB-COBKAC 6.45 PERP	04/24/2025	IN-KIND TRANSFER	15,000,000.000	15,000,000	15,000,000	0	2.B FE
19075Q-AF-9	CoBank ACB-COBKAC 7 1/4 PERP	04/23/2025	SEAPORT GROUP	7,000,000.000	7,113,750	7,000,000	0	2.B FE
30767E-AE-9	Farm Credit Bank of Texa-FARMCB 7 3/4 PE	04/24/2025	IN-KIND TRANSFER	32,872,000.000	33,630,171	32,872,000	0	2.B FE
534187-BR-9	Lincoln National Corp-LNC 9 1/4 PERP	04/24/2025	IN-KIND TRANSFER	3,275,000.000	3,275,000	3,275,000	0	2.C FE
570535-AW-4	Markel Group Inc-MKL 6 PERP	04/24/2025	IN-KIND TRANSFER	14,866,000.000	14,883,911	0	0	3.A FE
78397N-AA-4	SCF Preferred Equity LLC-SUBORDINATED	04/24/2025	IN-KIND TRANSFER	10,000,000.000	10,000,000	10,000,000	0	3.A FE
808513-CB-9	Charles Schwab Corp/The-SCHW 5 PERP	04/24/2025	IN-KIND TRANSFER	7,500,000.000	7,500,000	7,500,000	0	2.C FE
902973-AZ-9	US Bancorp-USB 5.3 PERP	04/24/2025	IN-KIND TRANSFER	5,000,000.000	5,056,317	5,000,000	0	2.B FE
95002Y-AC-7	Wells Fargo & Co-WFC 6.85 PERP	04/24/2025	IN-KIND TRANSFER	16,514,000.000	16,514,000	16,514,000	0	2.B FE
025816-CH-0	American Express Co-AXP 3.55 PERP	05/21/2025	VARIOUS	35,000,000.000	32,394,115	35,000,000	0	2.C FE
30767E-AD-1	Farm Credit Bank of Texa-FARMCB 5.7 PERP	04/03/2025	SEAPORT GROUP	20,000,000.000	19,982,000	20,000,000	0	2.B FE
808513-BJ-3	Charles Schwab Corp/The-SCHW 4 PERP	04/28/2025	REC	10,000,000.000	10,000,000	10,000,000	0	2.C FE
816851-BK-4	Sempra-SRE 4 7/8 PERP	04/28/2025	REC	15,639,000.000	14,828,507	15,639,000	0	2.C FE
06055H-AB-9	Bank of America Corp-BAC 6 1/8 PERP	04/25/2025	REC	10,000,000.000	9,850,052	10,000,000	0	2.B FE
064058-AH-3	Bank of New York Mellon -BK 4.7 PERP	04/25/2025	REC	5,000,000.000	5,000,000	5,000,000	0	2.A FE
10924B-AA-5	Brighthouse Holdings LLC-BHF 6 1/2 PERP	04/25/2025	REC	17,000,000.000	18,363,609	17,000,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP	04/24/2025	REC	20,040,000.000	17,494,370	20,040,000	0	2.C FE
29273V-AM-2	Energy Transfer LP-ET 7 1/8 PERP	04/28/2025	REC	20,000,000.000	18,462,305	20,000,000	0	3.A FE
38141G-C2-8	Goldman Sachs Group Inc/-GS 6.85 PERP	04/28/2025	GOLDMAN	42,135,000.000	42,135,000	22,135,000	0	3.A FE
48128A-AJ-2	JPMorgan Chase & Co-JPM 6 1/2 PERP	04/28/2025	JP MORGAN SECURITIES	17,442,000.000	17,442,000	17,442,000	0	2.B FE
48128B-AN-1	JPMorgan Chase & Co-JPM 3.65 PERP	04/28/2025	REC	5,000,000.000	4,750,050	5,000,000	0	2.B FE
59156R-CA-4	MetLife Inc-MET 3.85 PERP	04/28/2025	BOFAMLSEC	11,630,000.000	11,513,700	11,630,000	0	2.B FE
59156R-BT-4	MetLife Inc-MET 5 7/8 PERP	04/28/2025	REC	22,000,000.000	22,113,677	22,000,000	0	2.B FE
693475-AQ-8	PNC Financial Services G-PNC 5 PERP	04/28/2025	REC	21,069,000.000	21,386,714	21,069,000	0	2.B FE
665859-AQ-7	Northern Trust Corp-NTRS 4.6 PERP	04/28/2025	REC	5,305,000.000	5,348,045	5,305,000	0	2.A FE
693475-BC-8	PNC Financial Services G-PNC 3.4 PERP	04/28/2025	REC	5,000,000.000	4,550,186	5,000,000	0	2.B FE
726503-AE-5	Plains All American Pipe-PAA FLOAT PERP	05/15/2025	VARIOUS	36,254,000.000	34,915,818	36,254,000	0	3.A FE
808513-BD-6	Charles Schwab Corp/The-SCHW 5 3/8 PERP	04/28/2025	BOFAMLSEC	30,000,000.000	29,880,000	0	0	2.C FE
89832Q-AF-6	Truist Financial Corp-TFC 5.1 PERP	04/28/2025	REC	2,500,000.000	2,425,026	2,500,000	0	2.C FE
902973-BC-9	US Bancorp-USB 3.7 PERP	04/28/2025	REC	13,000,000.000	11,065,376	13,000,000	0	2.B FE
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP	04/28/2025	REC	10,285,000.000	9,539,521	10,285,000	0	2.B FE
902788-40-5	UMB Financial Corp-UMB FINANCIAL CORP	05/29/2025	RBC CAPITAL MARKETS	350,000.000	8,750,000	350,000	0	2.B Z
06055H-AH-6	Bank of America Corp-BAC 6 5/8 PERP	04/24/2025	BOFAMLSEC	25,000,000.000	25,000,000	25,000,000	0	2.B FE
29273V-AN-0	Energy Transfer LP-ET 6 1/2 PERP	05/21/2025	BARCLAYS CAPITAL INC	10,000,000.000	10,012,500	10,000,000	0	3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					554,901,415	XXX	0	XXX
30290Y-AJ-0	FS Credit Opportunities -FSGLBL 2.95 01/	04/24/2025	IN-KIND TRANSFER	15,000,000.000	15,000,000	15,000,000	0	1.D FE
14387R-40-1	Carolina First Mortgage -SUBORDINATED	04/25/2025	REC	112.000	14,451,345	112	0	1.F FE
65339K-83-7	NextEra Energy Capital H-PREFERRED STOCK	05/12/2025	WELLS FARGO	400,000.000	10,000,000	400,000	0	2.B FE
48251W-60-9	KKR & Co Inc-KKR & CO INC	05/20/2025	WELLS FARGO	800,000.000	20,000,000	800,000	0	2.A FE
000000-00-0	Acrisure A2 Pref	06/18/2025	PRIVATE	207,641.000	4,999,995	207,641	0	5.B Z
12766@-12-3	Cogency Global - Preferred	05/07/2025	DIRECT	26.000	42,784	26	0	5.A
03770@-10-0	APOLLO ASSET-BACKED FINANCE LENDING COMP	06/02/2025	DIRECT	594.000	593,750	594	0	3.A PL
759351-80-2	Reinsurance Group of Ame-REINSURANCE GRO	05/20/2025	SEAPORT GROUP	500,000.000	12,545,000	500,000	0	2.B FE
17260G-A@-2	CION ARES DIVERSIFIED CR Series L Prefer	04/14/2025	DIRECT	320,000.000	8,000,000	320,000	0	1.F PL
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					85,632,874	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3					640,534,289	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					640,534,289	XXX	0	XXX
67077M-10-8	Nutrien Ltd-COMMON STOCK	06/27/2025	BLOOMBERG TRADEBOOK	1,000.000	58,045		0	
780259-30-5	Shell PLC-ADR	04/23/2025	BLOOMBERG TRADEBOOK	7,500.000	486,487		0	
228368-10-6	Crown Holdings Inc-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	500.000	50,626		0	
G65431-12-7	Noble Corp PLC-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	1,700.000	49,468		0	
61945C-10-3	MOSAIC CO/THE-COMMON STOCK	06/27/2025	DIRECT	2,000.000	70,588		0	
74340W-10-3	Prologis Inc-COMMON STOCK	04/29/2025	BLOOMBERG TRADEBOOK	2,400.000	246,167		0	
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH	06/27/2025	BLOOMBERG TRADEBOOK	8,000.000	145,993		0	
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK	06/27/2025	BLOOMBERG TRADEBOOK	200.000	48,193		0	
86765K-10-9	SUNOCO LP COMMON STK	04/22/2025	VARIOUS	15,185.000	885,311		0	
682680-10-3	ONEOK INC COMMON STK	05/07/2025	MERGER	54,916.000	3,522,224		0	
960417-10-3	WESTLAKE CHEMICAL PARTNE-WESTLAKE CHEMIC	04/09/2025	RAJA	(76,400.000)	(1,805,328)		0	
902681-10-5	UGI Corp-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	1,300.000	47,426		0	
29250N-10-5	ENBRIDGE INC-COMMON STOCK	05/05/2025	VARIOUS	3,750.000	174,551		0	
87807B-10-7	TC Energy Corp-COMMON STOCK	04/14/2025	VARIOUS	45,000.000	2,109,630		0	
G8060N-10-2	Sensata Technologies Hol-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	1,700.000	48,794		0	
008474-10-8	Agnico Eagle Mines Ltd-COMMON STOCK	06/16/2025	MERGER	909.000	38,092		0	
697900-10-8	Pan American Silver Corp-COMMON STOCK	06/12/2025	VARIOUS	5,567.000	104,820		0	
23345M-10-7	DT Midstream Inc-COMMON STOCK	06/04/2025	VARIOUS	31,700.000	3,415,531		0	
M53213-10-0	ICL Group Ltd-COMMON STOCK	06/27/2025	BLOOMBERG TRADEBOOK	10,000.000	67,789		0	
G0250X-10-7	Amcor PLC-COMMON STOCK	04/30/2025	MERGER	52,925.000	498,194		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
125269-10-0	CF INDUSTRIES HOLDINGS I-COMMON STOCK	06/27/2025	BLOOMBERG TRADEBOOK	700.000	63,453		0	
465741-10-6	Itron Inc-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	400.000	49,181		0	
05990K-10-6	BANC OF CALIFORNIA INC-COMMON STOCK	04/03/2025	VARIOUS	51,736.000	684,124		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,059,358	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3					11,059,358	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					11,059,358	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks					651,593,647	XXX	0	XXX
6009999999 - Totals					3,865,018,782	XXX	11,322,283	XXX

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96928*-FX-0	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		248,660	248,660	248,660	248,660	0	0	0	0	0	248,660	0	0	0	4,157	02/15/2036	1.B
35826@-AA-4	County of Fresno CA Trust Certificates	06/15/2025	SINKING PAYMENT		109,135	109,135	110,224	109,816	0	(681)	0	(681)	0	109,135	0	0	0	2,129	06/15/2038	1.D
96928*-DJ-3	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		158,077	158,077	158,077	158,078	0	0	0	0	0	158,077	0	0	0	3,460	09/15/2031	1.A
96928*-FQ-5	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		158,823	158,823	158,823	158,823	0	0	0	0	0	158,823	0	0	0	2,655	09/15/2033	1.A
12585@-AA-4	CHP (Fresno Ca) Trust Certificate	06/15/2025	SINKING PAYMENT		413,847	413,847	413,847	413,847	0	0	0	0	0	413,847	0	0	0	5,503	02/15/2028	5.B GI
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi	06/15/2025	SINKING PAYMENT		372,346	372,346	375,697	373,119	0	(774)	0	(774)	0	372,346	0	0	0	5,432	11/15/2030	1.A
89441#-AA-4	Traverse City Control Tr Trust Certifica	06/15/2025	SINKING PAYMENT		103,408	103,408	104,442	104,832	0	(1,424)	0	(1,424)	0	103,408	0	0	0	2,644	11/15/2039	1.A
96928*-DA-2	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		225,399	225,399	227,827	225,945	0	(546)	0	(546)	0	225,399	0	0	0	5,046	08/15/2031	1.A
16877#-AA-0	Childress Klien-Cambridg Senior Secured	06/05/2025	SINKING PAYMENT		204,377	204,377	204,633	204,528	0	(150)	0	(150)	0	204,377	0	0	0	20,421	01/05/2036	1.A
90378@-AA-1	U.S. Department of Agric Trust Certifica	06/15/2025	SINKING PAYMENT		47,929	47,929	47,929	47,929	0	0	0	0	0	47,929	0	0	0	645	04/15/2038	1.A
30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif	06/15/2025	SINKING PAYMENT		151,655	151,655	151,655	151,655	0	0	0	0	0	151,655	0	0	0	2,472	07/15/2033	1.B PL
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica	06/15/2025	SINKING PAYMENT		3,958	3,958	3,995	3,985	0	(27)	0	(27)	0	3,958	0	0	0	54	05/15/2040	2.D
91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate	06/15/2025	SINKING PAYMENT		59,234	59,234	59,234	59,234	0	0	0	0	0	59,234	0	0	0	1,074	08/15/2042	1.A
12795*-AA-2	CGA Capital Corp Pass Thru Ctfs Series 2	06/10/2025	SINKING PAYMENT		264,699	264,699	264,699	264,699	0	0	0	0	0	264,699	0	0	0	4,938	03/10/2031	1.A
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi	06/05/2025	SINKING PAYMENT		94,832	94,832	94,832	94,832	0	0	0	0	0	94,832	0	0	0	1,276	08/05/2040	1.A
96928*-FK-8	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		147,266	147,266	147,266	147,271	0	(5)	0	(5)	0	147,266	0	0	0	5,412	11/15/2032	1.C
24023#-AA-7	DC Department of Correct Pass-Thru Certi	06/15/2025	SINKING PAYMENT		98,664	98,664	98,664	98,768	0	(104)	0	(104)	0	98,664	0	0	0	1,999	03/15/2033	1.B PL
91841@-AA-8	Virginia (Lafayette, IN) Trust Certifica	06/15/2025	SINKING PAYMENT		80,150	80,150	80,150	80,150	0	0	0	0	0	80,150	0	0	0	872	08/15/2036	1.A
36249@-AA-1	GSA Gth I US Government Lease-Backed Pas	06/15/2025	SINKING PAYMENT		81,573	81,573	81,573	81,574	0	(1)	0	(1)	0	81,573	0	0	0	402	05/15/2038	1.A
31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3	06/15/2025	SINKING PAYMENT		20,725	20,725	20,726	20,726	0	(1)	0	(1)	0	20,725	0	0	0	392	06/15/2037	1.A
96928*-EN-3	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		129,267	129,267	130,659	129,692	0	(424)	0	(424)	0	129,267	0	0	0	2,360	02/15/2034	1.A
85235*-AA-6	St Louis County Control Trust Certificat	06/15/2025	SINKING PAYMENT		343,593	343,593	343,593	343,593	0	0	0	0	0	343,593	0	0	0	5,428	12/15/2036	1.F
31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1	06/15/2025	SINKING PAYMENT		36,168	36,168	36,173	36,170	0	(2)	0	(2)	0	36,168	0	0	0	684	02/15/2035	1.A
75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba	06/15/2025	SINKING PAYMENT		869,066	869,066	869,066	869,066	0	0	0	0	0	869,066	0	0	0	0	07/15/2036	1.F
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)					4,422,851	4,422,851	4,432,444	4,426,992	0	(4,139)	0	(4,139)	0	4,422,851	0	0	0	79,455	XXX	XXX
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	06/30/2025	CALL 100		75,963	75,963	75,963	75,963	0	0	0	0	0	75,963	0	0	0	1,650	10/25/2049	1.A FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	05/27/2025	CALL 100		40,833	40,833	40,833	40,808	0	0	0	0	0	40,808	0	25	25	1,377	12/25/2043	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	04/25/2025	CALL 100		47,311	47,311	47,311	47,303	0	0	0	0	0	47,303	0	8	8	1,253	06/25/2041	1.A FE
057507-HU-2	Bakersfield City School -GENERAL OBLIGAT	05/01/2025	CALL 100		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,622	05/01/2026	1.E FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	04/25/2025	CALL 100		210,445	210,445	210,445	210,445	0	0	0	0	0	210,445	0	0	0	4,126	10/25/2037	1.A FE
60416Q-HL-1	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		54,823	54,823	54,823	54,823	0	0	0	0	0	54,823	0	0	0	1,459	03/01/2049	1.A FE
60416Q-HS-6	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		60,687	60,687	60,687	60,687	0	0	0	0	0	60,687	0	0	0	1,173	12/01/2049	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		74,857	74,857	74,857	74,857	0	0	0	0	0	74,857	0	0	0	1,004	01/01/2049	1.A FE
70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	06/30/2025	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	21,390	02/15/2026	1.C FE
60416Q-FW-9	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		20,944	20,944	20,420	20,557	0	5	0	5	0	20,562	0	382	382	711	09/01/2041	1.A FE
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT	06/30/2025	SINKING PAYMENT		1,702,820	1,702,820	1,884,068	1,758,667	0	(55,847)	0	(55,847)	0	1,702,820	0	0	0	0	06/30/2028	1.C FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	05/27/2025	CALL 100		178,640	178,640	178,640	178,560	0	1	0	1	0	178,561	0	79	79	4,438	08/25/2042	1.B FE
570799-GG-5	Marlboro County School D-GENERAL OBLIGAT	06/01/2025	MATURITY		3,000,000	3,000,000	3,024,150	3,000,839	0	(839)	0	(839)	0	3,000,000	0	0	0	81,600	06/01/2025	1.B FE
92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS	06/30/2025	CALL 100		564,987	564,987	564,987	564,987	0	0	0	0	0	564,987	0	0	0	6,879	12/25/2049	1.A FE
797646-NC-6	City & County of San Fra-GENERAL OBLIGAT	06/15/2025	MATURITY		5,000,000	5,000,000	5,796,900	5,037,433	0	(37,433)	0	(37,433)	0	5,000,000	0	0	0	272,500	06/15/2025	1.B FE
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	06/30/2025	CALL 100		1,170,000	1,170,000	1,441,884	1,303,036	0	(2,650)	0	(2,650)	0	1,300,386	0	(130,386)	(130,386)	37,205	03/01/2032	1.D FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		135,971	135,971	135,971	135,971	0	0	0	0	0	135,971	0	0	0	2,706	03/01/2048	1.A FE
60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS	06/02/2025	CALL 100		5,469	5,469	4,769	4,862	0	7	0	7	0	4,868	0	601	601	53	10/01/2046	1.B FE
60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS	05/01/2025	CALL 100		7,916	7,916	7,916	7,916	0	0	0	0	0	7,916	0	0	0	188	08/01/2046	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					12,516,666	12,516,666	13,789,624	12,742,714	0	(96,756)	0	(96,756)	0	12,645,957	0	(129,291)	(129,291)	443,334	XXX	XXX
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS	04/01/2025	CALL 100		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	2,074	11/01/2041	1.A FE
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA-BUILD AMERI	06/12/2025	CALL 103.678		2,607,502	2,515,000	3,196,062	2,999,109	0	(9,632)	0	(9,632)	0	2,989,477	0	(381,976)	(381,976)	92,636	11/01/2040	1.D FE
913366-DG-2	Regents of the Universit-REVENUE BONDS	05/15/2025	CALL 100		610,000	610,000	758,200	659,605	0	(3,828)	0	(3,828)	0	655,776	0	(45,776)	(45,776)	19,697	05/15/2029	1.D FE
57583R-R9-8	Massachusetts Developmen-REVENUE BONDS	06/30/2025	CALL 100		190,000	190,000	219,925	198,897	0	(442)	0	(442)	0	198,454	0	(8,454)	(8,454)	5,630	03/01/2028	1.A
64972C-M6-7	New York City Housing De-REVENUE BONDS	05/01/2025	CALL 100		181,477	181,477	181,477	181,678	0	0	0	0	0	181,677	0	(201)	(201)	2,620	10/01/2046	1.B FE
57419R-D6-9	Maryland Community Devel-REVENUE BONDS	06/30/2025	CALL 100		215,000	215,000	222,635	215,390	0	(87)	0	(87)	0	215,303	0	(303)	(303)	3,700	09/01/2047	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
783186-NJ-4	Rutgers The State Univer-REVENUE BONDS	05/01/2025	SINKING PAYMENT		471,861	471,861	569,343	503,413	0	(31,552)	0	(31,552)	0	471,861	0	0	0	26,224	05/01/2029	1.E FE
452227-JN-2	State of Illinois-REVENUE BONDS	06/15/2025	SINKING PAYMENT		2,002,000	2,002,000	2,081,040	2,047,125	0	(45,125)	0	(45,125)	0	2,002,000	0	0	0	46,246	06/15/2038	1.F FE
64972B-R3-1	New York City Housing De-REVENUE BONDS	05/01/2025	SINKING PAYMENT		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	11,088	11/01/2025	1.C FE
34074M-ND-9	Florida Housing Finance -REVENUE BONDS	05/01/2025	CALL 100		263,895	263,895	263,895	263,895	0	0	0	0	0	263,895	0	0	0	3,797	07/01/2037	1.A FE
67178K-AA-8	Oak Ridge Industrial Dev-REVENUE BONDS	06/15/2025	SINKING PAYMENT		48,251	48,251	45,269	47,178	0	1,073	0	1,073	0	48,251	0	0	0	1,394	12/15/2032	1.D FE
812631-HS-1	City of Seattle WA Drain-REVENUE BONDS	06/09/2025	CALL 100.447998		2,511,200	2,500,000	3,092,500	2,903,585	0	(8,756)	0	(8,756)	0	2,894,829	0	(383,629)	(383,629)	84,021	11/01/2029	1.B FE
64972C-FR-9	New York City Housing De-REVENUE BONDS	05/01/2025	SINKING PAYMENT		633,554	633,554	633,554	633,554	0	0	0	0	0	633,554	0	0	0	12,323	11/01/2029	1.C FE
196480-EX-1	Colorado Housing and Fin-REVENUE BONDS	04/01/2025	CALL 100		6,988	6,988	6,988	6,988	0	0	0	0	0	6,988	0	0	0	111	01/01/2050	1.A FE
64990F-MV-3	New York State Dormitory-REVENUE BONDS	06/30/2025	CALL 100		100,000	100,000	118,922	112,764	0	(2,023)	0	(2,023)	0	110,740	0	(10,740)	(10,740)	2,744	03/15/2039	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS	06/30/2025	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,859)	06/15/2036	1.C FE
64972B-R4-9	New York City Housing De-REVENUE BONDS	05/01/2025	SINKING PAYMENT		930,000	930,000	932,790	930,824	0	(824)	0	(824)	0	930,000	0	0	0	17,577	05/01/2028	1.C FE
34074M-PF-2	Florida Housing Finance -REVENUE BONDS	05/01/2025	CALL 100		41,175	41,175	41,175	41,175	0	0	0	0	0	41,175	0	(1)	(1)	618	01/01/2043	1.A FE
60637B-ML-1	Missouri Housing Develop-REVENUE BONDS	05/01/2025	CALL 100		37,514	37,514	36,295	36,596	0	11	0	11	0	36,607	0	907	907	637	06/01/2044	1.B FE
13057P-AA-7	CALIFORNIA PUB FIN AUTH SOLID WASTE DISP	06/16/2025	VARIOUS		143,014	142,332	142,332	142,332	0	0	0	0	0	142,332	0	682	682	6,427	12/15/2028	3.A PL
118217-CZ-9	Buckeye Tobacco Settleme-REVENUE BONDS	06/10/2025	JEFFERIES LLC		515,484	600,000	528,840	0	0	219	0	219	0	529,059	0	(13,575)	(13,575)	15,833	06/01/2055	4.C
57604T-AB-2	Commonwealth of Massachu-REVENUE BONDS	06/01/2025	MATURITY		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	338,195	06/01/2025	1.A FE
60636Y-HL-8	Missouri Housing Develop-REVENUE BONDS	06/30/2025	VARIOUS		2,832	2,832	2,832	2,832	0	0	0	0	0	2,832	0	0	0	135	07/01/2028	1.B FE
088518-CL-7	County of Bexar TX-REVENUE BONDS	06/30/2025	CALL 100		125,000	125,000	148,460	134,785	0	3,201	0	3,201	0	137,986	0	(12,986)	(12,986)	0	08/15/2032	1.B FE
196479-V4-8	Colorado Housing and Fin-REVENUE BONDS	05/01/2025	CALL 100		155,576	155,576	160,143	157,246	0	(161)	0	(161)	0	157,084	0	(1,508)	(1,508)	4,168	11/01/2048	1.A FE
45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B	05/02/2025	CALL 100		107,369	107,369	104,040	0	0	840	0	840	0	104,880	0	2,489	2,489	1,352	06/01/2043	1.B FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	05/01/2025	CALL 100		25,367	25,367	26,122	25,587	0	(29)	0	(29)	0	25,558	0	(192)	(192)	374	03/01/2048	1.A FE
57586N-MW-8	Massachusetts Housing Fi-REVENUE BONDS	05/01/2025	CALL 100		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,763	12/01/2027	1.C FE
914455-JZ-4	University of Michigan-REVENUE BONDS	04/01/2025	CALL 100		40,000	40,000	50,493	43,850	0	(166)	0	(166)	0	43,684	0	(3,684)	(3,684)	1,103	04/01/2030	1.A FE
88275F-PA-1	Texas Department of Hous-REVENUE BONDS	05/01/2025	CALL 100		26,173	26,173	24,685	24,922	0	0	0	0	0	24,922	0	1,252	1,252	341	09/01/2047	1.B FE
130795-Z6-7	California Statewide Com-REVENUE BONDS	05/15/2025	CALL 100		310,000	310,000	428,963	398,382	0	(1,430)	0	(1,430)	0	396,953	0	(86,953)	(86,953)	11,703	05/15/2040	1.C FE
91754R-PR-2	Utah State Board of Rege-REVENUE BONDS	04/01/2025	CALL 100		760,000	760,000	1,018,400	841,032	0	(4,389)	0	(4,389)	0	836,644	0	(76,644)	(76,644)	23,860	04/01/2029	1.C FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS	06/30/2025	CALL 100		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	267	09/01/2040	1.B FE
20281P-BQ-4	Commonwealth Financing A-REVENUE BONDS	06/02/2025	CALL 100		625,000	625,000	728,544	646,753	0	(3,600)	0	(3,600)	0	643,153	0	(18,153)	(18,153)	18,037	06/01/2027	1.D FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS	05/01/2025	CALL 100		60,000	60,000	60,000	60,011	0	(3)	0	(3)	0	60,008	0	(8)	(8)	886	09/01/2039	1.B FE
647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS	05/01/2025	CALL 100		63,112	63,112	63,112	63,112	0	0	0	0	0	63,112	0	0	0	772	08/01/2035	1.A FE
575832-R2-8	Massachusetts State Coll-REVENUE BONDS	05/01/2025	MATURITY		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	16,062	05/01/2025	1.C FE
463632-4P-1	Irvine Ranch Water District	05/19/2025	IHSMARKIT		240,000	240,000	0	0	0	0	0	0	0	240,000	0	0	0	0	05/19/2025	1.A FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					22,204,344	22,184,476	24,042,036	22,477,620	0	(106,703)	0	(106,703)	0	23,243,794	0	(1,039,453)	(1,039,453)	770,556	XXX	XXX
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED	06/30/2025	SINKING PAYMENT		104,587	104,587	104,587	104,578	0	9	0	9	0	104,587	0	0	0	0	06/30/2035	2.B FE
83416W-AA-1	Solar Star Funding LLC	06/30/2025	SINKING PAYMENT		90,043	90,043	0	0	0	0	0	0	0	90,043	0	0	0	0	06/30/2035	2.B FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					194,630	194,630	104,587	104,578	0	9	0	9	0	194,630	0	0	0	0	XXX	XXX
68251P-AA-5	1375209 BC Ltd-FIRST LIEN	04/08/2025	CALL 100		6,223,000	6,223,000	5,883,890	5,915,856	0	20,828	0	20,828	0	5,936,684	0	286,316	286,316	385,826	01/30/2028	5.B
60510M-A#-5	MISSION LANE CREDIT MAST Mission Lane 20	05/20/2025	CA_CASH_CLOSE		4,014,000	4,014,000	4,014,000	0	0	0	0	0	0	4,014,000	0	0	0	0	11/15/2029	2.B PL
92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note	06/15/2025	SINKING PAYMENT		34,968	34,968	35,712	35,226	0	(258)	0	(258)	0	34,968	0	0	0	620	09/15/2030	2.B
064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	06/15/2025	CALL 100		7,560,000	7,560,000	7,758,450	7,590,797	0	(30,797)	0	(30,797)	0	7,560,000	0	0	0	198,450	06/15/2030	2.B FE
33803W-AA-7	Fishers Lane Associates -SECURED	06/05/2025	SINKING PAYMENT		266,218	266,218	266,218	266,218	0	0	0	0	0	266,218	0	0	0	4,068	08/05/2030	1.A
23110A-AB-2	Cumulus Media New Holdin-FIRST LIEN	06/30/2025	EXCHANGE OFFER		0	0	0	0	0	10,412	0	10,412	0	0	0	0	0	(70,638)	07/01/2029	5.A FE
00184@-AA-4	Amazon (Euclid Oh) Trust Certificate	06/30/2025	SINKING PAYMENT		37,489	37,489	37,489	37,471	0	17	0	17	0	37,489	0	0	0	767	06/30/2039	1.D
90985F-AH-9	United Community Banks I-SENIOR UNSECURE	06/15/2025	CALL 100		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	300,000	06/15/2030	2.A FE
96928*-CQ-8	William Blair & Company, Trust Certifcat	06/15/2025	SINKING PAYMENT		46,156	46,156	46,156	46,156	0	0	0	0	0	46,156	0	0	0	1,282	06/15/2033	3.A
96928*-FV-4	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		65,527	65,527	65,527	65,527	0	0	0	0	0	65,527	0	0	0	1,117	09/15/2044	1.E
29336T-AA-8	EnLink Midstream LLC-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		1,494,705	1,500,000	1,491,000	1,494,132	0	573	0	573	0	1,494,705	0	0	0	43,672	06/01/2029	2.B FE
29336U-AG-2	EnLink Midstream Partner-SENIOR UNSECURE	06/16/2025	EXCHANGE OFFER		2,558,440	2,880,000	2,534,400	2,555,303	0	3,137	0	3,137	0	2,558,440	0	0	0	85,020	06/01/2047	2.B FE
931427-AW-8	Walgreens Boots Alliance-SENIOR UNSECURE	05/15/2025	VARIOUS		2,617,133	2,500,000	2,540,625	2,537,103	0	(3,504)	0	(3,504)	0	2,533,598	0	83,534	83,534	154,001	08/15/2029	4.A FE
37960J-AA-6	Global Aircraft Leasing -SR UNSECURED	06/30/2025	VARIOUS		0	0	0	0	0	10,607	0	10,607	0	10,607	0	(10,607)	(10,607)	3,121	09/15/2024	4.B FE
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica	06/01/2025	SINKING PAYMENT		197,306	197,306	197,306	197,311	0	(5)	0	(5)	0	197,306	0	0	0	3,562	05/15/2034	1.D PL
63946T-AA-9	NB Direct Access Insuran Senior Secured	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	424	07/29/2025	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12694*-AA-4	CVS (New Albany, IN) Trust Certificate	06/15/2025	SINKING PAYMENT		49,740	49,740	49,740	49,740	0	0	0	0	0	49,740	0	0	0	1,279	01/15/2041	5.B GI
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat	06/10/2025	SINKING PAYMENT		45,143	45,143	45,143	45,143	0	0	0	0	0	45,143	0	0	0	1,079	02/10/2041	1.E
806854-AK-1	Schlumberger Investment -SENIOR UNSECURE	06/30/2025	EXCHANGE OFFER		14,211,150	14,408,000	14,042,901	14,138,098	0	15,420	0	15,420	0	14,153,518	0	57,632	57,632	219,722	05/15/2028	1.F FE
255123-A@-0	Diversified ABS Phase VIII Senior Secure	06/30/2025	SINKING PAYMENT		31,894	31,894	31,894	31,894	0	0	0	0	0	31,894	0	0	0	1,334	05/31/2044	2.A FE
G4640#-AA-5	Holman Leasing Ltd Senior Guaranteed Not	05/15/2025	SINKING PAYMENT		1,992,450	1,992,450	1,906,800	1,877,850	0	0	0	0	28,950	1,906,800	85,650	0	85,650	107,403	05/15/2029	2.A
58518N-2B-7	MEGlobal Canada ULC-SENIOR UNSECURED	05/18/2025	MATURITY		995,000	995,000	1,029,308	999,368	0	(4,368)	0	(4,368)	0	995,000	0	0	0	24,875	05/18/2025	2.B FE
11750*-AA-7	Bryan Health (Kearney NE Senior Secured	06/15/2025	SINKING PAYMENT		75,514	75,514	75,514	75,514	0	0	0	0	0	75,514	0	0	0	1,199	12/15/2046	1.E
55608X-AB-3	Macquarie Bank Ltd-SUBORDINATED	06/10/2025	MATURITY		10,000,000	10,000,000	9,970,250	9,998,118	0	1,882	0	1,882	0	10,000,000	0	0	0	243,750	06/10/2025	2.A FE
20039F-AA-7	Cometa Energia SA de CV-SECURED	04/24/2025	SINKING PAYMENT		5,720	5,720	5,840	5,821	0	(101)	0	(101)	0	5,720	0	0	0	182	04/24/2035	2.C FE
92981#-AA-4	WEC 99J-73 LLC Senior Secured Note	06/30/2025	CA_CASH_CLOSE		7,233	7,233	7,388	7,362	0	(1)	0	(1)	0	7,361	0	(128)	(128)	78	09/15/2039	2.B
255123-A*-2	Diversified ABS Phase VIII Senior Secure	06/30/2025	SINKING PAYMENT		2,396,791	2,396,791	2,396,791	2,396,791	0	0	0	0	0	2,396,791	0	0	0	92,024	05/31/2044	1.F FE
302704-AA-9	FLYWHEEL ENERGY ASSET IS Class A Note	06/25/2025	SINKING PAYMENT		756,925	756,925	756,925	756,925	0	0	0	0	0	756,925	0	0	0	110,553	09/25/2033	1.F PL
92343V-DD-3	Verizon Communications I-SENIOR UNSECURE	04/23/2025	CALL 100		6,469,000	6,469,000	6,142,833	6,218,062	0	46,445	0	46,445	0	6,264,507	0	204,493	204,493	116,981	08/15/2026	2.A FE
12697#-AA-7	Cric KY HQ LLC Senior Secured Note	06/15/2025	SINKING PAYMENT		46,023	46,023	46,023	46,023	0	(1)	0	(1)	0	46,023	0	0	0	875	03/15/2042	5.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica	06/15/2025	SINKING PAYMENT		96,254	96,254	96,577	96,478	0	(225)	0	(225)	0	96,254	0	0	0	4,445	12/15/2037	1.C PL
000000-00-0	NP Inc. - NP Line of Credit First Lien R	05/27/2025	CA_CASH_CLOSE		237,519	237,519	237,519	228,493	9,026	0	0	9,026	0	237,519	0	0	0	8,718	05/18/2026	6. *
96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica	06/15/2025	SINKING PAYMENT		95,070	95,070	96,021	95,707	0	(637)	0	(637)	0	95,070	0	0	0	2,398	11/15/2038	1.D PL
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica	06/15/2025	SINKING PAYMENT		81,236	81,236	81,236	81,236	0	0	0	0	0	81,236	0	0	0	1,063	11/30/2041	1.D
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate	06/15/2025	SINKING PAYMENT		107,472	107,472	107,472	107,475	0	(2)	0	(2)	0	107,472	0	0	0	1,908	03/15/2037	1.E PL
00262@-AA-9	AIP ITALY LP Senior Secured Notes Class	05/14/2025	SINKING PAYMENT		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	39,920	08/14/2036	1.G PL
317585-AA-5	Financial Institutions I-SUBORDINATED	04/15/2025	CALL 100		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	37,500	04/15/2030	2.C FE
36321P-AE-0	Galaxy Pipeline Assets B-SECURED	06/30/2025	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	280	09/30/2040	1.C FE
92983*-AA-6	WEC 99J-4 LLC Senior Secured Note	06/15/2025	SINKING PAYMENT		20,889	20,889	21,334	21,138	0	(250)	0	(250)	0	20,889	0	0	0	370	09/15/2034	2.B
26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi	06/05/2025	SINKING PAYMENT		153,559	153,559	153,559	153,559	0	0	0	0	0	153,559	0	0	0	1,905	06/05/2037	1.A
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	05/31/2025	SINKING PAYMENT		193,548	193,548	193,548	193,548	0	0	0	0	0	193,548	0	0	0	11,707	03/31/2031	2.B PL
316502-AA-1	Fidus Re Ltd-UNSECURED	06/30/2025	CALL 100		0	0	0	0	0	1,817	0	1,817	0	1,817	0	(1,817)	(1,817)	337,845	03/31/2030	1.B FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif	06/15/2025	SINKING PAYMENT		155,311	155,311	155,311	155,311	0	0	0	0	0	155,311	0	0	0	3,786	03/15/2030	1.E
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica	06/15/2025	SINKING PAYMENT		152,745	152,745	152,745	152,745	0	0	0	0	0	152,745	0	0	0	2,134	12/15/2033	1.F
69478X-AE-5	Pacific Premier Bancorp -SUBORDINATED	06/15/2025	CALL 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	215,000	06/15/2030	2.B FE
55903V-BA-0	Warnermedia Holdings Inc-SENIOR UNSECURE	06/11/2025	MORGAN		29,369,685	30,000,000	28,386,761	29,039,094	0	185,309	0	185,309	0	29,224,403	0	145,282	145,282	835,488	03/15/2027	2.C FE
96928*-CR-6	William Blair & Company, Trust Certifcat	06/15/2025	SINKING PAYMENT		56,512	56,512	56,512	56,512	0	0	0	0	0	56,512	0	0	0	1,569	05/15/2034	3.A
74338*-AA-6	Project Axis Garner NC C Trust Certifcat	06/15/2025	SINKING PAYMENT		125,718	125,718	125,718	125,719	0	(1)	0	(1)	0	125,718	0	0	0	3,373	11/15/2039	1.D
55903V-BB-8	Warnermedia Holdings Inc-SENIOR UNSECURE	06/11/2025	MORGAN		10,615,765	11,500,000	9,912,407	10,299,855	0	111,733	0	111,733	0	10,411,588	0	204,177	204,177	345,772	03/15/2029	2.C FE
404119-BQ-1	HCA Inc-FIRST LIEN	04/15/2025	MATURITY		3,500,000	3,500,000	3,839,955	3,531,221	0	(31,221)	0	(31,221)	0	3,500,000	0	0	0	91,875	04/15/2025	2.C FE
29280M-AA-9	Energy Asset Issuer Trus Senior Secured	06/25/2025	SINKING PAYMENT		1,499,600	1,499,600	1,499,600	1,499,600	0	0	0	0	0	1,499,600	0	0	0	59,248	03/25/2049	1.F PL
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat	06/15/2025	SINKING PAYMENT		132,256	132,256	133,529	132,954	0	(699)	0	(699)	0	132,256	0	0	0	2,233	01/15/2035	5.B GI
652315-AA-0	Newport Realty Trust Inc-SECURED	06/30/2025	CALL 100		1,256,029	1,256,029	1,256,029	1,256,029	0	0	0	0	0	1,256,029	0	0	0	3,640	12/01/2025	1.G PL
31429#-AA-2	Fedex Chino Control Pass Trust Certifica	06/15/2025	SINKING PAYMENT		233,668	233,668	233,668	233,668	0	0	0	0	0	233,668	0	0	0	3,399	10/15/2035	2.B
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica	06/15/2025	SINKING PAYMENT		117,082	117,082	117,082	117,082	0	0	0	0	0	117,082	0	0	0	2,382	01/15/2044	5.B GI
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera	06/10/2025	SINKING PAYMENT		31,587	31,587	31,587	31,587	0	0	0	0	0	31,587	0	0	0	670	11/10/2039	1.E
92676X-AF-4	Viking Cruises Ltd-SENIOR UNSECURED	05/12/2025	VARIOUS		2,519,045	2,500,000	2,515,625	2,511,525	0	(3,849)	0	(3,849)	0	2,507,676	0	11,369	11,369	130,278	02/15/2029	4.A FE
82922T-AA-7	Sinai Health System-SECURED	06/30/2025	CALL 100		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,602	01/20/2036	1.B FE
13177*-AA-8	Camargo Investments I LL Senior Note	05/31/2025	MATURITY		600,387	600,387	600,387	600,387	0	0	0	0	0	600,387	0	0	0	24,379	11/30/2025	5.B GI
16372#-AA-0	Chemical Bank Pass-Thru Certificate	06/10/2025	SINKING PAYMENT		62,523	62,523	62,523	62,523	0	0	0	0	0	62,523	0	0	0	1,191	06/10/2044	2.A
78518#-AB-3	Saber Midstream LLC Senior Secured Notes	06/12/2025	CA_CASH_CLOSE		9,673,668	8,965,502	8,965,502	8,965,502	0	0	0	0	0	8,965,502	0	708,166	708,166	429,636	03/31/2030	2.C PL
00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica	06/30/2025	SINKING PAYMENT		79,032	79,032	79,032	79,023	0	9	0	9	0	79,032	0	0	0	1,672	09/30/2039	1.D
56585A-BH-4	Marathon Petroleum Corp-SENIOR UNSECURED	05/01/2025	MATURITY		17,263,000	17,263,000	18,675,804	17,377,027	0	(114,027)	0	(114,027)	0	17,263,000	0	0	0	405,681	05/01/2025	2.B FE
00981@-AA-9	Akron Childrens Hospital Trust Certifica	06/15/2025	SINKING PAYMENT		27,986	27,986	28,266	28,220	0	(234)	0	(234)	0	27,986	0	0	0	463	08/15/2050	1.E
72303#-AA-7	Pinebridge Private Credi Term Loan FAC	06/30/2025	DIRECT		2,815,986	2,815,986	0	0	0	0	0	0	0	2,815,986	0	0	0	(1,910)	12/31/2031	1.E PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	05/31/2025	SINKING PAYMENT		17,212	17,212	17,212	17,212	0	0	0	0	0	17,212	0	0	0	1,041	03/31/2031	2.B PL
N88808-AD-7	Trivium Packaging Financ-SECURED	05/30/2025	CALL 100		227,000	227,000	190,213	200,724	0	1,605	0	1,605	(1,889)	200,439	21,385	5,176	26,561	6,423	08/15/2026	4.B FE
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica	06/15/2025	SINKING PAYMENT		51,241	51,241	51,753	51,507	0	(266)	0	(266)	0	51,241	0	0	0	1,176	07/15/2037	4.A
64755@-AA-9	New Mountain Guardian III Senior Notes S	06/25/2025	CA_CASH_CLOSE		8,410,850	8,410,850	8,410,850	8,410,850	0	0	0	0	0	8,410,850	0	0	0	283,586	07/15/2025	2.C PL
D5S1LA-AE-7	Nidda Healthcare Holding-FIRST LIEN	05/09/2025	CALL 101.875		458,804	450,360	385,630	402,629	0	2,471	0	2,471	(3,955)	401,144	39,477	18,183	57,660	28,257	08/21/2026	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86669Q-AA-1	Sun Country Pass Through Series 2022-1B	06/30/2025	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	12,282	03/15/2029	2.B PL
00773H-AA-5	AerCap Global Aviation T-AER 6 1/2 06/15	06/16/2025	CALL 100		12,460,000	12,460,000	12,464,219	12,462,834	0	1,726	0	1,726	0	12,464,560	0	(4,560)	(4,560)	407,200	06/15/2045	2.C FE
12762*-AA-1	CDI Tuscany Intermediate Senior Secured	06/30/2025	SINKING PAYMENT		51,536	51,536	51,536	51,536	0	0	0	0	0	51,536	0	0	0	2,215	06/30/2040	2.A PL
00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica	06/30/2025	SINKING PAYMENT		38,663	38,663	38,663	38,635	0	28	0	28	0	38,663	0	0	0	791	09/30/2039	1.D
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica	06/15/2025	SINKING PAYMENT		69,041	69,041	69,041	69,041	0	0	0	0	0	69,041	0	0	0	1,312	04/15/2046	2.A
319383-AD-7	First Busey Corp-SUBORDINATED	06/01/2025	CALL 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	210,000	06/01/2030	2.B FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes	06/12/2025	VARIOUS		30,394,973	30,394,973	30,318,986	30,346,110	0	4,513	0	4,513	0	30,350,623	0	44,351	44,351	891,530	03/31/2029	2.C PL
741011-AA-#	Presidio Petroleum LLC Presidio Finance	06/30/2025	VARIOUS		(6,768,747)	(6,768,747)	(6,768,747)	(6,768,747)	0	0	0	0	0	(6,768,747)	0	0	0	(445,060)	05/25/2028	1.G Z
06424@-AA-1	Bank Of America (Houston Pass-Thru Certi	06/15/2025	SINKING PAYMENT		102,917	102,917	103,549	103,187	0	(270)	0	(270)	0	102,917	0	0	0	1,484	12/31/2029	1.B
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate	06/30/2025	SINKING PAYMENT		135,199	135,199	135,199	135,199	0	0	0	0	0	135,199	0	0	0	2,227	10/31/2040	1.D
25470D-AJ-8	DISCOVERY COMMUNICATIONS-SENIOR UNSECURE	06/11/2025	DEUTSCHE BANK SECURI		645,260	1,000,000	1,154,870	1,137,435	0	(2,341)	0	(2,341)	0	1,135,094	0	(489,834)	(489,834)	33,854	04/01/2043	2.C FE
92982#-AA-3	WEC 99J-22 LLC Senior Secured Note	04/16/2025	CA_CASH_CLOSE		12,632	12,632	12,901	12,858	0	(3)	0	(3)	0	12,855	0	(222)	(222)	182	09/15/2039	2.B
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra	06/05/2025	SINKING PAYMENT		66,472	66,472	66,471	66,472	0	0	0	0	0	66,472	0	0	0	1,078	01/07/2029	1.A
Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	04/15/2025	SINKING PAYMENT		752,400	752,400	752,400	752,400	0	0	0	0	0	752,400	0	0	0	32,109	07/15/2027	2.B FE
05990K-AC-0	Banc of California Inc-SENIOR UNSECURED	04/04/2025	CALL 100		37,500,000	37,500,000	37,782,500	37,497,765	0	1,449	0	1,449	0	37,499,214	0	786	786	924,219	04/15/2025	2.C FE
96928*-DZ-7	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		229,326	229,326	231,433	229,636	0	(310)	0	(310)	0	229,326	0	0	0	5,354	10/15/2029	1.E
14989@-AA-2	CEAMER FINANCE II LLC Senior Secured Not	05/15/2025	CA_CASH_CLOSE		3,287,595	3,287,595	3,287,595	3,287,595	0	0	0	0	0	3,287,595	0	0	0	177,002	11/15/2037	2.B PL
30260L-AA-3	FEL Energy VI Sarl-SECURED	06/01/2025	SINKING PAYMENT		39,368	39,368	35,431	35,754	0	3,614	0	3,614	0	39,368	0	0	0	1,132	12/01/2040	2.C FE
677071-AM-4	Ohana Military Communiti-UNSECURED	04/01/2025	SINKING PAYMENT		88,658	88,658	91,265	89,025	0	(367)	0	(367)	0	88,658	0	0	0	2,421	10/01/2026	1.D FE
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif	04/15/2025	SINKING PAYMENT		106,454	106,454	106,454	106,455	0	(1)	0	(1)	0	106,454	0	0	0	3,499	01/15/2029	2.A
T3420#-AE-1	CRIF SpA Senior Unsecured Notes	05/07/2025	SINKING PAYMENT		2,769,250	2,769,251	2,692,500	2,587,250	0	0	0	0	105,250	2,692,500	76,750	0	76,750	0	05/07/2034	2.C
50243@-AA-8	LVCVA (Las Vegas NV) Rec Trust Certifica	06/15/2025	SINKING PAYMENT		312,545	312,545	312,545	312,545	0	0	0	0	0	312,545	0	0	0	7,681	12/15/2039	4.A
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate	06/15/2025	SINKING PAYMENT		128,840	128,840	128,840	128,840	0	0	0	0	0	128,840	0	0	0	2,132	07/15/2032	2.A
361448-AW-3	GATX CORP-SR UNSECURED	06/30/2025	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	81,250	03/30/2025	2.B FE
05588*-AA-7	BGS Huntersville 2017 Trust Certificate	06/15/2025	SINKING PAYMENT		108,082	108,082	108,082	108,083	0	0	0	0	0	108,082	0	0	0	2,002	05/15/2038	2.B
347466-AE-4	Fort Irwin Land LLC-UNSECURED	06/15/2025	SINKING PAYMENT		240,021	240,021	225,724	233,968	0	6,053	0	6,053	0	240,021	0	0	0	6,361	12/15/2035	1.F FE
419870-J#-8	Hawaiian Electric Indust Senior Unsecure	04/09/2025	CA_CASH_CLOSE		9,750,118	9,750,118	9,750,118	9,750,118	0	0	0	0	0	9,750,118	0	0	0	167,653	11/01/2032	4.B
75041V-AB-0	Radiology Partners Inc-RADPAR 8 1/2 01/3	06/30/2025	CALL 100		4,531,316	4,531,316	4,439,855	4,452,341	0	8,333	0	8,333	0	4,460,674	0	70,642	70,642	14,680	01/31/2029	4.C FE
87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat	06/15/2025	SINKING PAYMENT		48,600	48,600	48,600	48,600	0	0	0	0	0	48,600	0	0	0	1,024	01/15/2038	1.D
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica	06/15/2025	SINKING PAYMENT		112,037	112,037	112,037	112,039	0	(2)	0	(2)	0	112,037	0	0	0	1,784	05/15/2035	2.A
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica	06/15/2025	SINKING PAYMENT		84,939	84,939	84,939	84,939	0	0	0	0	0	84,939	0	0	0	1,370	12/15/2038	1.E
05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran	06/15/2025	SINKING PAYMENT		80,019	80,019	80,019	80,019	0	0	0	0	0	80,019	0	0	0	1,307	05/15/2034	2.A
C7S90B-AC-2	Panther BF Aggregator 2 -SECURED	06/18/2025	CALL 100		115,030	115,030	94,538	100,865	0	906	0	906	(2,084)	99,687	13,383	1,960	15,343	2,907	05/15/2026	3.C FE
46647P-CZ-7	JPMorgan Chase & Co-SENIOR UNSECURED	04/26/2025	CALL 100		10,000,000	10,000,000	10,029,300	10,002,828	0	(2,828)	0	(2,828)	0	10,000,000	0	0	0	204,000	04/26/2026	1.F FE
96930@-AA-9	William Blair & Company Trust Certificat	06/15/2025	SINKING PAYMENT		71,444	71,444	71,444	71,444	0	0	0	0	0	71,444	0	0	0	1,302	08/15/2035	4.A
L1591Y-AB-1	Cidron Aida Finco Sarl-SECURED	04/08/2025	CALL 101.5625		259,452	255,460	209,063	229,641	0	1,544	0	1,544	(8,685)	222,500	13,363	23,589	36,952	8,389	04/01/2028	4.C FE
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica	06/15/2025	SINKING PAYMENT		103,068	103,068	103,068	103,068	0	0	0	0	0	103,068	0	0	0	1,451	08/15/2036	2.A
29336U-AD-9	EnLink Midstream Partner-SENIOR UNSECURE	06/16/2025	EXCHANGE OFFER		445,372	620,000	435,550	443,691	0	1,681	0	1,681	0	445,372	0	0	0	22,178	04/01/2045	2.B FE
96928*-FH-5	William Blair & Company, Trust Certifica	04/15/2025	MATURITY		142,049	142,049	142,049	142,049	0	0	0	0	0	142,049	0	0	0	2,921	04/15/2025	2.A
82817*-AA-9	Silver Spring Metro Cent Senior Note Tra	06/05/2025	SINKING PAYMENT		132,141	132,141	132,141	132,141	0	0	0	0	0	132,141	0	0	0	2,099	01/05/2029	1.A
BC0202-93-8	CRANEMERE UK HLDGS I 12.50 PIK 6/30/24	06/30/2025	MATURITY		2,985,650	2,985,650	2,985,650	2,985,650	0	0	0	0	0	2,985,650	0	0	0	0	06/30/2026	5.B GI
96928*-FY-8	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		91,941	91,941	91,941	91,941	0	0	0	0	0	91,941	0	0	0	1,852	01/15/2035	4.A
22160@-AA-6	Costco (Monterey Park C Trust Certifica	06/20/2025	SINKING PAYMENT		33,469	33,469	33,469	33,464	0	5	0	5	0	33,469	0	0	0	655	06/20/2043	1.D
75458*-AB-5	Rayburn Country Electric Senior Secured	06/30/2025	SINKING PAYMENT		325,550	325,550	325,550	325,550	0	0	0	0	0	325,550	0	0	0	9,832	12/30/2042	2.A FE
60510M-A@-7	MISSION LANE CREDIT MAST Mission Lane 20	05/20/2025	CA_CASH_CLOSE		37,947,000	37,947,000	37,947,000	0	0	0	0	0	0	37,947,000	0	0	0	0	11/15/2029	1.F PL
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate	06/10/2025	SINKING PAYMENT		133,875	133,875	133,875	133,875	0	0	0	0	0	133,875	0	0	0	2,270	07/10/2040	1.D
66415*-AA-8	Northeast Energy Center Senior Secured N	06/30/2025	SINKING PAYMENT		195,589	195,589	195,589	195,589	0	0	0	0	0	195,589	0	0	0	4,842	12/31/2038	2.C
92983@-AA-4	WEC 99J-72 LLC Senior Secured Note	06/30/2025	CALL 100		12,976	12,976	13,252	13,207	0	(2)	0	(2)	0	13,205	0	(229)	(229)	165	09/15/2039	2.B
60510M-B*-8	MISSION LANE CREDIT MAST Mission Lane 20	05/20/2025	CA_CASH_CLOSE		3,039,000	3,039,000	3,039,000	0	0	0	0	0	0	3,039,000	0	0	0	0	11/15/2029	3.A PL
22960*-AA-0	CTL PASS THRU TR SER 2013 (OCHSNER SLIDE	06/15/2025	SINKING PAYMENT		258,800	258,800	258,800	258,800	0	(1)	0	(1)	0	258,800	0	0	0	5,675	12/15/2028	1.G
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi	06/15/2025	SINKING PAYMENT		59,160	59,160	59,160	59,160	0	0	0	0	0	59,160	0	0	0	831	10/15/2040	1.F
00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate	06/30/2025	SINKING PAYMENT		82,633	82,633	82,633	82,630	0	4	0	4	0	82,633	0	0	0	1,749	09/30/2039	1.D
77340R-AS-6	Rockies Express Pipeline-SENIOR UNSECURE	05/15/2025	MATURITY		7,000,000	7,000,000	6,991,600	6,999,144	0	856	0	856	0	7,000,000	0	0	0	126,000	05/15/2025	3.B FE
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif	04/15/2025	SINKING PAYMENT		51,320	51,320	51,320	51,320	0	0	0	0	0	51,320	0	0	0	1,278	01/15/2030	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
190897-AA-6	BOKF Merger Corp Number -SUBORDINATED	06/25/2025	CALL 100		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	196,875	06/25/2030	2.B FE
62954H-AW-8	NXP BV / NXP Funding LLC-SENIOR UNSECURE	05/01/2025	MATURITY		16,328,000	16,328,000	16,653,303	16,356,929	0	(28,929)	0	(28,929)	0	16,328,000	0	0	0	220,428	05/01/2025	2.A FE
677071-AF-9	Ohana Military Communiti-UNSECURED	04/01/2025	SINKING PAYMENT		133,115	133,115	134,722	133,327	0	(211)	0	(211)	0	133,115	0	0	0	3,777	10/01/2026	1.D FE
90319#-AA-1	UOA Fayetteville (Univer Senior Secured	06/15/2025	SINKING PAYMENT		119,146	119,146	120,337	120,000	0	(854)	0	(854)	0	119,146	0	0	0	1,996	03/15/2041	1.C
96928*-EZ-6	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		162,210	162,210	162,210	162,211	0	0	0	0	0	162,210	0	0	0	2,743	09/15/2033	1.G
64755@-AB-7	New Mountain Guardian III Senior Notes S	06/25/2025	CA_CASH_CLOSE		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	109,404	07/15/2025	2.C PL
77775*-BV-2	Rosenthal & Rosenthal, I Senior Note	06/30/2025	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	106,400	01/31/2026	2.B PL
88224P-JS-9	Texas Capital Bank NA-SUBORDINATED	06/04/2025	U. S. BANCORP		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	489,271	01/31/2026	2.C FE
36200@-AA-8	GE Huntsville 2020B Leas Trust Certifica	06/15/2025	SINKING PAYMENT		16,295	16,295	16,295	16,295	0	0	0	0	0	16,295	0	0	0	310	04/15/2046	2.A
23110A-AA-4	Cumulus Media New Holdin-FIRST LIEN	06/30/2025	EXCHANGE OFFER		56,492	0	0	0	0	0	0	0	0	0	0	56,492	56,492	0	07/01/2026	6. FE
06051G-MW-6	Bank of America Corp-SENIOR UNSECURED	05/07/2025	BOFAMLSEC		10,039,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	39,000	39,000	0	05/09/2036	1.E FE
60688H-AA-3	MMcapS Funding XVIII Ltd-SECURED	06/30/2025	SINKING PAYMENT		45,890	45,890	35,307	35,964	0	9,926	0	9,926	0	45,890	0	0	0	1,164	12/26/2039	1.A FE
96928*-CX-3	William Blair & Company, Trust Certifica	06/15/2025	SINKING PAYMENT		141,977	141,977	143,407	142,552	0	(576)	0	(576)	0	141,977	0	0	0	3,664	01/15/2035	1.F
00652X-AB-4	Adani Transmission Ltd-FIRST LIEN	05/21/2025	SINKING PAYMENT		33,360	33,360	30,417	30,836	0	2,524	0	2,524	0	33,360	0	0	0	709	05/21/2036	2.C FE
89117F-8Z-5	Toronto-Dominion Bank/Th-TD 8 1/8 10/31/	06/30/2025	IN-KIND TRANSFER		24,505,511	22,936,000	22,936,000	22,936,000	0	0	0	0	0	24,505,511	0	0	0	315,768	10/31/2082	2.B FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica	06/15/2025	SINKING PAYMENT		68,938	68,938	68,938	68,938	0	0	0	0	0	68,938	0	0	0	1,066	06/15/2038	1.F
919794-AC-1	Valley National Bancorp-SUBORDINATED	06/30/2025	MATURITY		15,000,000	15,000,000	14,993,700	14,999,615	0	385	0	385	0	15,000,000	0	0	0	0	06/30/2025	3.A FE
90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica	06/15/2025	SINKING PAYMENT		65,210	65,210	65,210	65,200	0	10	0	10	0	65,210	0	0	0	953	05/15/2033	1.F
806854-AJ-4	Schlumberger Investment -SENIOR UNSECURE	06/30/2025	EXCHANGE OFFER		4,320,448	5,000,000	4,143,850	4,271,643	0	23,806	0	23,806	0	4,295,448	0	25,000	25,000	29,813	06/26/2030	1.F FE
26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif	04/15/2025	SINKING PAYMENT		117,495	117,495	117,495	117,495	0	0	0	0	0	117,495	0	0	0	2,836	04/15/2028	2.A
09260M-AA-5	Blackstone Diversified A-SECURED	05/15/2025	SINKING PAYMENT		2,048,900	2,048,900	2,048,900	2,048,900	0	0	0	0	0	2,048,900	0	0	0	53,784	05/15/2029	1.F FE
302704-AB-7	FLYWHEEL ENERGY ASSET IS Class B Note	06/25/2025	SINKING PAYMENT		215,580	215,580	215,580	215,580	0	0	0	0	0	215,580	0	0	0	39,714	08/25/2034	2.B PL
607120-FQ-0	Airbus SE Senior Secured Notes	05/09/2025	SINKING PAYMENT		216,805	216,805	216,805	216,805	0	0	0	0	0	216,805	0	0	0	5,561	11/09/2042	1.F
00774Y-AA-7	AerCap Holdings NV-AER 5 7/8 10/10/2079	06/30/2025	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	(472,479)	10/10/2079	2.C FE
78444@-AA-6	SIP HoldCo LLC Senior Secured Notes	06/15/2025	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	2,588	12/15/2046	2.B PL
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN	06/30/2025	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,980	03/31/2038	2.B FE
75003@-AA-5	Renewable Energy Alterna Senior Secured	06/30/2025	SINKING PAYMENT		35,636	35,636	35,636	35,636	0	0	0	0	0	35,636	0	0	0	681	12/31/2046	2.C PL
22822R-BD-1	Crown Castle Towers LLC-CROCAS 3.663 05/	05/15/2025	MATURITY		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	549,450	05/15/2025	1.F FE
29336T-AC-4	ONEOK Inc-SENIOR UNSECURED	06/16/2025	EXCHANGE OFFER		3,719,715	3,670,000	3,721,564	0	0	(1,848)	0	(1,848)	0	3,719,715	0	0	0	86,589	01/15/2028	2.B FE
92982*-AA-7	WEC 99J-27 LLC Senior Secured Note	06/30/2025	CA_CASH_CLOSE		6,802	6,802	6,947	6,923	0	(1)	0	(1)	0	6,922	0	(120)	(120)	98	09/15/2039	2.B
390905-AC-1	Great Southern Bank-SUBORDINATED	06/15/2025	CALL 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	220,000	06/15/2030	2.C FE
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica	06/15/2025	SINKING PAYMENT		86,700	86,700	86,700	86,700	0	0	0	0	0	86,700	0	0	0	900	10/15/2043	1.F
592838-AA-4	Mexico Generadora de Ene-SECURED	06/06/2025	SINKING PAYMENT		29,465	29,465	29,890	29,803	0	(21)	0	(21)	0	29,465	0	0	0	810	12/06/2032	2.B FE
00191#-AA-3	Amazon (Tucson Az) Trust Certificate	06/30/2025	SINKING PAYMENT		41,339	41,339	41,339	41,306	0	32	0	32	0	41,339	0	0	0	846	08/31/2039	1.D
82340*-AA-5	Shepherds Flat Funding T Trust A-1-A Cer	04/30/2025	SINKING PAYMENT		49,357	49,357	50,425	50,355	0	(997)	0	(997)	0	49,357	0	0	0	0	04/30/2032	2.B FE
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note	06/15/2025	SINKING PAYMENT		34,002	34,002	34,726	34,252	0	(251)	0	(251)	0	34,002	0	0	0	602	09/15/2030	2.B
81395#-AA-7	Securitized Products Management Holdings	06/23/2025	DIRECT		2,466,305	3,000,000	2,466,305	0	0	65,182	0	65,182	0	2,555,126	(88,821)	0	(88,821)	0	02/28/2028	1.D Z
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica	06/15/2025	SINKING PAYMENT		173,613	173,613	174,394	173,934	0	(322)	0	(322)	0	173,613	0	0	0	3,749	03/15/2034	2.A
05590#-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort	06/15/2025	SINKING PAYMENT		56,697	56,697	56,697	56,697	0	0	0	0	0	56,697	0	0	0	1,170	11/15/2032	1.F
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					489,637,800	490,847,173	484,204,206	421,970,834	9,026	314,261	0	323,287	117,587	487,997,983	161,187	1,478,631	1,639,818	10,300,420	XXX	XXX
45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	04/15/2025	SINKING PAYMENT		127,505	127,505	127,505	127,505	0	0	0	0	0	127,505	0	0	0	3,749	04/15/2034	2.A PL
92842@-AA-5	Vista Malta Finance P.L. Pass Through Ce	04/05/2025	SINKING PAYMENT		554,838	554,838	554,838	554,838	0	0	0	0	0	554,838	0	0	0	26,355	04/05/2031	3.A PL
009088-AA-3	AIR CANADA 2015-2AA PTT-FIRST LIEN	06/15/2025	SINKING PAYMENT		168,775	168,775	168,775	168,788	0	(13)	0	(13)	0	168,775	0	0	0	3,165	12/15/2027	1.E FE
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360	06/10/2025	SINKING PAYMENT		111,991	111,991	131,501	119,616	0	(7,625)	0	(7,625)	0	111,991	0	0	0	3,242	01/10/2030	2.B FE
126650-AN-0	CVS Pass-Through Trust-FIRST LIEN	06/10/2025	SINKING PAYMENT		74,000	74,000	75,685	74,000	0	0	0	0	0	74,000	0	0	0	1,924	10/10/2025	2.B
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	06/10/2025	SINKING PAYMENT		68,502	68,502	68,502	68,503	0	(1)	0	(1)	0	68,502	0	0	0	1,512	01/11/2027	2.B
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO	06/10/2025	SINKING PAYMENT		12,150	12,150	14,358	13,272	0	(1,122)	0	(1,122)	0	12,150	0	0	0	300	01/10/2034	2.C FE
11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN	05/15/2025	SINKING PAYMENT		36,987	36,987	36,987	36,982	0	4	0	4	0	36,987	0	0	0	786	11/15/2032	1.F FE
009088-AB-1	Air Canada 2015-2 Class -2ND LIEN	06/15/2025	SINKING PAYMENT		108,493	108,493	108,493	108,504	0	(10)	0	(10)	0	108,493	0	0	0	2,238	12/15/2027	2.B FE
023945-AA-6	AMERICAN AIRLS PASS THRU TR 2024-1B(R) T	06/22/2025	SINKING PAYMENT		3,566,372	3,566,372	3,566,372	0	0	0	0	0	0	3,566,372	0	0	0	126,789	12/22/2029	2.C FE
02377A-AA-6	American Airlines 2014-1-SECURED NOTE	04/01/2025	SINKING PAYMENT		197,979	197,979	197,979	197,995	0	(16)	0	(16)	0	197,979	0	0	0	3,663	10/01/2026	2.B FE
96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica	06/15/2025	SINKING PAYMENT		30,138	30,138	30,138	30,138	0	0	0	0	0	30,138	0	0	0	559	07/15/2047	1.D PL
009089-AA-1	AIR CANADA 2013-1A PTT-FIRST LIEN	05/15/2025	MATURITY		1,426,087	1,426,087	1,426,087	1,426,092	0	(6)	0	(6)	0	1,426,087	0	0	0	27,756	05/15/2025	2.A FE
86909#-AA-5	Susquehanna (18 Properti Trust Certifica	06/23/2025	SINKING PAYMENT		657,036	657,036	657,036	657,036	0	(1)	0	(1)	0	657,036	0	0	0	(81,140)	12/23/2036	1.G YE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
90253@-AA-1	UA (Portland OR) CTL Pas Trust Certifica	06/15/2025	SINKING PAYMENT		283,336	283,336	286,135	284,300	0	(964)	0	(964)	0	283,336	0	0	0	5,752	02/15/2032	3.C
45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	04/15/2025	SINKING PAYMENT		181,293	181,293	181,293	181,293	0	0	0	0	0	181,293	0	0	0	4,342	10/15/2037	1.G PL
76029#-AA-1	Republic Airways Holding Senoir Secured	06/15/2025	SINKING PAYMENT		281,250	281,250	281,250	281,250	0	0	0	0	0	281,250	0	0	0	11,250	12/15/2028	2.B PL
90346W-AA-1	US AIRWAYS 2013-1A PTT-FIRST LIEN	05/16/2025	VARIOUS		1,269,044	1,269,044	1,265,871	1,268,619	0	227	0	227	0	1,268,846	0	198	198	25,190	11/15/2025	2.A FE
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE	04/11/2025	SINKING PAYMENT		158,964	158,964	158,964	158,976	0	(12)	0	(12)	0	158,964	0	0	0	3,179	10/11/2027	1.G FE
92838*-AA-3	Vista Malta Finance P.L. Pass Through Ce	04/05/2025	SINKING PAYMENT		2,638,469	2,638,469	2,638,469	2,638,469	0	0	0	0	0	2,638,469	0	0	0	90,368	04/05/2032	1.F Z
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					11,953,209	11,953,209	11,976,238	8,396,176	0	(9,539)	0	(9,539)	0	11,953,011	0	198	198	260,979	XXX	XXX
09580*-AA-7	BLUE OCEAN INCOME FUND III LP - Class A	06/30/2025	CA_CASH_CLOSE		(983,108)	(983,108)	(983,108)	(91,199)	0	0	0	0	0	(983,108)	0	0	0	0	11/07/2027	1.G PL
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					(983,108)	(983,108)	(983,108)	(91,199)	0	0	0	0	0	(983,108)	0	0	0	0	XXX	XXX
67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	29	12/01/2026	2.C PL
38050*-AA-7	GOJO Industries Inc. - Term Loan	06/04/2025	CA_CASH_CLOSE		383,926	383,926	375,846	375,846	0	0	0	0	0	375,846	0	8,080	8,080	31,293	10/26/2028	5.A
45686@-AC-8	Infrastripe LLC Delayed Draw	06/04/2025	VARIOUS		1,930,982	1,930,982	1,930,982	1,930,982	0	0	0	0	0	1,930,982	0	0	0	121,462	07/07/2025	3.A Z
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED	06/30/2025	VARIOUS		(118)	(118)	(118)	(118)	0	0	0	0	0	(118)	0	0	0	82	05/19/2027	3.C PL
928432-A#-0	Visual Edge Technology, Inc./Last Out T	06/30/2025	CA_CASH_CLOSE		14,228	14,228	14,228	14,228	0	0	0	0	0	14,228	0	0	0	1,376	12/31/2025	5.C PL
36457W-AC-5	Galway Borrower LLC-1L SR SECD	06/30/2025	CA_CASH_CLOSE		43,360	43,360	43,319	43,319	0	0	0	0	0	43,319	0	41	41	(488)	09/30/2028	3.B PL
87329#-AA-5	TTGA SBIC FEEDER FUND LP 6.00 12/31/2035	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	(146)	12/31/2035	2.B PL
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm	06/30/2025	CA_CASH_CLOSE		118	118	118	69	0	0	(50)	50	0	118	0	0	0	0	02/26/2027	4.C PL
31168@-AA-9	Fasanara Apex 3 12/22/25	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	89,063	12/22/2025	2.C PL
45686@-AB-0	Infrastripe LLC	04/08/2025	CA_CASH_CLOSE		2,843,924	2,843,924	2,796,525	2,815,614	0	7,241	0	7,241	0	2,815,614	0	28,310	28,310	197,220	04/30/2025	3.A PL
96222#-AA-4	WHLP IV (RP), LP Senior Secured	06/06/2025	CA_CASH_CLOSE		988,476	988,476	988,476	988,476	0	0	0	0	0	988,476	0	0	0	74,723	03/31/2026	1.G PL
73112@-AB-6	Policy Services Company, 1L PIK Toggle T	05/01/2025	CA_CASH_CLOSE		3,950	3,950	3,950	3,950	0	0	0	0	0	3,950	0	0	0	183	06/21/2026	5.B GI
29251@-AB-9	Encina Business Credit SPV LLC Revolving	05/30/2025	CA_CASH_CLOSE		3,360,000	3,360,000	3,360,000	3,360,000	0	0	0	0	0	3,360,000	0	0	0	141,977	02/15/2029	2.B PL
05634@-AB-7	BSI3 Hold Teal Inc. - First Lien Term Lo	06/30/2025	CA_CASH_CLOSE		229,167	229,167	229,167	229,167	0	0	0	0	0	229,167	0	0	0	7,529	08/21/2028	2.C PL
25822C-C@-3	Dorel Industries Inc. - Asset Backed Fir	06/30/2025	CA_CASH_CLOSE		53,507	53,507	53,507	53,507	0	0	0	0	0	53,507	0	0	0	(4,592)	12/08/2026	5.C Z
73112@-AC-4	Policy Services Company, 1L PIK Toggle D	05/01/2025	CA_CASH_CLOSE		1,399	1,399	1,399	1,399	0	0	0	0	0	1,399	0	0	0	8,443	06/21/2026	5.B GI
81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,103)	12/23/2029	2.A PL
F9863#-AB-3	XPFIBRE SAS Senior Term Loa	05/02/2025	CA_CASH_CLOSE		429,755	429,755	419,505	392,892	0	0	0	0	26,613	419,505	10,250	0	10,250	5,236	05/14/2031	2.B PL
02124T-AA-1	Qatar Airways Senior Term Loa	05/15/2025	CA_CASH_CLOSE		602,256	602,256	599,855	599,855	0	0	0	0	0	599,855	0	2,402	2,402	13,458	05/06/2031	1.D PL
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					10,884,930	10,884,930	10,816,759	10,809,186	0	7,241	(50)	7,291	26,613	10,835,848	10,250	38,833	49,083	684,745	XXX	XXX
78029#-AF-6	ROYAL HOLDCO CORP DDTL A	06/30/2025	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	61,844	12/30/2027	2.C PL
26869@-AA-1	Standard Elevator Systems - Term Loan	04/09/2025	CA_CASH_CLOSE		82,516	82,516	80,866	80,886	0	0	0	0	0	80,886	0	1,630	1,630	4,306	12/02/2027	5.B GI
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment	06/30/2025	CA_CASH_CLOSE		14,757	14,757	14,462	14,462	0	0	0	0	0	14,462	0	295	295	321	12/23/2026	4.C
95483#-AB-8	Warner Pacific Insurance Services - Dela	05/22/2025	VARIOUS		780,045	788,766	778,581	778,581	0	0	0	0	0	778,581	0	1,464	1,464	55,883	12/27/2027	4.C
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA	06/30/2025	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	08/21/2029	5.B GI
69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	78	08/27/2027	5.A
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN	05/27/2025	CA_CASH_CLOSE		390,168	390,168	390,168	386,989	0	0	0	0	0	390,168	0	0	0	7,497	04/20/2028	4.A PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20	04/01/2025	VARIOUS		1,113	1,113	1,113	1,113	0	0	0	0	0	1,113	0	0	0	684	02/07/2026	3.B PL
97383*-AA-1	WINEBOW HOLDINGS INC. (VINTNER GROUP I	06/30/2025	DIRECT		(315,343)	(320,145)	(320,145)	0	0	0	0	0	0	(320,145)	0	4,802	4,802	0	07/15/2025	4.A PL
87338*-AB-6	TSYL Corp Buyer Inc Initial Term Ln B	05/30/2025	CA_CASH_CLOSE		41	41	40	40	0	0	0	0	0	40	0	1	1	2	12/19/2028	5.B GI
84967#-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA	04/11/2025	VARIOUS		434,217	434,217	434,217	434,217	0	0	0	0	0	434,217	0	0	0	26,221	11/24/2025	3.A PL
00233#-AC-9	ATL II MRO HLDGS INC 2ND AMEND INCREM TE	06/30/2025	CA_CASH_CLOSE		4,667	4,667	4,597	4,597	0	0	0	0	0	4,597	0	70	70	235	11/01/2028	4.B
74276G-AC-0	Process Insights - Term Loan	06/30/2025	CA_CASH_CLOSE		1,139	1,139	1,111	1,111	0	0	0	0	0	1,111	0	28	28	31	06/30/2029	5.B GI
98876*-AE-5	ZB Holdco LLC - 2023 Incremental Delayed	06/30/2025	CA_CASH_CLOSE		1,299	1,299	1,299	1,299	0	0	0	0	0	1,299	0	0	0	113	02/09/2028	3.B PL
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	06/30/2025	CA_CASH_CLOSE		5,569	5,569	5,569	5,569	0	0	0	0	0	5,569	0	0	0	288	07/31/2026	2.A PL
23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19	06/30/2025	CA_CASH_CLOSE		587,925	587,925	587,925	587,925	0	0	0	0	0	587,925	0	0	0	20,766	11/01/2025	4.A PL
12881#-AC-9	CALDWELL & GREGORY LLC 1L Term Loan	06/30/2025	CA_CASH_CLOSE		5,621	5,621	5,537	5,537	0	0	0	0	0	5,537	0	84	84	268	09/30/2030	4.C
03979*-AA-9	RTI Surgical	06/30/2025	CA_CASH_CLOSE		12,780	12,780	12,780	12,780	0	0	0	0	0	12,780	0	0	0	394	07/20/2026	3.B PL
62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra	06/30/2025	CA_CASH_CLOSE		25	25	25	25	0	0	0	0	0	25	0	0	0	9	08/05/2028	4.C
84967#-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE	06/30/2025	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	142	11/24/2025	3.A PL
06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	4,126	10/30/2026	3.B PL
40507@-AA-0	HS Advisory Buyer LLC - Initial Term Loa	06/30/2025	CA_CASH_CLOSE		599	599	590	0	0	0	0	0	0	590	0	9	9	18	03/20/2030	4.C Z
62907@-AD-4	NEFCO Holding Company, LLC - Delayed Dra	06/30/2025	CA_CASH_CLOSE		842	842	842	842	0	0	0	0	0	842	0	0	0	33	08/05/2028	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44879@-AA-2	Hydratech Hldgs 1st Amendment DDTL	06/30/2025	CA_CASH_CLOSE		280	280	280	280	0	0	0	0	0	280	0	0	0	8	09/30/2030	4.C Z
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou	04/17/2025	BANK LOANS BARINGS		2,294	2,294	2,294	2,294	0	0	0	0	0	2,294	0	0	0	(13)	02/26/2027	4.C PL
88033#-AD-4	Tencarva Machinery Company LLC - 2024 In	06/30/2025	CA_CASH_CLOSE		8,199	8,199	8,035	8,035	0	0	0	0	0	8,035	0	164	164	400	12/20/2027	4.C
97959@-AA-3	Woodland Foods Inc - Term Loan	06/30/2025	CA_CASH_CLOSE		8,706	8,706	8,531	8,534	0	0	0	0	0	8,534	0	172	172	332	12/02/2027	5.A
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME	06/30/2025	CA_CASH_CLOSE		751	751	751	751	0	0	0	0	0	751	0	0	0	110	04/23/2027	3.C PL
12756@-AB-5	CGI PARENT LLC 1st AMEND TERM LOAN	06/30/2025	CA_CASH_CLOSE		2,445	2,445	2,372	2,372	0	0	0	0	0	2,372	0	73	73	83	02/14/2028	4.B
55343@-AG-3	MJX Venture Mgmt III LLC Senior TL	04/14/2025	CA_CASH_CLOSE		1,552,991	1,552,991	1,552,991	1,552,851	0	0	0	0	0	1,552,851	0	140	140	89,036	10/15/2031	1.C PL
92975@-AA-4	TA/WEG Holdings LLC/Term Loan 9/19	04/01/2025	CA_CASH_CLOSE		(1,180,463)	(1,180,463)	(1,180,463)	0	0	0	0	0	0	(1,180,463)	0	0	0	(161)	10/02/2025	3.B PL
C9300#-AA-9	UCIT Online Security Inc.-CAD Term Loan	06/30/2025	CA_CASH_CLOSE		703	703	689	691	0	0	0	0	0	691	0	12	12	59,864	03/02/2026	4.C PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter	05/29/2025	VARIOUS		2,609,678	2,609,678	2,609,678	2,609,678	0	0	0	0	0	2,609,678	0	0	0	438,372	07/15/2025	4.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	06/30/2025	CA_CASH_CLOSE		1,151	1,151	1,151	1,151	0	0	0	0	0	1,151	0	0	0	235	07/23/2027	3.B Z
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN	06/30/2025	CA_CASH_CLOSE		854	854	854	854	0	0	0	0	0	854	0	0	0	94	04/23/2027	3.C PL
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	54	08/27/2027	5.A
00453@-AB-6	Accurus Aerospace Corporation - 2022 A-1	06/30/2025	CA_CASH_CLOSE		9,997	9,997	9,847	9,847	0	0	0	0	0	9,847	0	150	150	257	04/05/2028	5.A
79400@-AB-4	Saldon Holdings Inc./Term Loan 3/19	06/30/2025	CA_CASH_CLOSE		5,426	5,426	5,290	5,353	0	0	0	0	0	5,353	0	72	72	458	03/13/2026	3.C PL
74588B-AB-6	Puma Buyer TL 2029	06/30/2025	CA_CASH_CLOSE		19,600,000	19,600,000	18,228,000	18,228,000	0	0	0	0	0	18,228,000	0	1,372,000	1,372,000	981,384	07/14/2029	4.B PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA	06/30/2025	VARIOUS		(3)	(3)	(3)	(3)	0	0	0	0	0	(3)	0	0	0	(282)	05/19/2027	3.C PL
73103@-AB-7	Polara - 2022 Incremental Term Loan	06/30/2025	VARIOUS		754,465	754,465	739,375	739,375	0	0	0	0	0	739,375	0	15,089	15,089	35,731	12/03/2027	4.C
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT	06/30/2025	CA_CASH_CLOSE		10,439	10,439	10,439	0	0	0	(10,439)	10,439	0	10,439	0	0	0	0	04/30/2025	6. *
67117*-AD-1	OA BUYER INC 2024 INCREMENTAL TERM LN	05/19/2025	CA_CASH_CLOSE		865,601	865,601	861,273	861,273	0	0	0	0	0	861,273	0	4,328	4,328	54,851	06/06/2031	5.A
34960#-AE-3	Fortis Payment Systems LLC 10TH AMEND TE	06/30/2025	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	673	02/13/2026	4.C
N0615@-AA-8	ARCTERA GLOBAL II BV/VERITAS US INC TERM	05/21/2025	VARIOUS		417,909	425,334	425,334	419,462	0	0	0	0	0	425,334	0	(7,425)	(7,425)	22,091	12/09/2029	5.B Z
60937@-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN	06/30/2025	CA_CASH_CLOSE		3,958	3,958	3,958	3,958	0	0	0	0	0	3,958	0	0	0	182	01/07/2028	2.C PL
75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN	06/30/2025	CA_CASH_CLOSE		12,136	12,136	11,833	11,839	0	0	0	0	0	11,839	0	297	297	314	11/15/2027	4.C
73949*-AB-7	PowerGem Buyer Inc. - Term Loan	05/30/2025	DIRECT		5,573,096	5,573,096	5,573,096	5,559,181	0	0	0	0	0	5,573,096	0	0	0	643	11/08/2031	4.C Z
89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	06/30/2025	CA_CASH_CLOSE		6,068	6,068	6,068	0	0	0	0	0	0	6,068	0	0	0	74	02/26/2027	3.B PL
82419*-AB-9	Shermco Intermediate Holdings Inc. - 201	06/30/2025	CA_CASH_CLOSE		3,117	3,117	3,039	3,039	0	0	0	0	0	3,039	0	78	78	257	06/05/2026	3.B PL
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter	06/30/2025	CA_CASH_CLOSE		1,440	1,440	1,408	1,420	0	0	0	0	0	1,420	0	20	20	325	01/11/2026	3.B PL
57780@-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA	06/30/2025	CA_CASH_CLOSE		354	354	348	348	0	0	0	0	0	348	0	6	6	0	06/01/2027	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L	04/29/2025	CA_CASH_CLOSE		12,876	12,876	12,876	12,876	0	0	0	0	0	12,876	0	0	0	1,890	11/02/2026	3.B PL
89668@-AA-2	Trintech Inc - 2023 Term Loan	04/30/2025	CA_CASH_CLOSE		3,132	3,132	3,038	3,038	0	0	0	0	0	3,038	0	94	94	131	07/25/2029	4.B PL
78029#-AL-3	ROYAL HOLDCO CORP Senior Term Loa	06/30/2025	CA_CASH_CLOSE		16,242	16,242	16,242	0	0	0	0	0	0	16,242	0	0	0	(3)	02/28/2030	4.C Z
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa	04/01/2025	CA_CASH_CLOSE		318	318	318	318	0	0	0	0	0	318	0	0	0	31	02/07/2026	3.B PL
000000-00-0	Kings III - Delayed Draw Term Loan	06/30/2025	CA_CASH_CLOSE		910	910	910	910	0	0	0	0	0	910	0	0	0	46	08/31/2028	5.B GI
34559*-AA-2	Forest Buyer LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		1,371	1,371	1,337	1,337	0	0	0	0	0	1,337	0	34	34	67	03/15/2030	5.B GI
23927#-AA-6	DAWGS INTER HLDG CO TERM LN A	06/30/2025	CA_CASH_CLOSE		959	959	950	0	0	0	0	0	0	950	0	10	10	0	03/31/2031	4.C Z
97959@-AD-7	WOODLAND FOODS INC Senior Term Loa	06/30/2025	CA_CASH_CLOSE		4,216	4,216	4,153	0	0	0	0	0	0	4,153	0	63	63	0	12/01/2027	5.B Z
5526B@-AB-1	MB PURCHASER LLC DDTL	06/30/2025	CA_CASH_CLOSE		2,203	2,203	2,203	2,203	0	0	0	0	0	2,203	0	0	0	109	01/03/2030	5.B GI
42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B	06/30/2025	CA_CASH_CLOSE		700	700	700	700	0	0	0	0	0	700	0	0	0	70	04/14/2028	3.B PL
L4830@-AB-9	HOSTING GROUP BIDCO SARL EUR ACQ FAC 2	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	656	12/18/2030	5.B GI
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	14	07/23/2027	3.B Z
49375@-AA-0	DistroKid Senior Term Loa	06/30/2025	CA_CASH_CLOSE		17,414	17,414	17,065	17,080	0	0	0	0	0	17,080	0	334	334	(16)	10/01/2029	5.A
0554M@-AA-8	BKF ENGINEERS Senior Term Loa	06/30/2025	CA_CASH_CLOSE		709	709	694	694	0	0	0	0	0	694	0	14	14	17	08/23/2030	5.B GI
78029#-AH-2	ROYAL HOLDCO CORP Senior Term Loa	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	24,770	12/30/2027	4.C Z
87300*-AK-0	HILB GROUP LLC DDTL	06/30/2025	CA_CASH_CLOSE		10	10	10	0	0	0	0	0	0	10	0	0	0	0	10/31/2031	4.A PL
29643*-AC-6	EShipping LLC DDTL	06/25/2025	CA_CASH_CLOSE		13,837	13,837	13,837	13,837	0	0	0	0	0	13,837	0	0	0	774	11/05/2027	4.B
75046T-AB-0	Radius Aerospace Inc-RADAER TL 1L USD	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,329	07/15/2025	3.C PL
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	06/30/2025	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	58	07/15/2025	5.B GI
G7234*-AC-0	Preqin Ltd - 2024 GBP Incremental Delaye	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	113,426	08/03/2028	4.C
66703*-AB-7	NORTHSTAR RECYCLING COMP Senior Term Loa	06/30/2025	CA_CASH_CLOSE		2,405	2,405	2,375	2,375	0	0	0	0	0	2,375	0	30	30	0	12/16/2030	4.C Z
74923@-AB-3	RoadOne IntermodaLogistics - Term Loan	06/30/2025	CA_CASH_CLOSE		3,062	3,062	2,945	2,945	0	0	0	0	0	2,945	0	116	116	164	12/30/2028	4.B PL
48773#-AA-8	Kellermeyer Bergensons Services LLC/Ter	06/30/2025	CA_CASH_CLOSE		155,880	155,880	154,321	154,796	0	0	0	0	0	154,796	0	1,084	1,084	(22,827)	11/07/2026	4.A PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	57	01/20/2027	3.B PL
16117L-BW-8	Charter Communications O-CHTR TL B1 1L U	06/30/2025	CA_CASH_CLOSE		(38,469)	(38,469)	(32,699)	(34,607)	0	(1,431)	0	(1,431)	0	(34,607)	0	(3,863)	(3,863)	0	07/01/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	170	07/31/2025	3.C Z
23345U-AF-6	DISA HOLDINGS CORP Incremental DDT	04/01/2025	CA_CASH_CLOSE		515	515	515	515	0	0	0	0	0	515	0	0	0	19	09/09/2028	3.B PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2025	CA_CASH_CLOSE		963	963	963	963	0	0	0	0	0	963	0	0	0	146	09/15/2027	2.C PL
67117*-AA-7	OA BUYER INC INITIAL TERM LN	05/19/2025	CA_CASH_CLOSE		3,641,585	3,641,585	3,568,753	3,568,753	0	0	0	0	0	3,568,753	0	72,832	72,832	139,011	12/20/2028	5.A
74309#-AB-5	PRG 9/20 Last Out	06/30/2025	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(775)	08/21/2029	5.C PL
12787*-AB-0	CALIFORNIA CUSTOM FRUITS DDTL	06/30/2025	CA_CASH_CLOSE		207	207	207	207	0	0	0	0	0	207	0	0	0	6	02/26/2030	3.B PL
84724@-AC-1	SPATIAL BUSINESS SYS LLC 2ND AMEND INCRE	06/30/2025	CA_CASH_CLOSE		1,249	1,249	1,230	1,230	0	0	0	0	0	1,230	0	19	19	52	10/03/2028	5.C Z
48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	06/30/2025	CA_CASH_CLOSE		9,694	9,694	9,694	9,694	0	0	0	0	0	9,694	0	0	0	0	11/06/2028	4.B Z
90286#-AA-0	UHY Advisors Inc. - Term Loan	06/30/2025	CA_CASH_CLOSE		834	834	826	826	0	0	0	0	0	826	0	8	8	44	11/21/2031	5.B GI
62907@-AC-6	NEFCO Holding Company, LLC - Delayed Dra	06/30/2025	CA_CASH_CLOSE		691	691	691	691	0	0	0	0	0	691	0	0	0	28	08/05/2028	4.C
88033#-AB-8	Tencarva Machinery Company	06/30/2025	CA_CASH_CLOSE		1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	49	12/20/2027	4.C
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO	06/30/2025	CA_CASH_CLOSE		213	213	213	213	0	0	0	0	0	213	0	0	0	12	04/24/2028	3.B PL
89989#-AH-7	TURBO BUYER INC AMEND NO 5 - Delayed Dra	06/30/2025	CA_CASH_CLOSE		525	525	525	525	0	0	0	0	0	525	0	0	0	28	12/02/2025	5.A PL
24360@-AC-6	DECOPAC INC. - TERM B LOAN	06/30/2025	CA_CASH_CLOSE		623	623	623	623	0	0	0	0	0	623	0	0	0	(24,808)	05/15/2028	3.B PL
73103@-AA-9	Polara - Term Loan	06/30/2025	CA_CASH_CLOSE		7,267	7,267	7,122	7,123	0	0	0	0	0	7,123	0	145	145	344	12/03/2027	4.C
83176*-AB-0	Smartling Inc. - Delayed Draw Term Loan	06/30/2025	CA_CASH_CLOSE		2,167	2,167	2,167	2,167	0	0	0	0	0	2,167	0	0	0	115	11/08/2027	4.B
84724@-AB-3	Spatial Business Systems - Delayed Draw	06/30/2025	CA_CASH_CLOSE		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	186	10/03/2028	5.A
45054@-AA-6	ITI Intermodal - Term Loan	06/30/2025	CA_CASH_CLOSE		3,237	3,237	3,168	3,168	0	0	0	0	0	3,168	0	69	69	173	12/20/2027	3.A PL
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL	04/30/2025	CA_CASH_CLOSE		2,040,432	2,040,432	2,040,432	2,040,432	0	0	0	0	0	2,040,432	0	0	0	53,385	07/30/2032	1.E PL
00242*-AD-0	AIRX CLIMATE SOLUTIONS Incremental DDT	05/19/2025	CA_CASH_CLOSE		246	246	246	246	0	0	0	0	0	246	0	0	0	10	11/07/2029	4.C
86662#-AA-2	SUN ACQUIRER CORP	06/30/2025	CA_CASH_CLOSE		2,484	2,484	2,484	2,484	0	0	0	0	0	2,484	0	0	0	372	09/08/2028	3.C PL
42746#-AA-5	DF Fund IV Herman Loan - Delayed Draw Te	06/30/2025	CA_CASH_CLOSE		267,801	267,801	266,998	266,998	0	0	0	0	0	266,998	0	803	803	139,288	11/15/2025	2.C PL
76028@-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN	06/30/2025	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	222	06/14/2027	2.A PL
C6784#-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	68,475	05/17/2033	1.G PL
63942#-AA-3	NAW BUYER LLC DELAYED DRAW TERM LN	06/30/2025	CA_CASH_CLOSE		27	27	27	27	0	0	0	0	0	27	0	0	0	6	09/13/2029	5.B GI
84729#-AA-8	SPATCO ENERGY SOLUTIONS INC CLOSING DT T	04/23/2025	CA_CASH_CLOSE		3,686	3,686	3,612	3,612	0	0	0	0	0	3,612	0	74	74	176	07/23/2030	4.C
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	33	01/20/2027	3.B PL
40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN	06/30/2025	CA_CASH_CLOSE		1,204	1,204	1,204	1,204	0	0	0	0	0	1,204	0	0	0	98	04/24/2028	3.B PL
34559*-AC-8	FOREST BUYER LLC 1ST AMEND TERM LN	06/30/2025	CA_CASH_CLOSE		3,936	3,936	3,936	3,936	0	0	0	0	0	3,936	0	0	0	97	03/15/2030	5.B GI
16117L-CB-3	Charter Communications I TL B-4 due Dece	06/30/2025	CA_CASH_CLOSE		13,532	13,532	13,464	13,464	0	0	0	0	0	13,464	0	68	68	653	12/07/2030	2.C FE
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC	06/30/2025	CA_CASH_CLOSE		600	600	600	600	0	0	0	0	0	600	0	0	0	34	12/18/2026	3.B PL
62907@-AA-0	NEFCO Holding Company, LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		2,315	2,315	2,303	2,303	0	0	0	0	0	2,303	0	12	12	188	08/05/2028	4.C
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment	06/30/2025	CA_CASH_CLOSE		249	249	249	249	0	0	0	0	0	249	0	0	0	21	03/30/2027	3.B PL
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS LLC - TER	04/01/2025	CA_CASH_CLOSE		2,068	2,068	2,068	2,068	0	0	0	0	0	2,068	0	0	0	10	12/30/2026	2.C PL
55183*-AF-0	EMPOWER BRANDS FRANCHISI Term Loan TL US	06/30/2025	CA_CASH_CLOSE		3,005	3,005	2,915	2,915	0	0	0	0	0	2,915	0	90	90	86	12/18/2026	4.C
20470*-AB-5	Comply365 - 2023 Incremental Term Loan	06/30/2025	CA_CASH_CLOSE		459	459	450	450	0	0	0	0	0	450	0	9	9	10	12/21/2029	4.C
23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN	06/30/2025	CA_CASH_CLOSE		413,316	413,316	413,316	413,316	0	0	0	0	0	413,316	0	0	0	22,691	11/01/2025	3.A PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME	06/30/2025	CA_CASH_CLOSE		1,035	1,035	1,035	1,035	0	0	0	0	0	1,035	0	0	0	83	03/30/2027	3.B PL
70476X-AJ-4	PetVet Care Centers, LLC - 2020 Incremen	04/30/2025	MATURITY		370,313	370,313	370,313	370,313	0	0	0	0	0	370,313	0	0	0	0	04/30/2025	5.B GI
35042#-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L	06/30/2025	CA_CASH_CLOSE		1,492	1,492	1,492	1,492	0	0	0	0	0	1,492	0	0	0	412	10/01/2026	3.C Z
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN	06/30/2025	CA_CASH_CLOSE		1,474	1,474	1,474	1,474	0	0	0	0	0	1,474	0	0	0	106	08/20/2027	3.B PL
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term	06/30/2025	CA_CASH_CLOSE		8,729	8,729	8,729	0	0	0	0	0	0	8,729	0	0	0	228	12/16/2028	3.C PL
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE	06/30/2025	CA_CASH_CLOSE		1,406	1,406	1,406	1,406	0	0	0	0	0	1,406	0	0	0	63	10/02/2028	3.B PL
86662#-AB-0	SUN ACQUIRER CORP	06/30/2025	CA_CASH_CLOSE		1,699	1,699	1,699	1,699	0	0	0	0	0	1,699	0	0	0	128	09/08/2028	3.C PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC	06/30/2025	CA_CASH_CLOSE		450	450	450	450	0	0	0	0	0	450	0	0	0	24	12/18/2026	3.B PL
14741@-AA-1	Cascade Services - Term Loan	06/30/2025	CA_CASH_CLOSE		1,084	1,084	1,057	1,057	0	0	0	0	0	1,057	0	27	27	57	09/30/2029	5.B
98876*-AB-1	ZB Holdco LLC - Delayed Draw Term Loan	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	15	02/09/2028	5.A
97959@-AC-9	Woodland Foods Inc - 2024 Incremental Te	06/30/2025	CA_CASH_CLOSE		368	368	360	360	0	0	0	0	0	360	0	7	7	50	12/01/2027	5.A
65716@-AC-0	North American Science Associates, Inc.	06/30/2025	CA_CASH_CLOSE		1,984	1,984	1,984	0	0	0	0	0	0	1,984	0	0	0	0	09/15/2027	2.B Z
10947U-AC-2	BrightSign - Term Loan	06/30/2025	CA_CASH_CLOSE		5,580	5,580	5,524	5,526	0	0	0	0	0	5,526	0	54	54	170	10/14/2027	3.A PL
88033#-AF-9	TENCARVA MACHINERY COMPA DDTL 2024	06/30/2025	CA_CASH_CLOSE		34	34	34	0	0	0	0	0	0	34	0	0	0	0	12/20/2027	4.B Z
78013#-AA-5	ROYAL BUYER LLC INITIAL TERM LN	06/30/2025	CA_CASH_CLOSE		4,550	4,550	4,459	4,459	0	0	0	0	0	4,459	0	91	91	228	08/31/2028	5.B GI
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2025	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	94	04/14/2028	3.B PL
12464@-AA-0	CAI Software - Term Loan	06/30/2025	CA_CASH_CLOSE		9,873	9,873	9,676	9,676	0	0	0	0	0	9,676	0	197	197	699	12/13/2028	5.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5526B@-AA-3	MB PURCHASER LLC INITIAL TERM LOAN	06/30/2025	CA_CASH_CLOSE		5,288	5,288	5,182	5,182	0	0	0	0	0	5,182	0	106	106	249	01/03/2030	5.B GI
000000-00-0	Tech 8 SASU Reinstated EUR	06/30/2025	CA_CASH_CLOSE		67,915	67,915	48,151	0	0	0	(359,929)	359,929	0	48,151	442	19,322	19,764	0	09/15/2026	6. *
44879@-AB-0	Hydratech Hldgs 1st Amendment Increm Ter	06/30/2025	CA_CASH_CLOSE		374	374	368	368	0	0	0	0	0	368	0	6	6	9	09/30/2030	4.C Z
79400@-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT	06/30/2025	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	57	03/13/2026	3.C PL
00233#-AA-3	ATL II MRO Holdings Inc. - Senior Term L	06/30/2025	CA_CASH_CLOSE		3,183	3,183	3,103	3,103	0	0	0	0	0	3,103	0	80	80	82	11/01/2028	4.B
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN	06/30/2025	CA_CASH_CLOSE		123,948	123,948	123,948	123,948	0	0	0	0	0	123,948	0	0	0	10,734	12/29/2025	3.B Z
12787*-AA-2	CCFF BUYER, LLC INITIAL TERM LN	06/30/2025	CA_CASH_CLOSE		380	380	373	373	0	0	0	0	0	373	0	8	8	10	02/26/2030	3.B PL
73949*-AA-9	ENERGYCO DDTL	05/30/2025	CA_CASH_CLOSE		1,234	1,234	1,234	1,234	0	0	0	0	0	1,234	0	0	0	234	11/10/2031	4.C Z
40489@-AA-2	HPS Mezzanine Partners 2019, L.P., MP 20	05/21/2025	CA_CASH_CLOSE		8,039,024	8,039,024	8,039,024	8,039,024	0	0	0	0	0	8,039,024	0	0	0	385,468	07/15/2030	1.F PL
00233#-AB-1	ATL II MRO HLDGS INC 1ST AMEND TERM LN	06/30/2025	CA_CASH_CLOSE		4,925	4,925	4,802	4,802	0	0	0	0	0	4,802	0	123	123	188	11/01/2028	4.B
45054@-AD-0	ITI Intermodal Inc. - 2023 Incremental T	06/30/2025	CA_CASH_CLOSE		945	945	916	916	0	0	0	0	0	916	0	28	28	52	12/20/2027	3.A PL
87326#-AB-6	TA/WEG HOLDINGS LLC - 2021 DELAYED DRAW	04/01/2025	CA_CASH_CLOSE		(234,856)	(234,856)	(234,856)	0	0	0	0	0	0	(234,856)	0	0	0	127	10/04/2027	3.B Z
45054@-AE-8	ITI Intermodal Inc. - 2023 Columbia Dela	06/30/2025	CA_CASH_CLOSE		499	499	499	499	0	0	0	0	0	499	0	0	0	14	12/21/2027	3.A PL
36152#-AA-4	GB EAGLE BUYER INC INITIAL TERM LN	06/30/2025	CA_CASH_CLOSE		5,242	5,242	5,085	5,085	0	0	0	0	0	5,085	0	157	157	430	12/01/2028	4.C
19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE	06/30/2025	CA_CASH_CLOSE		234	234	234	234	0	0	0	0	0	234	0	0	0	24	10/02/2028	3.B PL
88033#-AA-0	Tencarva Machinery Company - Senior Term	06/30/2025	CA_CASH_CLOSE		6,238	6,238	6,120	6,120	0	0	0	0	0	6,120	0	117	117	447	12/20/2027	4.C
12881#-AD-7	CALDWELL & GREGORY LLC 1L DDTL	06/30/2025	CA_CASH_CLOSE		103	103	103	103	0	0	0	0	0	103	0	0	0	2	09/30/2030	4.C Z
20824@-AC-4	CONNEXUS RESOURCE GROUP INC / ROI SOLUTI	06/30/2025	CA_CASH_CLOSE		1,649	1,649	1,620	1,620	0	0	0	0	0	1,620	0	29	29	40	10/03/2029	4.C Z
45116#-AB-8	Ice House America Closing Dt Term Loan	05/21/2025	BANK LOANS BARINGS		492,300	500,000	490,000	490,000	0	0	0	0	0	490,000	0	2,300	2,300	25,229	01/12/2030	5.A
78459@-AC-4	SEI HLDG I CORP/SINGER EQUITIES INC CLOS	05/30/2025	CA_CASH_CLOSE		726	726	726	726	0	0	0	0	0	726	0	0	0	32	03/27/2028	4.B
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2025	CA_CASH_CLOSE		810	810	810	810	0	0	0	0	0	810	0	0	0	62	04/14/2028	3.B PL
25471V-AC-2	DISH DBS Issuer ClosingTL	06/26/2025	BANK LOANS BARINGS		3,100,570	2,971,448	2,867,447	2,867,447	0	0	0	0	0	2,867,447	0	233,123	233,123	208,278	06/30/2029	5.B GI
18685N-AC-7	CLIFFWATER ENHANCED LEND Revolving Facil	06/30/2025	CA_CASH_CLOSE		4,714,286	4,714,286	4,714,286	3,142,857	0	0	0	0	0	4,714,286	0	0	0	196,449	07/19/2029	1.D PL
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN	06/30/2025	VARIOUS		(550,059)	(550,059)	(550,059)	0	0	0	0	0	0	(550,059)	0	0	0	92	07/15/2025	2.C PL
21257@-AC-8	Convey Health Solutions Inc./Term Loan	06/30/2025	VARIOUS		7,026	7,026	7,026	7,026	0	0	0	0	0	7,026	0	0	0	119	09/04/2026	3.A PL
93000#-AA-9	WWEC Holdings II Corp - Term Loan	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	105	10/03/2028	4.C
B6000*-AD-7	SERENI CAPITAL DDTL 4	06/02/2025	CA_CASH_CLOSE		2,361,959	2,361,960	2,179,870	2,153,649	0	0	0	0	26,221	2,179,870	182,089	0	182,089	109,700	05/31/2029	5.B GI
87338*-AF-7	TECHNOSYLVA TSYL TA Senior Term Loa	05/30/2025	CA_CASH_CLOSE		3,079	3,079	3,048	3,048	0	0	0	0	0	3,048	0	31	31	146	12/04/2029	4.C Z
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2025	CA_CASH_CLOSE		140	140	140	140	0	0	0	0	0	140	0	0	0	11	09/15/2027	2.C PL
67115E-AC-4	Omega Holdings - Senior Term Loan	06/30/2025	CA_CASH_CLOSE		1,015	1,015	995	995	0	0	0	0	0	995	0	20	20	48	03/31/2029	4.C
79400@-AA-6	Saldon Holdings Inc./First Amendment Te	06/30/2025	CA_CASH_CLOSE		875	875	866	870	0	0	0	0	0	870	0	5	5	117	07/15/2025	3.C PL
84729#-AC-4	SPATCO ENERGY SOLUTIONS DDTL B	06/13/2025	CA_CASH_CLOSE		187	187	187	187	0	0	0	0	0	187	0	0	0	17	07/23/2030	4.C
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM	06/30/2025	CA_CASH_CLOSE		1,011	1,011	1,011	1,011	0	0	0	0	0	1,011	0	0	0	239	09/29/2028	4.B PL
82419*-AC-7	Shermco Intermediate Holdings Inc. - 202	06/30/2025	CA_CASH_CLOSE		964	964	964	964	0	0	0	0	0	964	0	0	0	38	12/05/2026	3.B PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	06/30/2025	CA_CASH_CLOSE		1,122	1,122	1,122	1,122	0	0	0	0	0	1,122	0	0	0	165	07/23/2029	4.B Z
40494#-AB-1	HXSG INTERMEDIARY 2 LLC INITIAL DDTL	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	7	11/28/2029	4.C
07363*-AD-8	BEACON MOBILITY CORP AMEND NO 4 DDTL	06/30/2025	CA_CASH_CLOSE		26,403	26,403	26,403	26,403	0	0	0	0	0	26,403	0	0	0	1,073	12/31/2025	4.C
92975@-AB-2	TA/WEG Holdings LLC/Initial Delayed Dra	04/01/2025	CA_CASH_CLOSE		(733,386)	(733,386)	(733,386)	0	0	0	0	0	0	(733,386)	0	0	0	0	10/02/2025	3.B PL
G3930@-AA-8	GLOBAL CRITICAL LOGISTICS LTD GBP 7TH AM	06/30/2025	CA_CASH_CLOSE		457	457	451	451	0	0	0	0	0	451	0	7	7	18	07/31/2026	4.C
87338*-AE-0	TECHNOSYLVA TSYL TA Term Loan TL US	05/30/2025	CA_CASH_CLOSE		2,636	2,636	2,609	2,609	0	0	0	0	0	2,609	0	26	26	125	09/17/2027	4.C Z
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	56	07/23/2027	5.B GI
62907@-AJ-1	NEFCO ACQUISITIONS INC DDTL E	06/30/2025	CA_CASH_CLOSE		7,320	7,320	7,320	7,320	0	0	0	0	0	7,320	0	0	0	200	08/05/2028	4.C
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL	06/30/2025	CA_CASH_CLOSE		2,627	2,627	2,627	2,627	0	0	0	0	0	2,627	0	0	0	72	12/02/2025	5.B Z
07016#-AA-1	BASIN INNOVATION GROUP LLC INITIAL TERM	06/30/2025	CA_CASH_CLOSE		1,868	1,868	1,840	1,840	0	0	0	0	0	1,840	0	28	28	60	12/06/2030	3.B PL
37963#-AC-7	GLOBAL CRITICAL LOGISTICS LLC USD 7TH AM	06/30/2025	CA_CASH_CLOSE		2,048	2,048	2,048	2,048	0	0	0	0	0	2,048	0	0	0	117	07/31/2026	4.C
87326#-AA-8	TA/WEG HOLDINGS LLC - DELAYED DRAW INCR	04/01/2025	CA_CASH_CLOSE		(777,437)	(777,437)	(777,437)	0	0	0	0	0	0	(777,437)	0	0	0	(107)	10/04/2027	3.B PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T	06/30/2025	CA_CASH_CLOSE		5,371	5,371	5,371	5,371	0	0	0	0	0	5,371	0	0	0	237	12/31/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T	06/30/2025	CA_CASH_CLOSE		95	95	95	95	0	0	0	0	0	95	0	0	0	246	01/11/2026	5.B PL
74923@-AC-1	R1 HLDGS LLC DELAYED DRAW TERM LN	06/30/2025	CA_CASH_CLOSE		274	274	274	274	0	0	0	0	0	274	0	0	0	22	12/30/2028	4.B PL
78524@-AA-9	SOLIFI GROUP (UK) LTD First Lien TL	06/30/2025	CA_CASH_CLOSE		4,455	4,455	4,410	4,410	0	0	0	0	0	4,410	0	45	45	111	11/12/2031	4.C Z
52172*-AB-9	LeadsOnline LLC - Amendment No 6 Term Ln	06/30/2025	CA_CASH_CLOSE		3,747	3,747	3,728	3,728	0	0	0	0	0	3,728	0	19	19	132	02/07/2028	4.C
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental	06/30/2025	CA_CASH_CLOSE		1,818	1,818	1,781	1,802	0	0	0	0	0	1,802	0	16	16	166	07/31/2026	2.C PL
88033#-AE-2	Tencarva Machinery Company LLC - 2024-2	06/30/2025	CA_CASH_CLOSE		242	242	238	0	0	0	0	0	0	238	0	4	4	5	12/20/2027	4.C Z
62907@-AH-5	NEFCO HLDG CO LLC AMEND NO. 3 TERM LN	06/30/2025	CA_CASH_CLOSE		746	746	738	738	0	0	0	0	0	738	0	7	7	59	08/05/2028	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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	Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value: Current Year's (Amortization)/ Accretion	Change In Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	Change In Book/Adjusted Carrying Value: Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Change In Book/Adjusted Carrying Value: 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
87300*-AJ-3	HILB GROUP LLC Term Loan TL	06/30/2025	CA_CASH_CLOSE		1,357	1,357	1,343	1,343	0	0	0	0	0	1,343	0	14	14	10	10/31/2031	4.A PL
000000-00-0	VERITAS US INC / VERITAS 15.00% PIK Pref	04/25/2025	BANK LOANS BARINGS		176,667	180,239	180,239	178,602	0	0	0	0	0	180,239	0	(3,572)	(3,572)	(56)	12/09/2027	5.B Z
92846*-AB-1	VITAL BUYER LLC 2023 INCREMENTAL TERM LO	06/30/2025	CA_CASH_CLOSE		12,500	12,500	12,125	12,125	0	0	0	0	0	12,125	0	375	375	343	06/01/2028	4.C
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	06/30/2025	CA_CASH_CLOSE		498	498	498	498	0	0	0	0	0	498	0	0	0	93	11/01/2029	3.B PL
D0007#-AA-3	A&W HLDG GMBH EUR FAC B1	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	91,326	02/28/2029	4.B Z
26888*-AA-0	EPS Nass Parent Inc. - Term Loan	06/30/2025	CA_CASH_CLOSE		444,386	444,386	444,386	444,386	0	0	0	0	0	444,386	0	0	0	(12,561)	04/19/2028	3.C PL
30319*-AA-1	FSS Buyer LLC Initial Term Loan	04/21/2025	VARIOUS		7,192,155	7,192,155	7,048,312	7,055,231	0	0	0	0	0	7,055,231	0	136,924	136,924	567,861	08/31/2028	3.B PL
25471V-AE-8	DISH DBS IssuerIncrmntlTL	06/26/2025	VARIOUS		676,237	664,023	640,782	640,782	0	0	0	0	0	640,782	0	35,455	35,455	57,847	09/30/2025	4.C Z
95483#-AC-6	WARNER PACIFIC INSURANCE Senior Term Loa	06/30/2025	VARIOUS		(1,088)	(1,088)	(1,078)	(1,078)	0	0	0	0	0	(1,078)	0	(11)	(11)	16,165	12/13/2027	4.C Z
48773#-AB-6	Kellermeyer Bergensons Services LLC/202	06/30/2025	CA_CASH_CLOSE		34,295	34,295	34,295	34,295	0	0	0	0	0	34,295	0	0	0	0	11/07/2026	4.A PL
87338*-AC-4	Technosylva - Delayed Draw Term Loan	05/30/2025	CA_CASH_CLOSE		1,760	1,760	1,760	1,760	0	0	0	0	0	1,760	0	0	0	81	12/19/2028	5.B GI
62903@-AA-4	NAW Buyer LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		2,143	2,143	2,089	2,089	0	0	0	0	0	2,089	0	54	54	113	09/13/2029	5.B GI
000000-00-0	IVC Acquisition Ltd - 2023 GBP Term Loan	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	10,995	12/12/2028	4.C FE
83428#-AD-8	Solar Ln Borrower 2024-1 LLC Class D Loa	06/30/2025	IN-KIND TRANSFER		2,187,801	2,757,500	2,187,801	2,187,801	0	0	0	0	0	2,187,801	0	0	0	0	09/01/2050	3.A PL
26869@-AB-9	Standard Elevator Systems - Delayed Draw	06/30/2025	CA_CASH_CLOSE		1,943	1,943	1,943	1,943	0	0	0	0	0	1,943	0	0	0	52	12/02/2027	5.B GI
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2025	CA_CASH_CLOSE		305	305	305	305	0	0	0	0	0	305	0	0	0	53	09/15/2027	2.C PL
45054@-AB-4	ITI Intermodal INC - Delayed Draw Term L	06/30/2025	CA_CASH_CLOSE		462	462	462	462	0	0	0	0	0	462	0	0	0	25	12/21/2027	3.A PL
00233#-AD-7	AERO ACCESSORIES INC Senior Term Loa	06/30/2025	CA_CASH_CLOSE		950	950	936	936	0	0	0	0	0	936	0	14	14	23	11/01/2028	4.B
90380@-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO	05/08/2025	CA_CASH_CLOSE		43,642	43,642	43,642	43,642	0	0	0	0	0	43,642	0	0	0	4,951	07/19/2028	3.B PL
62931*-AA-2	NMC Skincare Intermediate Holdings II L	04/29/2025	CA_CASH_CLOSE		38,203	38,203	37,412	35,112	0	0	0	0	0	37,823	0	380	380	3,374	11/02/2026	3.B PL
98876*-AF-2	ZIYAD INC 2024-1 DDTL	06/30/2025	CA_CASH_CLOSE		915	915	915	915	0	0	0	0	0	915	0	0	0	107	02/09/2028	5.C Z
87338*-AA-8	TSYL Corp Buyer Inc Initial Term Ln A	05/30/2025	CA_CASH_CLOSE		619	619	607	607	0	0	0	0	0	607	0	12	12	29	12/19/2028	5.B GI
89989#-AF-1	Portfolio Group - Agency 1st Lien Term L	06/30/2025	CA_CASH_CLOSE		3,503	3,503	3,433	3,435	0	0	0	0	0	3,435	0	68	68	188	12/02/2025	5.B Z
816307-A@-1	SelectQuote Inc./Term Loan 10/19	06/30/2025	CA_CASH_CLOSE		(8,665)	(8,665)	(8,665)	(8,665)	0	0	0	0	0	(8,665)	0	0	0	362	09/30/2027	3.C PL
92943H-AB-5	W.R. Grace & Co. TL B	06/30/2025	CA_CASH_CLOSE		872	872	870	870	0	0	0	0	0	870	0	2	2	51	09/22/2028	4.B FE
74972G-A#-0	RPX CORP Term Loan	06/30/2025	CA_CASH_CLOSE		3,986	3,986	3,985	20	0	0	0	0	0	3,985	0	0	0	439	08/02/2030	4.A
84724@-AA-5	Spatial Business Systems - Senior Term L	06/30/2025	CA_CASH_CLOSE		2,539	2,539	2,476	2,476	0	0	0	0	0	2,476	0	63	63	124	09/30/2028	5.A
00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL	06/30/2025	CA_CASH_CLOSE		3,181	3,181	3,181	3,181	0	0	0	0	0	3,181	0	0	0	348	07/31/2026	2.G PL
80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te	06/30/2025	CA_CASH_CLOSE		425	425	425	425	0	0	0	0	0	425	0	0	0	22	12/15/2028	3.C PL
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20	06/30/2025	CA_CASH_CLOSE		832	832	832	832	0	0	0	0	0	832	0	0	0	71	03/30/2027	3.B PL
78029#-AG-4	ROYAL HOLDCO CORP DELAYED DRAW TERM LN B	06/30/2025	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	6,319	12/30/2027	2.C PL
34960#-AD-5	FORTIS PAYMENT SYSTEMS LLC 10TH AMEND DD	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	7,993	02/13/2026	4.C
45321*-AA-5	Implus Footcare LLC/Spenco Incremental	06/30/2025	CA_CASH_CLOSE		(343)	(343)	(342)	(343)	0	(3)	0	(3)	0	(343)	0	0	0	50	07/31/2025	3.C Z
98415D-A@-3	XIFIN Inc./Term Loan 02/20	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	46	02/06/2026	3.C PL
14741@-AB-9	Cascade Services - Delayed Draw Term Loa	06/30/2025	CA_CASH_CLOSE		548	548	548	548	0	0	0	0	0	548	0	0	0	16	09/30/2029	5.B
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/	06/30/2025	CA_CASH_CLOSE		130	130	130	130	0	0	0	0	0	130	0	0	0	0	03/30/2028	3.B PL
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	19	03/19/2027	4.C
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW	06/30/2025	CA_CASH_CLOSE		290	290	290	290	0	0	0	0	0	290	0	0	0	35	04/23/2027	3.C PL
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US	06/30/2025	CA_CASH_CLOSE		20,262	20,262	20,060	20,060	0	0	0	0	0	20,060	0	203	203	733	12/20/2030	2.C FE
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20	06/30/2025	CA_CASH_CLOSE		208	208	208	208	0	0	0	0	0	208	0	0	0	7	03/30/2027	3.B PL
89617*-AD-0	Trident Maritime Systems Inc. - 2023 Inc	06/30/2025	CA_CASH_CLOSE		288	288	288	0	0	0	0	0	0	288	0	0	0	2	02/26/2027	4.C
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY	06/30/2025	CA_CASH_CLOSE		(151,265)	(151,265)	(151,265)	0	0	0	0	0	0	(151,265)	0	0	0	(29)	10/04/2027	3.B PL
46126#-AA-6	IntraPac International LLC/U.S. Term Loa	06/30/2025	CA_CASH_CLOSE		2,826	2,826	2,762	2,789	0	0	0	0	0	2,789	0	37	37	342	01/11/2026	3.B PL
65343@-AA-5	NEXT HOLDCO LLC CLOSING DT TERM LN	06/30/2025	CA_CASH_CLOSE		3,761	3,761	3,724	0	0	0	0	0	0	3,724	0	38	38	11	11/09/2030	3.B PL
95483#-AA-0	WEST NR ACQUISITIONCO LLC 2ND AMEND TERM	06/30/2025	CA_CASH_CLOSE		791	791	783	783	0	0	0	0	0	783	0	8	8	9	12/27/2027	4.C
62994*-AA-6	NF Holdco LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		1,465	1,465	1,421	1,421	0	0	0	0	0	1,421	0	44	44	81	04/02/2029	5.A
34962B-AB-6	Fortis Payment Systems LLC - 2022 Delaye	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	12,414	02/13/2026	4.C
62907@-AG-7	NEFCO Holding Company LLC - 2023 Delayed	06/30/2025	CA_CASH_CLOSE		452	452	452	452	0	0	0	0	0	452	0	0	0	23	12/01/2025	4.C
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA	06/30/2025	CA_CASH_CLOSE		148,387	148,387	148,387	148,387	0	0	0	0	0	148,387	0	0	0	3,733	03/22/2027	3.C PL
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2025	CA_CASH_CLOSE		1,841	1,841	1,841	1,841	0	0	0	0	0	1,841	0	0	0	140	04/14/2028	3.B PL
94979@-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN	06/30/2025	CA_CASH_CLOSE		413,622	413,622	413,622	413,622	0	0	0	0	0	413,622	0	0	0	9,423	01/20/2027	2.C PL
N9000D-AJ-6	UPC Broadband Holding BV EUR TLAY (Apr'2	05/28/2025	CA_CASH_CLOSE		196,223	196,223	176,443	168,001	0	0	0	0	8,441	176,443	7,516	12,264	19,780	5,842	01/31/2029	3.C FE
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	6,668	08/28/2026	3.B PL
69451*-AC-3	PPW AERO BUYER INC Funded DDTL-1	06/30/2025	CA_CASH_CLOSE		5,195	5,195	5,195	5,195	0	0	0	0	0	5,195	0	0	0	191	02/15/2029	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
78029#-AJ-8	ROYAL HOLDCO CORP DDTL - 2025	06/30/2025	CA_CASH_CLOSE		395	395	395	0	0	0	0	0	0	395	0	0	0	0	02/28/2030	4.C Z
50541#-AD-9	LABORATORIES BIDCO LLC - TL	06/30/2025	CA_CASH_CLOSE		2	2	2	2	0	0	0	0	0	2	0	0	0	315	07/23/2027	4.A PL
84729#-AB-6	SPATCO ENERGY SOLUTIONS Tranche A DDTL	05/30/2025	CA_CASH_CLOSE		590	590	590	590	0	0	0	0	0	590	0	0	0	22	07/23/2030	4.C
55343@-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031	04/21/2025	CA_CASH_CLOSE		2,834,900	2,834,900	2,834,900	2,835,198	0	0	0	0	0	2,835,198	0	(297)	(297)	186,597	04/30/2031	1.D PL
74140#-AA-0	Project Potter Buyer LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		3,419	3,419	3,419	3,419	0	0	0	0	0	3,419	0	0	0	594	04/23/2027	3.C PL
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	58	04/10/2026	3.B PL
87583F-AN-8	Tank Holding Corp. - 2022 Term Loan	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	303	03/31/2028	4.B PL
54288@-AC-2	LONG TERM CARE GROUP INC AMENDMENT NO 1	06/30/2025	CA_CASH_CLOSE		839	839	839	839	0	0	0	0	0	839	0	0	0	(12)	09/08/2027	5.B
40494#-AA-3	HXSG Intermediary 2 LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		3,113	3,113	3,051	3,051	0	0	0	0	0	3,051	0	62	62	103	11/28/2029	4.C
77260#-AA-7	Rock Labor LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		656	656	636	636	0	0	0	0	0	636	0	20	20	40	09/14/2029	5.B GI
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN	06/30/2025	CA_CASH_CLOSE		23,175	23,175	22,711	22,711	0	0	0	0	0	22,711	0	464	464	1,198	12/30/2027	5.A
71384P-B@-9	Perimeter Master Note Business Trust - S	06/30/2025	IN-KIND TRANSFER		10,695,378	10,935,311	10,695,378	10,695,378	0	0	0	0	0	10,695,378	0	0	0	806,573	11/15/2028	4.C PL
74363#-AA-0	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	6,276	05/23/2026	4.A PL
42328D-AG-3	Helios Software Holdings EUR TLB (Mar'21	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	8,819	03/11/2028	4.B FE
N2104K-AB-7	Clear Channel Worldwide CCIBV Fixed Rat	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	51,667	03/31/2027	4.C FE
BGS16B-7K-0	WWEC Holdings II Corp	06/30/2025	BANK LOANS BARINGS		971	971	0	0	0	0	0	0	0	971	0	0	0	0	03/31/2027	4.C FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					81,063,141	81,754,054	78,961,678	81,176,155	0	(1,434)	(370,368)	368,934	34,662	78,968,881	190,047	1,904,208	2,094,255	5,193,075	XXX	XXX
38179E-AE-4	Golub Capital Partners A-GCPAF 2022-1A B	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	47,101	07/22/2030	2.B Z
000000-00-0	Avant Cr Card Master Tr 2021-VFN1 Cl A	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(19,610)	12/31/2023	1.G PL
000000-00-0	Avant Credit Card Master Avant Master Tr	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,658)	12/18/2023	2.B PL
000000-00-0	Avant Credit Card Master-SUBORDINATED	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,090)	02/28/2024	3.B PL
44989M-AA-2	IP Lending X LTD-IPL 2023-10A SNR	06/30/2025	DTCYID		0	0	0	0	0	0	0	0	0	0	0	0	0	21,700	07/02/2029	1.F FE
0239999999. Subtotal - Issuer Credit Obligations - Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	40,443	XXX	XXX
064058-AH-#	Bank of New York Mellon -BK 4.7 PERP	06/30/2025	DEL		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	01/01/9999	2.A FE
808513-BJ-#	Charles Schwab Corp/The-JR SUBORDINATED	06/30/2025	DEL		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	0	01/01/9999	2.C FE
570535-AW-#	Markel Corp-MARKEL CORP	06/30/2025	IN-KIND TRANSFER		14,883,911	14,866,000	14,889,289	14,883,911	0	0	0	0	0	14,883,911	0	0	0	0	01/01/9999	3.A FE
693475-BC-#	PNC Financial Services G-PNC FINANCIAL	06/30/2025	DEL		4,550,186	5,000,000	4,550,000	4,550,186	0	(7)	0	(7)	0	4,550,179	7	0	7	0	01/01/9999	2.B FE
06055H-AB-#	Bank of America Corp-BAC 6 1/8 PERP	06/30/2025	DEL		9,850,052	10,000,000	9,850,000	9,850,052	0	0	0	0	0	9,850,052	0	0	0	0	01/01/9999	2.B FE
19075Q-AE-#	CoBank ACB-COBKAC 6.45 PERP	06/30/2025	IN-KIND TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	01/01/9999	2.B FE
902973-AZ-#	US Bancorp-US BANCORP	06/30/2025	IN-KIND TRANSFER		5,056,317	5,000,000	5,118,750	5,056,317	0	0	0	0	0	5,056,317	0	0	0	0	01/01/9999	2.B FE
29273V-AM-#	Energy Transfer LP-ET 7 1/8 PERP	06/30/2025	DEL		18,462,305	20,000,000	18,463,206	18,462,305	0	0	0	0	0	18,462,305	0	0	0	0	01/01/9999	3.A FE
48128B-AN-#	JPMorgan Chase & Co-JPM 3.65 PERP	06/30/2025	DEL		4,750,050	5,000,000	4,750,000	4,750,050	0	(11)	0	(11)	0	4,750,039	11	0	11	0	01/01/9999	2.B FE
949746-TD-#	Wells Fargo & Co-WFC 3.9 PERP	06/30/2025	DEL		9,539,521	10,285,000	9,539,338	9,539,521	0	(6)	0	(6)	0	9,539,515	6	0	6	0	01/01/9999	2.B FE
25746U-DM-#	Dominion Energy Inc-D 4.35 PERP	06/30/2025	DEL		17,494,370	20,040,000	17,494,400	17,494,370	0	(25)	0	(25)	0	17,494,346	25	0	25	0	01/01/9999	2.C FE
59156R-BT-#	MetLife Inc-MET 5 7/8 PERP	06/30/2025	DEL		22,113,677	22,000,000	22,200,000	22,113,677	0	0	0	0	0	22,113,677	0	0	0	0	01/01/9999	2.B FE
816851-BK-#	Sempra Energy-SRE 4 7/8 PERP	06/30/2025	DEL		14,828,507	15,639,000	14,828,855	14,828,507	0	(4)	0	(4)	0	14,828,503	4	0	4	0	01/01/9999	2.C FE
060505-FL-#	Bank of America Corp-BAC 5 7/8 PERP	06/30/2025	IN-KIND TRANSFER		5,095,695	5,000,000	5,168,750	5,095,695	0	0	0	0	0	5,095,695	0	0	0	0	01/01/9999	2.B FE
14387R-40-#	Carolina First Mortgage -SUBORDINATED	06/30/2025	DEL		14,451,345	112	17,171,000	14,451,345	0	0	0	0	0	14,451,345	0	0	0	0	01/31/2031	1.F FE
534187-BR-#	Lincoln National Corp-SENIOR UNSECURED	06/30/2025	IN-KIND TRANSFER		3,275,000	3,275,000	3,275,000	3,275,000	0	0	0	0	0	3,275,000	0	0	0	0	01/01/9999	2.C FE
665859-AQ-#	Northern Trust Corp-NTRS 4.6 PERP	06/30/2025	DEL		5,348,045	5,305,000	5,493,094	5,348,045	0	0	0	0	0	5,348,045	0	0	0	0	01/01/9999	2.A FE
30290Y-AJ-#	FS Global Credit Opportu-FSGLBL 2.95 01/	06/30/2025	IN-KIND TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	01/31/2027	1.D FE
808513-CB-#	Charles Schwab Corp/The-CHARLES SCHWAB	06/30/2025	IN-KIND TRANSFER		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	0	01/01/9999	2.C FE
902973-BC-#	US Bancorp-USB 3.7 PERP	06/30/2025	DEL		11,065,376	13,000,000	11,065,000	11,065,376	0	(39)	0	(39)	0	11,065,337	39	0	39	0	01/01/9999	2.B FE
95002Y-AC-#	Wells Fargo & Co-WFC 6.85 PERP	06/30/2025	IN-KIND TRANSFER		16,514,000	16,514,000	16,514,000	16,514,000	0	0	0	0	0	16,514,000	0	0	0	0	01/01/9999	2.B FE
693475-AQ-#	PNC Financial Services G-PNC 5 PERP	06/30/2025	DEL		21,386,714	21,069,000	22,404,353	21,386,714	0	0	0	0	0	21,386,714	0	0	0	0	01/01/9999	2.B FE
10924B-AA-#	Brighthouse Holdings LLC-BHF 6 1/2 PERP	06/30/2025	DEL		18,363,609	17,000,000	18,690,000	18,363,609	0	0	0	0	0	18,363,609	0	0	0	0	01/01/9999	2.C FE
89832Q-AF-#	Truist Financial Corp-TFC 5.1 PERP	06/30/2025	DEL		2,425,026	2,500,000	2,425,000	2,425,026	0	(1)	0	(1)	0	2,425,025	1	0	1	0	01/01/9999	2.C FE
30767E-AE-#	Farm Credit Bank of Texa-FARMCB 7 3/4 PE	06/30/2025	IN-KIND TRANSFER		33,630,171	32,872,000	33,663,855	33,630,171	0	0	0	0	0	33,630,171	0	0	0	0	01/01/9999	2.B FE
025816-CH-#	American Express Co-AMERICAN EXPRESS	06/30/2025	DEL		13,169,115	15,000,000	13,168,650	13,169,115	0	(52)	0	(52)	0	13,169,063	52	0	52	134,604	01/01/9999	2.C FE
726503-AE-#	Plains All American Pipe-PAA FLOAT PERP	06/30/2025	DEL		27,363,927	28,685,000	27,364,288	27,363,927	0	18	0	18	0	27,363,944	(18)	0	(18)	0	01/01/9999	3.A FE
78397N-AA-#	SCF PREFERRED EQUITY LLC	06/30/2025	IN-KIND TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	0	01/01/9999	3.A FE
172967-PM-#	Citigroup Inc-C 7 PERP	06/30/2025	IN-KIND TRANSFER		29,630,000	29,630,000	29,630,000	29,630,000	0	0	0	0	0	29,630,000	0	0	0	0	01/01/9999	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
38141G-C2-#	Goldman Sachs Group Inc/The	04/22/2025	VARIOUS		(20,130,010)	(20,130,000)	0	0	0	0	0	0	0	(20,129,999)	0	0	0	0	01/01/9999	3.A FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					365,616,909	360,050,112	390,216,828	385,746,919	0	(127)	0	(127)	0	365,616,793	127	0	127	134,604	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					997,511,372	993,824,993	1,017,561,292	947,759,975	9,026	102,813	(370,418)	482,257	178,862	994,896,640	361,611	2,253,126	2,614,737	17,867,168	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	40,443	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					997,511,372	993,824,993	1,017,561,292	947,759,975	9,026	102,813	(370,418)	482,257	178,862	994,896,640	361,611	2,253,126	2,614,737	17,907,611	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					997,511,372	993,824,993	1,017,561,292	947,759,975	9,026	102,813	(370,418)	482,257	178,862	994,896,640	361,611	2,253,126	2,614,737	17,907,611	XXX	XXX
38382A-3P-8	Government National Mort-GNR 2019-140 SE	06/20/2025	PAYDOWN		0	0	28,442	42,197	0	(2,264)	0	(2,264)	0	0	0	0	0	1,246	11/20/2049	1.A
38382G-BH-4	Government National Mort-GNR 2020-86 KS	06/20/2025	PAYDOWN		0	0	51,459	54,213	0	(541)	0	(541)	0	0	0	0	0	578	06/20/2050	1.A
38382D-UT-4	Government National Mort-GNR 2020-31 ST	06/20/2025	PAYDOWN		0	0	39,038	55,090	0	(2,613)	0	(2,613)	0	0	0	0	0	1,368	03/20/2050	1.A
38382C-K5-9	Government National Mort-GNR 2020-17 PS	06/20/2025	PAYDOWN		0	0	80,811	106,101	0	(5,357)	0	(5,357)	0	0	0	0	0	3,267	01/20/2050	1.A
38375U-RD-4	Government National Mort-GNR 2014-H23 AI	06/01/2025	PAYDOWN		0	0	437,847	511,115	0	300,789	0	300,789	0	0	0	0	0	24,179	11/01/2064	1.A
36179Y-DK-7	Ginnie Mae II Pool-POOL #MA9106	06/01/2025	PAYDOWN		1,272,016	1,272,016	1,260,571	1,260,689	0	11,327	0	11,327	0	1,272,016	0	0	0	52,999	08/01/2053	1.B Z
38382F-NZ-3	Government National Mort-GNR 2020-62 JS	06/20/2025	PAYDOWN		0	0	82,389	73,472	0	(3,503)	0	(3,503)	0	0	0	0	0	2,221	05/20/2050	1.A
38382L-R7-8	Government National Mort-GNR 2020-185 YI	06/01/2025	PAYDOWN		0	0	79,321	64,535	0	(1,783)	0	(1,783)	0	0	0	0	0	5,739	12/01/2050	1.A
38382H-YB-0	Government National Mort-GNR 2020-116 EI	06/01/2025	PAYDOWN		0	0	73,259	62,181	0	(1,878)	0	(1,878)	0	0	0	0	0	5,944	08/01/2050	1.A
38375U-NQ-9	Government National Mort-GNR 2014-H17 DI	06/01/2025	PAYDOWN		0	0	258,975	174,449	0	1,090	0	1,090	0	0	0	0	0	12,270	08/01/2064	1.A
38375U-UY-4	Government National Mort-GNR 2015-H08 BI	06/01/2025	PAYDOWN		0	0	226,313	323,773	0	18,738	0	18,738	0	0	0	0	0	14,446	03/01/2065	1.A
38382L-JB-8	Government National Mort-GNR 2020-176 SQ	06/20/2025	PAYDOWN		0	0	22,885	20,191	0	(1,107)	0	(1,107)	0	0	0	0	0	678	11/20/2050	1.A
38375U-DC-1	Government National Mort-GNR 2014-H01 AI	06/01/2025	PAYDOWN		0	0	286,340	325,040	0	7,128	0	7,128	0	0	0	0	0	18,354	01/01/2064	1.A
38382F-BW-3	Government National Mort-GNR 2020-77 SQ	06/20/2025	PAYDOWN		0	0	30,796	53,058	0	(3,415)	0	(3,415)	0	0	0	0	0	1,177	08/20/2049	1.A
38382C-M3-2	Government National Mort-GNR 2020-17 QS	06/20/2025	PAYDOWN		0	0	29,701	37,241	0	(1,792)	0	(1,792)	0	0	0	0	0	1,222	01/20/2050	1.A
38382M-Z6-9	Government National Mort-GNR 2021-15 SQ	06/20/2025	PAYDOWN		0	0	82,130	79,701	0	(809)	0	(809)	0	0	0	0	0	865	10/20/2050	1.A
38375B-4Z-2	Government National Mort-GNR 2013-H16 FI	06/01/2025	PAYDOWN		0	0	35,533	86,175	0	11,108	0	11,108	0	0	0	0	0	1,604	07/01/2063	1.A
38382G-BE-1	Government National Mort-GNR 2020-86 US	06/20/2025	PAYDOWN		0	0	41,650	77,167	0	(4,917)	0	(4,917)	0	0	0	0	0	1,889	01/20/2050	1.A
38375U-EF-3	Government National Mort-GNR 2014-H03 IS	05/01/2025	PAYDOWN		0	0	75,350	71,083	0	(285)	0	(285)	0	0	0	0	0	2,167	02/01/2064	1.A
38382G-CT-7	Government National Mort-GNR 2020-86 SK	06/20/2025	PAYDOWN		0	0	102,943	110,972	0	(6,222)	0	(6,222)	0	0	0	0	0	2,804	06/20/2050	1.A
36179Y-AS-3	Ginnie Mae II Pool-POOL #MA9017	06/01/2025	PAYDOWN		776,450	776,450	768,989	769,062	0	7,388	0	7,388	0	776,450	0	0	0	(1,561)	07/01/2053	1.B Z
38382K-WV-1	Government National Mort-GNR 2020-146 LI	06/01/2025	PAYDOWN		0	0	105,864	90,572	0	(3,484)	0	(3,484)	0	0	0	0	0	8,364	10/01/2050	1.A
38382D-VF-3	Government National Mort-GNR 2020-31 HS	06/20/2025	PAYDOWN		0	0	20,815	8,620	0	(1,395)	0	(1,395)	0	0	0	0	0	1,073	05/20/2046	1.A
38382F-BU-7	Government National Mort-GNR 2020-77 SU	06/20/2025	PAYDOWN		0	0	42,331	40,339	0	(2,357)	0	(2,357)	0	0	0	0	0	1,275	09/20/2047	1.A
38375U-MV-9	Government National Mort-GNR 2014-H16 BI	06/01/2025	PAYDOWN		0	0	346,411	216,024	0	(417)	0	(417)	0	0	0	0	0	18,093	07/01/2064	1.A
36179X-NF-9	Ginnie Mae II Pool-POOL #MA8490	06/01/2025	PAYDOWN		648,754	648,754	649,666	649,634	0	(880)	0	(880)	0	648,754	0	0	0	38,441	12/01/2052	1.B Z
36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569	06/01/2025	PAYDOWN		725,914	725,914	731,131	730,975	0	(5,061)	0	(5,061)	0	725,914	0	0	0	32,489	01/01/2053	1.B Z
38382M-E8-8	Government National Mort-GNR 2021-9 DI	06/01/2025	PAYDOWN		0	0	60,864	49,495	0	(1,406)	0	(1,406)	0	0	0	0	0	4,685	01/01/2051	1.A
38375U-PT-1	Government National Mort-GNR 2014-H19 EI	06/01/2025	PAYDOWN		0	0	221,948	180,703	0	3,109	0	3,109	0	0	0	0	0	13,960	09/01/2064	1.A
38375U-CG-3	Government National Mort-GNR 2014-H02 AI	06/01/2025	PAYDOWN		0	0	47,272	93,985	0	9,929	0	9,929	0	0	0	0	0	2,288	12/01/2063	1.A
38382M-CJ-6	Government National Mort-GNR 2020-189 SN	06/20/2025	PAYDOWN		0	0	19,927	19,604	0	(203)	0	(203)	0	0	0	0	0	217	12/20/2050	1.A
38375U-BQ-2	Government National Mort-GNR 2013-H24 BI	05/01/2025	PAYDOWN		0	0	19,257	143,125	0	(327)	0	(327)	0	0	0	0	0	122	09/01/2063	1.A
38382C-YR-6	Government National Mort-GNR 2020-18 SW	06/20/2025	PAYDOWN		0	0	100,132	143,416	0	(7,360)	0	(7,360)	0	0	0	0	0	3,696	02/20/2050	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					3,423,134	3,423,134	6,460,360	6,723,997	0	311,230	0	311,230	0	3,423,134	0	0	0	278,159	XXX	XXX
83190A-AB-9	Small Business Administr-SBA 523402	05/01/2025	PAYDOWN		4,681	4,681	5,206	5,127	0	(445)	0	(445)	0	4,681	0	0	0	79	01/01/2035	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					4,681	4,681	5,206	5,127	0	(445)	0	(445)	0	4,681	0	0	0	79	XXX	XXX
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG	06/01/2025	PAYDOWN		18,947	18,947	19,969	19,249	0	(303)	0	(303)	0	18,947	0	0	0	515	09/01/2032	1.A
3140K2-LK-8	Fannie Mae Pool-POOL #B06629	06/01/2025	PAYDOWN		329,208	329,208	330,803	330,572	0	(1,364)	0	(1,364)	0	329,208	0	0	0	2,712	04/01/2051	1.A
3140JX-EE-4	Fannie Mae Pool-POOL #B02832	06/01/2025	PAYDOWN		6,506	6,506	6,644	6,554	0	(48)	0	(48)	0	6,506	0	0	0	115	09/01/2049	1.A
31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB	06/25/2025	PAYDOWN		0	0	11,438	2,083	0	(235)	0	(235)	0	0	0	0	0	193	05/25/2034	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638	06/01/2025	PAYDOWN		135,094	135,094	135,326	135,172	0	(79)	0	(79)	0	135,094	0	0	0	2,026	11/01/2049	1.A
20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M	06/25/2025	PAYDOWN		665,532	665,532	669,031	665,532	0	0	0	0	0	665,532	0	0	0	19,676	07/25/2042	1.A
31418E-T6-7	Fannie Mae Pool-POOL #MA5072	06/01/2025	PAYDOWN		594,031	594,031	589,715	589,932	0	4,099	0	4,099	0	594,031	0	0	0	20,198	07/01/2053	1.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB	06/01/2025	PAYDOWN		2,669	2,669	2,919	2,705	0	(36)	0	(36)	0	2,669	0	0	0	100	03/01/2028	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876	06/01/2025	PAYDOWN		29,822	29,822	29,897	29,847	0	(25)	0	(25)	0	29,822	0	0	0	444	12/01/2049	1.A
31418E-XU-9	Fannie Mae Pool-POOL #MA5190	06/01/2025	PAYDOWN		542,749	542,749	539,336	539,490	0	3,259	0	3,259	0	542,749	0	0	0	19,752	11/01/2053	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS	06/01/2025	PAYDOWN		0	0	116,060	10,786	0	(1,241)	0	(1,241)	0	0	0	0	0	2,780	05/01/2039	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK	06/01/2025	PAYDOWN		2,335	2,335	2,412	2,353	0	(17)	0	(17)	0	2,335	0	0	0	60	04/01/2031	1.A
31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ	06/25/2025	PAYDOWN		0	0	44,283	1,227	0	(356)	0	(356)	0	0	0	0	0	183	03/25/2040	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ	06/01/2025	PAYDOWN		10,861	10,861	11,550	10,975	0	(115)	0	(115)	0	10,861	0	0	0	282	02/01/2029	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI	06/01/2025	PAYDOWN		0	0	22,225	18,266	0	(509)	0	(509)	0	0	0	0	0	2,221	09/01/2050	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI	06/01/2025	PAYDOWN		0	0	28,961	38,290	0	(2,303)	0	(2,303)	0	0	0	0	0	2,437	10/01/2038	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2025	PAYDOWN		20,587	20,587	20,930	20,730	0	(143)	0	(143)	0	20,587	0	0	0	300	11/01/2049	1.A
3133KP-Q2-7	Freddie Mac Pool-FR RA7673	06/01/2025	PAYDOWN		467,399	467,399	458,562	458,999	0	8,400	0	8,400	0	467,399	0	0	0	14,461	07/01/2052	1.B Z
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI	06/01/2025	PAYDOWN		0	0	21,203	7,233	0	(527)	0	(527)	0	0	0	0	0	1,173	01/01/2037	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG	06/01/2025	PAYDOWN		573	573	605	577	0	(4)	0	(4)	0	573	0	0	0	15	01/01/2028	1.A
35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3	06/25/2025	PAYDOWN		342,218	342,218	342,218	342,218	0	0	0	0	0	342,218	0	0	0	9,718	08/25/2042	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD	06/01/2025	PAYDOWN		1,518	1,518	1,589	1,528	0	(10)	0	(10)	0	1,518	0	0	0	41	07/01/2031	1.A
3140QM-4N-1	Fannie Mae Pool-POOL #CB2628	06/01/2025	PAYDOWN		259,638	259,638	219,881	220,996	0	38,642	0	38,642	0	259,638	0	0	0	4,570	01/01/2052	1.B Z
3132DQ-AG-1	Freddie Mac Pool-FR SD2707	06/01/2025	PAYDOWN		290,277	290,277	285,605	285,767	0	4,509	0	4,509	0	290,277	0	0	0	8,959	04/01/2053	1.A
3140QR-EJ-8	Fannie Mae Pool-POOL #CB5536	06/01/2025	PAYDOWN		482,327	482,327	487,828	487,653	0	(5,326)	0	(5,326)	0	482,327	0	0	0	20,424	01/01/2053	1.B Z
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2025	PAYDOWN		13,574	13,574	13,772	13,662	0	(87)	0	(87)	0	13,574	0	0	0	198	09/01/2049	1.A
312931-A6-5	Freddie Mac Gold Pool-FG A84529	06/01/2025	PAYDOWN		202	202	205	203	0	(1)	0	(1)	0	202	0	0	0	4	02/01/2039	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S	06/15/2025	PAYDOWN		0	0	40,343	0	0	0	0	0	0	0	0	0	0	33	04/15/2029	1.A
3140QC-PN-0	Fannie Mae Pool-POOL #CA4928	06/01/2025	PAYDOWN		47,058	47,058	48,087	47,557	0	(499)	0	(499)	0	47,058	0	0	0	820	01/01/2050	1.A
3133KR-MX-9	Freddie Mac Pool-FR RA9374	06/01/2025	PAYDOWN		383,520	383,520	375,669	375,934	0	7,585	0	7,585	0	383,520	0	0	0	14,387	07/01/2053	1.A
3140QS-QC-8	Fannie Mae Pool-POOL #CB6750	06/01/2025	PAYDOWN		560,920	560,920	542,578	543,245	0	17,674	0	17,674	0	560,920	0	0	0	15,088	07/01/2053	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #BO6735	06/01/2025	PAYDOWN		510,621	510,621	511,777	511,579	0	(958)	0	(958)	0	510,621	0	0	0	4,264	05/01/2051	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372	06/01/2025	PAYDOWN		498	498	570	521	0	(23)	0	(23)	0	498	0	0	0	15	01/01/2032	1.A
31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES	06/15/2025	PAYDOWN		0	0	3,333	0	0	0	0	0	0	0	0	0	0	3	06/15/2038	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7	06/01/2025	PAYDOWN		637,029	637,029	642,005	641,138	0	(4,110)	0	(4,110)	0	637,029	0	0	0	6,026	03/01/2051	1.A
3132DQ-B9-6	Freddie Mac Pool-FR SD2764	06/01/2025	PAYDOWN		882,065	882,065	866,904	867,425	0	14,639	0	14,639	0	882,065	0	0	0	25,999	04/01/2053	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613	06/01/2025	PAYDOWN		37,211	37,211	37,800	37,451	0	(240)	0	(240)	0	37,211	0	0	0	760	11/01/2049	1.A
3133KQ-VY-9	Freddie Mac Pool-FR RA8731	06/01/2025	PAYDOWN		442,324	442,324	433,869	434,083	0	8,241	0	8,241	0	442,324	0	0	0	17,689	04/01/2053	1.B Z
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	06/01/2025	PAYDOWN		151,287	151,287	151,666	151,595	0	(307)	0	(307)	0	151,287	0	0	0	1,264	01/01/2051	1.A
313399-B9-7	Freddie Mac REMICS-FHR 2344 SN	06/15/2025	PAYDOWN		0	0	17,039	0	0	0	0	0	0	0	0	0	0	5	08/15/2031	1.A
91743P-DE-2	Utah Housing Corp-REVENUE BONDS	05/21/2025	CALL 100		124,109	124,109	128,705	128,247	0	(22)	0	(22)	0	128,225	0	(4,116)	(4,116)	1,221	03/21/2050	1.B FE
31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA	06/15/2025	PAYDOWN		0	0	30,296	0	0	0	0	0	0	0	0	0	0	19	06/15/2031	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239	06/01/2025	PAYDOWN		72	72	84	77	0	(4)	0	(4)	0	72	0	0	0	2	03/01/2032	1.A
3133KR-BN-3	Freddie Mac Pool-FR RA9045	06/01/2025	PAYDOWN		110,230	110,230	108,508	108,581	0	1,649	0	1,649	0	110,230	0	0	0	3,869	05/01/2053	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD	06/01/2025	PAYDOWN		1,570	1,570	1,656	1,596	0	(25)	0	(25)	0	1,570	0	0	0	42	10/01/2031	1.A
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5	06/01/2025	PAYDOWN		4,434	4,434	4,258	4,284	0	150	0	150	0	4,434	0	0	0	188	06/01/2032	1.A
31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN	06/25/2025	PAYDOWN		0	0	16,338	0	0	0	0	0	0	0	0	0	0	33	06/25/2037	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH	06/01/2025	PAYDOWN		707	707	741	717	0	(10)	0	(10)	0	707	0	0	0	19	09/01/2031	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141	06/01/2025	PAYDOWN		185,995	185,995	185,355	185,430	0	564	0	564	0	185,995	0	0	0	1,544	04/01/2051	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE	06/01/2025	PAYDOWN		6,565	6,565	6,893	6,617	0	(52)	0	(52)	0	6,565	0	0	0	169	01/01/2029	1.A
3140QS-TZ-4	Fannie Mae Pool-POOL #CB6867	06/01/2025	PAYDOWN		604,714	604,714	584,626	585,471	0	19,243	0	19,243	0	604,714	0	0	0	33,696	08/01/2053	1.B Z
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG	06/01/2025	PAYDOWN		1,347	1,347	1,452	1,350	0	(3)	0	(3)	0	1,347	0	0	0	39	04/01/2027	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453	06/01/2025	PAYDOWN		117	117	119	118	0	(1)	0	(1)	0	117	0	0	0	2	02/01/2039	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI	06/01/2025	PAYDOWN		0	0	24,391	3,977	0	(669)	0	(669)	0	0	0	0	0	909	02/01/2043	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI	06/15/2025	PAYDOWN		0	0	27,429	0	0	0	0	0	0	0	0	0	0	9	11/15/2030	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK	06/01/2025	PAYDOWN		5,132	5,132	5,458	5,237	0	(105)	0	(105)	0	5,132	0	0	0	138	05/01/2032	1.A
3133KS-C6-7	Freddie Mac Pool-FR RA9993	06/01/2025	PAYDOWN		1,123,842	1,123,842	1,104,526	1,105,312	0	18,530	0	18,530	0	1,123,842	0	0	0	46,765	10/01/2053	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320	06/01/2025	PAYDOWN		257,801	257,801	262,795	262,028	0	(4,227)	0	(4,227)	0	257,801	0	0	0	2,601	04/01/2051	1.A
3140QH-NJ-0	Fannie Mae Pool-POOL #CA9392	06/01/2025	PAYDOWN		530,560	530,560	535,700	534,854	0	(4,294)	0	(4,294)	0	530,560	0	0	0	4,654	03/01/2051	1.A
3140XL-W6-1	Fannie Mae Pool-POOL #FS5168	06/01/2025	PAYDOWN		252,393	252,393	247,898	248,058	0	4,336	0	4,336	0	252,393	0	0	0	7,688	06/01/2053	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011	06/01/2025	PAYDOWN		7,921	7,921	8,046	7,968	0	(47)	0	(47)	0	7,921	0	0	0	139	08/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR	06/25/2025	PAYDOWN		0	0	39,954	0	0	0	0	0	0	0	0	0	0	45	01/25/2033	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC	06/15/2025	PAYDOWN		0	0	10,942	0	0	0	0	0	0	0	0	0	0	21	05/15/2031	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG	06/01/2025	PAYDOWN		1,604	1,604	1,664	1,606	0	(2)	0	(2)	0	1,604	0	0	0	40	09/01/2027	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX	06/01/2025	PAYDOWN		6,319	6,319	6,638	6,410	0	(90)	0	(90)	0	6,319	0	0	0	159	05/01/2032	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L	06/01/2025	PAYDOWN		316	316	328	320	0	(4)	0	(4)	0	316	0	0	0	8	02/01/2032	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2025	PAYDOWN		375,682	375,682	384,722	383,211	0	(7,529)	0	(7,529)	0	375,682	0	0	0	3,965	05/01/2051	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					11,470,030	11,470,030	11,814,129	11,434,596	0	115,570	0	115,570	0	11,474,146	0	(4,116)	(4,116)	327,894	XXX	XXX
86746B-AA-1	Helios Issuer LLC-SNVA 2023-GRID1 1A	06/20/2025	PAYDOWN		220,332	220,332	217,163	217,315	0	3,017	0	3,017	0	220,332	0	0	0	5,194	12/20/2050	1.B FE
25477P-NF-8	District of Columbia Hou-REVENUE BONDS	05/22/2025	CALL 100		839,891	839,891	839,891	839,891	0	0	0	0	0	839,891	0	0	0	19,294	06/15/2045	1.B FE
86746F-AA-2	Sunnova Hestia II Issuer-SNVA 2024-GRID1	06/20/2025	PAYDOWN		243,887	243,887	244,423	195,104	0	(537)	0	(537)	0	243,887	0	0	0	5,304	07/20/2051	1.B FE
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					1,304,110	1,304,110	1,301,477	1,252,310	0	2,480	0	2,480	0	1,304,110	0	0	0	29,792	XXX	XXX
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6	06/01/2025	PAYDOWN		3,887	3,887	3,230	3,505	0	690	307	383	0	3,887	0	0	0	89	08/01/2035	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A	06/25/2025	PAYDOWN		3,251	3,251	3,100	3,176	0	75	0	75	0	3,251	0	0	0	77	12/25/2044	1.A FM
81749N-AV-7	Sequoia Mortgage Trust 2-SEMT 2024-8 A20	06/01/2025	PAYDOWN		962,316	962,316	947,881	948,482	0	13,834	0	13,834	0	962,316	0	0	0	21,530	09/01/2054	1.A
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C	06/01/2025	PAYDOWN		204,880	204,880	204,751	203,653	0	1,227	0	1,227	0	204,880	0	0	0	4,802	11/01/2034	1.A FM
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1	06/01/2025	PAYDOWN		286,412	286,412	259,561	265,490	0	20,923	0	20,923	0	286,412	0	0	0	2,095	11/01/2066	1.A FE
296122-UT-9	Escambia County Housing -REVENUE BONDS	05/01/2025	CALL 100		57,029	57,029	57,029	57,029	0	0	0	0	0	57,029	0	0	0	700	11/01/2038	1.A FE
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1	06/01/2025	PAYDOWN		0	(1,972)	(1,222)	(938)	0	61	1	60	0	0	0	0	0	(59)	04/01/2036	1.A FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A	06/25/2025	PAYDOWN		63,110	63,110	32,008	36,144	0	26,966	0	26,966	0	63,110	0	0	0	888	11/25/2036	1.A FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2	06/01/2025	PAYDOWN		181	181	151	31	0	150	0	150	0	181	0	0	0	4	08/01/2035	1.A FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	06/01/2025	PAYDOWN		11,554	11,554	10,408	10,609	0	945	0	945	0	11,554	0	0	0	343	03/01/2034	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A	06/01/2025	PAYDOWN		3,741	3,741	1,615	3,667	0	74	0	74	0	3,741	0	0	0	119	01/01/2037	1.A FM
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14	06/25/2025	PAYDOWN		36,670	36,670	32,104	36,659	0	11	0	11	0	36,670	0	0	0	738	10/25/2036	1.A FM
31684D-AA-7	FIGRE Trust 2024-HE6-FIGRE 2024-HE6 A	06/01/2025	PAYDOWN		739,712	739,712	739,700	739,702	0	10	0	10	0	739,712	0	0	0	17,649	12/01/2054	1.A FE
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A	06/01/2025	PAYDOWN		10,395	10,395	8,471	9,130	0	1,265	0	1,265	0	10,395	0	0	0	220	01/01/2036	1.A FM
55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3	06/01/2025	PAYDOWN		211,074	211,074	205,635	208,433	0	2,641	0	2,641	0	211,074	0	0	0	4,880	09/01/2067	1.B
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	06/01/2025	PAYDOWN		29,628	29,628	27,684	28,022	0	1,606	0	1,606	0	29,628	0	0	0	370	04/01/2043	1.A
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3	06/01/2025	PAYDOWN		41,421	41,421	41,257	41,421	0	0	0	0	0	41,421	0	0	0	879	07/01/2062	1.A
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1	06/01/2025	PAYDOWN		386,121	386,121	381,884	383,352	0	2,769	0	2,769	0	386,121	0	0	0	10,267	08/01/2067	1.A
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	06/01/2025	PAYDOWN		44,690	44,690	44,578	44,423	0	267	0	267	0	44,690	0	0	0	1,091	06/01/2034	1.A FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C	06/01/2025	PAYDOWN		13,608	13,608	4,189	3,910	0	9,698	0	9,698	0	13,608	0	0	0	518	12/01/2035	1.A FM
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1	06/01/2025	PAYDOWN		123,262	123,262	123,224	123,262	0	0	0	0	0	123,262	0	0	0	2,402	04/01/2067	1.A FE
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	06/25/2025	PAYDOWN		621	5,593	(772)	598	0	(1,057)	0	(1,057)	0	621	0	0	0	95	08/25/2035	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A	06/01/2025	PAYDOWN		780	953	333	617	0	208	0	208	0	780	0	0	0	(471)	03/01/2037	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5	06/01/2025	PAYDOWN		2,243	2,243	1,840	2,129	0	115	0	115	0	2,243	0	0	0	54	10/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1	06/25/2025	PAYDOWN		3,319	3,319	3,037	3,181	0	138	0	138	0	3,319	0	0	0	71	01/25/2035	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8	06/01/2025	PAYDOWN		29,369	29,369	24,009	27,167	0	2,203	0	2,203	0	29,369	0	0	0	554	01/01/2035	1.A FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3	06/01/2025	PAYDOWN		89,319	89,322	38,684	38,660	0	50,661	0	50,661	0	89,319	0	0	0	2,022	11/01/2037	1.A FM
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	06/01/2025	PAYDOWN		6,365	6,365	6,326	6,330	0	36	0	36	0	6,365	0	0	0	93	06/01/2044	1.A
31684E-AA-5	FIGRE Trust 2023-HE1a2-FIGRE 2023-HE1A2	05/25/2025	PAYDOWN		1,632,446	1,632,446	1,616,095	1,617,685	0	14,760	0	14,760	0	1,632,446	0	0	0	43,709	11/25/2053	1.A PL
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1	06/01/2025	PAYDOWN		407,508	407,508	407,507	407,508	0	0	0	0	0	407,508	0	0	0	6,849	09/01/2056	1.C FE
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	06/01/2025	PAYDOWN		22,888	28,141	23,134	24,731	0	2,459	0	2,459	0	22,888	0	0	0	626	05/01/2035	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	06/01/2025	PAYDOWN		430,534	430,534	393,939	378,757	0	51,778	0	51,778	0	430,534	0	0	0	8,074	11/01/2048	1.A
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1	06/01/2025	PAYDOWN		704,983	704,983	704,977	704,979	0	4	0	4	0	704,983	0	0	0	9,898	01/01/2067	1.A
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3	06/01/2025	PAYDOWN		12,644	12,644	12,555	12,614	0	30	0	30	0	12,644	0	0	0	291	04/01/2034	1.A FM
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1	06/01/2025	PAYDOWN		399,737	399,737	370,256	374,328	0	25,409	0	25,409	0	399,737	0	0	0	2,017	06/01/2056	1.A
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	06/01/2025	PAYDOWN		8,597	10,515	8,575	7,955	0	2,239	0	2,239	0	8,597	0	0	0	315	03/01/2036	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3	06/01/2025	PAYDOWN		10,693	10,693	10,947	10,944	0	(252)	0	(252)	0	10,693	0	0	0	156	03/01/2050	1.A
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1	06/01/2025	PAYDOWN		49,816	53,218	39,332	47,090	0	9,301	4,086	5,215	0	49,816	0	0	0	1,560	09/01/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I	06/01/2025	PAYDOWN		34,246	34,246	32,641	34,123	0	123	0	123	0	34,246	0	0	0	955	08/01/2034	1.A FM
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1	06/01/2025	PAYDOWN		42,752	42,752	42,553	42,752	0	0	0	0	0	42,752	0	0	0	897	02/01/2067	1.A
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2	06/01/2025	PAYDOWN		116,395	116,395	113,267	114,662	0	1,733	0	1,733	0	116,395	0	0	0	2,387	06/01/2067	1.C
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3	05/01/2025	PAYDOWN		11,913	13,045	13,174	13,543	0	(464)	0	(464)	0	11,913	0	0	0	309	07/01/2037	5.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL	06/01/2025	PAYDOWN		34,839	34,839	33,639	33,950	0	890	0	890	0	34,839	0	0	0	1,568	07/01/2036	1.A FM
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2	06/01/2025	PAYDOWN		100,807	100,807	100,805	100,807	0	0	0	0	0	100,807	0	0	0	1,817	11/01/2061	1.A FE
31684J-AA-4	FIGRE Trust 2024-SL1-FIGRE 2024-SL1 A1	06/01/2025	PAYDOWN		810,937	810,937	811,025	708,064	0	(43)	0	(43)	0	810,937	0	0	0	24,065	07/01/2053	1.A FE
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A	06/25/2025	PAYDOWN		3,968	3,877	2,967	3,660	0	241	0	241	0	3,968	0	0	0	64	09/25/2036	2.C FM
22757H-AB-7	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	06/01/2025	PAYDOWN		430,010	430,010	430,006	430,007	0	3	0	3	0	430,010	0	0	0	13,060	08/01/2069	1.A
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	06/01/2025	PAYDOWN		417,387	417,387	422,082	421,610	0	(4,224)	0	(4,224)	0	417,387	0	0	0	4,432	04/01/2051	1.A
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A	06/01/2025	PAYDOWN		15,017	14,836	13,504	12,780	0	45	0	45	0	13,081	0	1,936	1,936	284	06/01/2037	1.A FM
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2	06/01/2025	PAYDOWN		97,795	97,795	96,312	96,685	0	1,110	0	1,110	0	97,795	0	0	0	2,064	04/01/2067	1.B
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	06/01/2025	PAYDOWN		2,645	2,615	2,247	2,280	0	338	0	338	0	2,645	0	0	0	67	01/01/2036	1.A FM
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3	06/01/2025	PAYDOWN		156,747	156,747	153,416	155,216	0	1,532	0	1,532	0	156,747	0	0	0	2,955	04/01/2062	1.B
89172Y-AD-2	Towd Point Mortgage Trus-TPMT 2016-3 M2	06/01/2025	PAYDOWN		991,949	991,949	992,569	991,670	0	279	0	279	0	991,949	0	0	0	16,677	04/01/2056	1.A
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2	06/01/2025	PAYDOWN		72,109	75,211	57,337	62,713	0	12,437	0	12,437	0	72,109	0	0	0	2,168	06/01/2036	3.B FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	06/01/2025	PAYDOWN		27,126	27,126	25,363	25,697	0	1,429	0	1,429	0	27,126	0	0	0	308	03/01/2043	1.A
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A	06/01/2025	PAYDOWN		5,374	5,403	4,743	5,087	0	312	0	312	0	5,374	0	0	0	91	11/01/2035	1.A FM
24380X-AA-5	Deephaven Residential Mo-DRMT 2022-2 A1	06/01/2025	PAYDOWN		59,697	59,697	56,264	56,595	0	3,101	0	3,101	0	59,697	0	0	0	1,437	03/01/2067	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2	06/01/2025	PAYDOWN		63,831	63,831	59,017	59,782	0	4,049	0	4,049	0	63,831	0	0	0	733	03/01/2043	1.A
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1	06/01/2025	PAYDOWN		85,618	85,618	75,558	78,539	0	7,079	0	7,079	0	85,618	0	0	0	2,269	07/01/2035	4.C FM
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	06/01/2025	PAYDOWN		558,680	558,680	550,735	556,504	0	2,177	0	2,177	0	558,680	0	0	0	13,640	06/01/2067	1.A
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1	06/25/2025	PAYDOWN		11,021	11,021	9,313	10,306	0	715	0	715	0	11,021	0	0	0	220	09/25/2043	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2025	PAYDOWN		10,897	10,897	9,333	9,282	0	2,057	442	1,615	0	10,897	0	0	0	347	11/01/2035	1.A FM
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2	06/01/2025	PAYDOWN		9,029	8,166	5,919	4,796	0	3,568	0	3,568	0	9,029	0	0	0	218	08/01/2036	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1	06/25/2025	PAYDOWN		59,890	59,890	59,927	59,890	0	0	0	0	0	59,890	0	0	0	1,992	07/25/2045	1.A FM
92540N-AB-9	Verus Securitization Tru-VERUS 2024-INV2	06/01/2025	PAYDOWN		265,908	265,908	265,905	265,906	0	2	0	2	0	265,908	0	0	0	6,450	08/01/2069	1.A
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A	06/25/2025	PAYDOWN		28,655	28,655	22,321	22,766	0	5,889	0	5,889	0	28,655	0	0	0	549	07/25/2035	1.A FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	06/01/2025	PAYDOWN		11,588	14,553	13,823	14,100	0	359	0	359	0	11,588	0	0	0	408	02/01/2036	5.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	06/01/2025	PAYDOWN		17,901	16,803	16,691	16,535	0	290	0	290	0	17,901	0	0	0	407	04/01/2047	2.C FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	06/01/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	4	06/01/2037	4.B FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	06/25/2025	PAYDOWN		2,933	13,039	8,722	9,850	0	691	0	691	0	2,933	0	0	0	356	09/25/2036	3.A FM
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1	06/01/2025	PAYDOWN		370,133	370,133	325,717	338,575	0	31,557	0	31,557	0	370,133	0	0	0	1,259	06/01/2066	1.A FE
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3	06/25/2025	PAYDOWN		1,520	1,520	1,523	1,520	0	0	0	0	0	1,520	0	0	0	38	11/25/2033	1.A FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	06/01/2025	PAYDOWN		255,845	255,845	227,437	239,179	0	16,666	0	16,666	0	255,845	0	0	0	6,072	05/01/2035	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	06/01/2025	PAYDOWN		85,903	85,903	78,252	74,555	0	11,348	0	11,348	0	85,903	0	0	0	1,008	02/01/2037	1.A FM
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2	06/01/2025	PAYDOWN		25,840	25,840	24,468	24,833	0	1,007	0	1,007	0	25,840	0	0	0	322	05/01/2043	1.A
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16	06/01/2025	PAYDOWN		649	702	593	566	0	122	0	122	0	649	0	0	0	16	12/01/2035	1.A FM
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1	06/01/2025	PAYDOWN		122,056	122,056	121,369	121,119	0	936	0	936	0	122,056	0	0	0	2,357	07/01/2044	1.A
19688Y-AA-2	COLT 2024-7 Mortgage Loa-COLT 2024-7 A1	06/01/2025	PAYDOWN		481,188	481,188	481,187	481,188	0	0	0	0	0	481,188	0	0	0	13,193	12/01/2069	1.A FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A	06/19/2025	PAYDOWN		4,492	4,492	4,262	4,284	0	208	0	208	0	4,492	0	0	0	94	04/19/2034	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	06/01/2025	PAYDOWN		90,500	85,932	29,737	58,611	0	29,959	0	29,959	0	90,500	0	0	0	2,078	01/01/2039	1.A FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10	06/20/2025	PAYDOWN		11,843	11,843	6,886	7,242	0	4,601	0	4,601	0	11,843	0	0	0	210	11/19/2035	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1	04/01/2025	PAYDOWN		(87)	3	9	1	0	(37)	0	(37)	108	(87)	0	0	0	0	11/01/2035	1.A FM
00112D-AA-4	ACHM Trust 2024-HE2-ACHM 2024-HE2 A	06/25/2025	PAYDOWN		366,736	366,736	364,606	364,693	0	2,043	0	2,043	0	366,736	0	0	0	8,078	10/25/2039	1.A FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1	06/01/2025	PAYDOWN		19,398	19,398	18,664	18,910	0	488	0	488	0	19,398	0	0	0	461	09/01/2034	1.A FM
92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1	06/01/2025	PAYDOWN		142,220	142,220	140,906	141,685	0	535	0	535	0	142,220	0	0	0	2,796	06/01/2067	1.A
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15	06/01/2025	PAYDOWN		9,331	9,565	8,883	9,761	0	(10)	0	(10)	0	9,575	0	(244)	(244)	242	10/01/2036	4.A FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2	06/01/2025	PAYDOWN		18,730	16,781	15,702	16,214	0	658	1	657	0	18,730	0	0	0	980	07/01/2037	4.B FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21	06/01/2025	PAYDOWN		129,859	128,850	114,108	118,181	0	12,687	1,684	11,003	0	129,859	0	0	0	2,978	06/01/2047	1.C FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	05/01/2025	PAYDOWN		22,618	22,618	4,110	4,345	0	18,434	161	18,273	0	22,618	0	0	0	112	10/01/2036	1.A FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-IM1	06/25/2025	PAYDOWN		26,040	(6,523)	(4,277)	(2,247)	0	16,745	0	16,745	0	26,040	0	0	0	(115)	01/25/2036	1.A FM
00249Y-AD-8	ADMT 2024-NQM6-ADMT 2024-NQM6 A2	06/01/2025	PAYDOWN		182,255	182,255	182,254	182,255	0	1	0	1	0	182,255	0	0	0	4,521	01/01/2070	1.A
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	06/01/2025	PAYDOWN		73,235	73,235	71,358	71,620	0	1,615	0	1,615	0	73,235	0	0	0	1,203	09/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3	06/01/2025	PAYDOWN		417,937	417,937	417,719	417,825	0	112	0	112	0	417,937	0	0	0	7,346	02/01/2067	1.F FE
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1	06/01/2025	PAYDOWN		61,068	61,068	60,659	61,068	0	0	0	0	0	61,068	0	0	0	790	03/01/2067	1.A FE
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A	06/01/2025	PAYDOWN		11,505	12,023	4,523	7,894	0	3,803	0	3,803	0	11,505	0	0	0	223	03/01/2036	1.A FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1	06/25/2025	PAYDOWN		64,239	64,239	60,124	62,575	0	1,664	0	1,664	0	64,239	0	0	0	965	09/25/2045	1.A FM
002939-AD-8	A&D Mortgage Trust 2024--ADMT 2024-NQM4	06/01/2025	PAYDOWN		232,850	232,850	232,848	232,849	0	2	0	2	0	232,850	0	0	0	5,539	08/01/2069	1.A
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1	06/01/2025	PAYDOWN		217,536	217,536	186,809	192,597	0	24,939	0	24,939	0	217,536	0	0	0	920	09/01/2066	1.A FE
58004J-AB-8	MFA 2024-NQM2 Trust-MFRA 2024-NQM2 A2	06/01/2025	PAYDOWN		304,299	304,299	305,107	305,181	0	(883)	0	(883)	0	304,299	0	0	0	7,099	08/01/2069	1.C FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	05/25/2025	PAYDOWN		114,773	114,773	114,773	114,773	0	0	0	0	0	114,773	0	0	0	1,865	04/26/2060	1.A FE
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A	06/01/2025	PAYDOWN		4,964	4,964	3,480	3,698	0	1,513	247	1,266	0	4,964	0	0	0	129	07/01/2035	2.C FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16	06/01/2025	PAYDOWN		10,164	10,164	9,563	10,049	0	110	0	110	0	10,164	0	0	0	228	12/01/2036	4.A FM
924926-AE-8	Verus Securitization Tru-VERUS 2024-R1 A	06/01/2025	PAYDOWN		454,122	454,122	454,115	454,116	0	6	0	6	0	454,122	0	0	0	10,739	09/01/2069	1.F FE
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	06/25/2025	PAYDOWN		1,331	2,657	2,099	1,523	0	939	0	939	0	1,331	0	0	0	56	07/25/2036	1.A FM
92538U-AB-7	Verus Securitization Tru-VERUS 2022-3 A2	06/01/2025	PAYDOWN		11,037	11,037	10,368	0	0	669	0	669	0	11,037	0	0	0	37	02/01/2067	1.A
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A	06/25/2025	PAYDOWN		41,026	41,026	30,792	36,434	0	4,592	0	4,592	0	41,026	0	0	0	816	06/25/2035	5.B FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1	06/01/2025	PAYDOWN		717	717	719	717	0	0	0	0	0	717	0	0	0	23	09/01/2034	1.A FM
891947-AA-1	TOWD POINT MORTGAGE TRUS-TPMT 2024-CES6	06/01/2025	PAYDOWN		169,556	169,556	169,554	169,555	0	1	0	1	0	169,556	0	0	0	4,064	11/01/2064	1.A
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5	06/01/2025	PAYDOWN		33,540	34,056	29,662	31,628	0	2,350	0	2,350	0	33,540	0	0	0	740	02/01/2037	5.A FM
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2025	PAYDOWN		99,793	99,793	94,728	96,029	0	3,764	0	3,764	0	99,793	0	0	0	2,182	07/01/2052	1.F
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4	06/01/2025	PAYDOWN		3,667	3,667	3,587	2,670	0	998	0	998	0	3,667	0	0	0	76	06/01/2036	1.A FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	06/01/2025	PAYDOWN		0	5,291	3,234	1,221	0	2,146	0	2,146	0	0	0	0	0	73	03/01/2036	1.A FM
45203L-CT-8	Illinois Housing Develop-REVENUE BONDS	04/28/2025	VARIOUS		27,812	27,812	27,812	27,792	0	1	0	1	0	27,792	0	19	19	599	09/01/2034	1.A FE
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1	06/01/2025	PAYDOWN		1,955	2,533	2,156	2,456	0	92	233	(141)	0	1,955	0	0	0	45	06/01/2037	1.A FM
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A	06/01/2025	PAYDOWN		2,970	2,970	1,438	1,495	0	1,500	25	1,475	0	2,970	0	0	0	119	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	06/01/2025	PAYDOWN		24,859	33,822	29,925	31,134	0	2,134	0	2,134	0	24,859	0	0	0	908	07/01/2037	5.A FM
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1	06/01/2025	PAYDOWN		190,976	190,976	190,974	190,976	0	0	0	0	0	190,976	0	0	0	4,656	08/01/2067	1.C
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	05/01/2025	PAYDOWN		10,319	10,319	6,862	1,830	0	8,489	0	8,489	0	10,319	0	0	0	51	10/01/2036	1.A FM
31684F-AA-2	FIGRE Trust 2024-HE5-FIGRE 2024-HE5 A	06/25/2025	PAYDOWN		1,377,150	1,377,150	1,375,268	1,375,087	0	2,063	0	2,063	0	1,377,150	0	0	0	30,929	10/25/2054	1.A FE
26846C-AB-2	EFMT 2025-NQM1-EFMT 2025-NQM1 A2	06/01/2025	PAYDOWN		113,218	113,218	113,217	0	0	1	0	1	0	113,218	0	0	0	2,290	01/01/2070	1.C FE
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	06/01/2025	PAYDOWN		107,285	107,285	75,449	88,755	0	18,530	0	18,530	0	107,285	0	0	0	2,547	03/01/2039	1.A FM
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2	06/01/2025	PAYDOWN		10,682	10,599	9,253	10,371	0	243	0	243	0	10,682	0	0	0	226	02/01/2036	3.B FM
64831V-AB-8	New Residential Mortgage-NRZT 2022-NQM5	06/01/2025	PAYDOWN		145,721	145,721	143,820	145,173	0	548	0	548	0	145,721	0	0	0	4,481	11/01/2052	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	06/01/2025	PAYDOWN		59,779	59,779	61,115	61,769	0	(1,989)	0	(1,989)	0	59,779	0	0	0	858	01/01/2050	1.A
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A	05/01/2025	PAYDOWN		0	4	2	2	0	0	0	0	0	0	0	0	0	177	05/01/2036	3.C FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	06/01/2025	PAYDOWN		14,737	13,381	9,173	7,701	0	6,072	0	6,072	0	14,737	0	0	0	500	09/01/2036	4.A FM
12674H-AB-8	COLT 2025-4 Mortgage Loa-COLT 2025-4 A2	06/01/2025	PAYDOWN		66,380	66,380	66,380	0	0	0	0	0	0	66,380	0	0	0	663	04/01/2070	1.C FE
92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2	06/01/2025	PAYDOWN		118,597	118,597	99,399	102,287	0	16,310	0	16,310	0	118,597	0	0	0	622	09/01/2066	1.A
673913-AA-7	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A1	06/01/2025	PAYDOWN		424,338	424,338	424,335	424,336	0	2	0	2	0	424,338	0	0	0	13,189	10/01/2064	1.A FE
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A	06/01/2025	PAYDOWN		3,876	3,876	2,730	3,772	12	92	0	104	0	3,876	0	0	0	0	04/01/2031	6. *
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A	06/01/2025	PAYDOWN		2,700	2,700	2,166	2,636	0	63	0	63	0	2,700	0	0	0	59	06/01/2034	1.A FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	06/01/2025	PAYDOWN		455,208	455,208	413,670	423,655	0	31,553	0	31,553	0	455,208	0	0	0	7,359	06/01/2058	1.A
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	06/01/2025	PAYDOWN		436,912	436,912	442,282	441,820	0	(4,908)	0	(4,908)	0	436,912	0	0	0	4,836	04/01/2051	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	06/01/2025	PAYDOWN		144,581	144,581	139,340	139,760	0	4,821	0	4,821	0	144,581	0	0	0	1,987	08/01/2043	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2	06/01/2025	PAYDOWN		69,111	69,111	70,072	69,931	0	(820)	0	(820)	0	69,111	0	0	0	817	12/01/2049	1.A
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3	06/01/2025	PAYDOWN		8,009	8,033	7,304	7,709	0	321	0	321	0	8,009	0	0	0	131	05/01/2037	1.A FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A	06/01/2025	PAYDOWN		26,768	26,786	22,418	22,735	0	4,229	183	4,046	0	26,768	0	0	0	655	07/01/2035	1.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A	06/01/2025	PAYDOWN		775	3,283	2,760	2,966	0	160	0	160	0	775	0	0	0	82	07/01/2036	4.C FM
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1	06/01/2025	PAYDOWN		5,926	4,178	4,178	3,885	0	405	0	405	0	5,926	0	0	0	78	12/01/2032	1.A FM
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20	06/01/2025	PAYDOWN		6,646	6,646	6,492	6,516	0	130	0	130	0	6,646	0	0	0	97	07/01/2043	1.A
02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A	06/01/2025	PAYDOWN		80,512	80,512	79,606	80,512	0	0	0	0	0	80,512	0	0	0	1,684	04/01/2044	4.C FM
26844L-AB-4	EFMT 2024-INV2-EFMT 2024-INV2 A2	06/01/2025	PAYDOWN		65,233	65,233	65,233	65,233	0	0	0	0	0	65,233	0	0	0	1,760	10/01/2069	1.D FE
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7	06/01/2025	PAYDOWN		92,855	93,086	74,469	86,765	0	6,178	0	6,178	0	92,855	0	0	0	1,786	11/01/2035	1.A FM
19688Q-AB-7	COLT 2024-INV4 Mortgage -COLT 2024-INV4	06/01/2025	PAYDOWN		215,455	215,455	215,455	215,455	0	0	0	0	0	215,455	0	0	0	4,940	05/01/2069	1.B FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	06/01/2025	PAYDOWN		758	758	425	454	0	329	25	304	0	758	0	0	0	18	05/01/2036	1.A FM
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3	06/01/2025	PAYDOWN		361,126	361,126	360,218	360,311	0	815	0	815	0	361,126	0	0	0	5,992	01/01/2067	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1	06/01/2025	PAYDOWN		504	504	283	285	0	220	0	220	0	504	0	0	0	9	09/01/2035	1.A FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A	06/25/2025	PAYDOWN		85	2,075	1,173	928	0	296	12	284	0	85	0	0	0	69	12/25/2036	1.A FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N	06/01/2025	PAYDOWN		5,081	5,329	4,323	4,539	0	739	0	739	0	5,081	0	0	0	119	12/01/2034	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	06/01/2025	PAYDOWN		17,855	20,045	18,249	18,374	0	1,458	0	1,458	0	17,855	0	0	0	566	03/01/2037	4.B FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A	06/25/2025	PAYDOWN		65,142	65,142	34,211	36,408	0	31,255	2,520	28,735	0	65,142	0	0	0	415	03/25/2047	1.A FM
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13	06/01/2025	PAYDOWN		20,278	20,291	15,874	11,809	0	8,473	0	8,473	0	20,278	0	0	0	630	09/01/2036	1.A FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	06/01/2025	PAYDOWN		29,192	31,701	27,482	27,971	0	3,523	0	3,523	0	29,192	0	0	0	693	04/01/2035	1.D FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A	06/01/2025	PAYDOWN		7,085	7,116	5,765	6,032	0	1,197	126	1,071	0	7,085	0	0	0	167	05/01/2035	1.A FM
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3	06/01/2025	PAYDOWN		274,890	274,890	255,649	259,740	0	15,150	0	15,150	0	274,890	0	0	0	1,222	11/01/2056	1.A
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6	06/01/2025	PAYDOWN		47,921	46,643	39,606	42,508	0	4,601	218	4,383	0	47,921	0	0	0	850	10/01/2035	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1	06/01/2025	PAYDOWN		3,302	3,302	3,211	3,283	0	18	0	18	0	3,302	0	0	0	93	01/01/2034	1.A FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2	06/01/2025	PAYDOWN		2,068	2,068	739	828	0	1,332	92	1,240	0	2,068	0	0	0	20	05/01/2036	1.A FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A	06/25/2025	PAYDOWN		16,515	16,515	11,994	14,357	0	2,158	0	2,158	0	16,515	0	0	0	352	02/25/2035	1.A FM
69381J-AA-0	PRPM 2024-RCF5 LLC-PRPM 2024-RCF5 A1	06/25/2025	PAYDOWN		405,611	405,611	395,564	395,912	0	9,700	0	9,700	0	405,611	0	0	0	6,634	08/25/2054	1.A
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A	06/01/2025	PAYDOWN		0	(49)	(25)	(15)	0	5	0	5	0	0	0	0	0	(1)	11/01/2036	1.A FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2	06/01/2025	PAYDOWN		34,981	36,751	33,699	35,140	0	1,560	0	1,560	0	34,981	0	0	0	913	07/01/2037	4.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	06/01/2025	PAYDOWN		62,250	62,250	53,477	56,308	0	6,279	337	5,942	0	62,250	0	0	0	2,330	10/01/2035	1.A FM
26844L-AC-2	EFMT 2024-INV2-EFMT 2024-INV2 A3	06/01/2025	PAYDOWN		98,367	98,367	98,367	98,367	0	0	0	0	0	98,367	0	0	0	2,715	10/01/2069	1.G FE
35042@-AA-2	Foundation Finance Trust - Fixed Class A	06/15/2025	CA_CASH_CLOSE		2,865,344	2,865,344	2,856,719	2,856,719	0	0	0	0	0	2,856,719	0	8,624	8,624	78,269	10/15/2042	1.A PL
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1	06/01/2025	PAYDOWN		3,993	3,993	2,909	3,858	0	135	0	135	0	3,993	0	0	0	88	12/01/2035	4.B FM
673913-AB-5	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A2	06/01/2025	PAYDOWN		485,685	485,685	485,684	485,685	0	0	0	0	0	485,685	0	0	0	13,329	10/01/2064	1.A
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	06/01/2025	PAYDOWN		6,359	6,359	6,192	6,359	0	0	0	0	0	6,359	0	0	0	161	02/01/2035	1.A FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1	06/25/2025	PAYDOWN		77,949	77,949	71,713	76,230	0	1,720	0	1,720	0	77,949	0	0	0	1,480	08/25/2037	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7	06/01/2025	PAYDOWN		7,245	7,246	6,662	6,176	0	1,070	0	1,070	0	7,245	0	0	0	214	06/01/2035	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	06/25/2025	PAYDOWN		29,586	29,586	23,521	27,632	0	1,954	0	1,954	0	29,586	0	0	0	722	10/25/2034	1.A FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3	06/01/2025	PAYDOWN		19,012	19,012	17,225	14,666	0	4,346	0	4,346	0	19,012	0	0	0	84	05/01/2037	1.A FM
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9	06/01/2025	PAYDOWN		8,924	9,018	7,041	7,921	0	1,080	0	1,080	0	8,924	0	0	0	212	02/01/2036	1.A FM
19688M-AB-6	COLT 2022-8 Mortgage Loa-COLT 2022-8 A2	06/01/2025	PAYDOWN		242,138	242,138	240,113	241,552	0	585	0	585	0	242,138	0	0	0	6,634	08/01/2067	1.C FE
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	06/01/2025	PAYDOWN		6,754	8,336	4,964	6,027	0	1,727	0	1,727	0	6,754	0	0	0	183	04/01/2037	1.A FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3	06/01/2025	PAYDOWN		6,467	6,508	3,704	4,082	0	2,766	352	2,414	0	6,467	0	0	0	136	11/01/2036	1.A FM
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	06/01/2025	PAYDOWN		365,683	365,683	365,682	365,678	0	4	0	4	0	365,683	0	0	0	2,104	01/01/2065	1.A FE
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1	06/25/2025	PAYDOWN		19,427	19,427	14,248	17,318	0	2,108	0	2,108	0	19,427	0	0	0	400	12/25/2035	1.A FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12	06/01/2025	PAYDOWN		10,932	11,465	10,838	11,610	0	(207)	0	(207)	0	10,932	0	0	0	298	10/01/2036	4.B FM
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1	06/01/2025	PAYDOWN		21,451	21,451	20,070	21,161	0	290	0	290	0	21,451	0	0	0	506	06/01/2035	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2	06/01/2025	PAYDOWN		3,650	3,650	3,691	3,752	0	(102)	0	(102)	0	3,650	0	0	0	114	03/01/2044	1.A FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	04/01/2025	PAYDOWN		216	216	108	105	0	111	0	111	0	216	0	0	0	5	08/01/2037	3.B FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A	06/01/2025	PAYDOWN		9,301	9,301	8,903	9,291	0	10	0	10	0	9,301	0	0	0	241	08/01/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	06/25/2025	PAYDOWN		112,580	112,580	96,009	105,598	0	6,981	0	6,981	0	112,580	0	0	0	2,003	02/25/2036	1.A FM
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	06/01/2025	PAYDOWN		724,603	724,603	716,740	717,735	0	6,869	0	6,869	0	724,603	0	0	0	7,874	04/01/2051	1.A
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	06/01/2025	PAYDOWN		2,150	2,150	1,872	1,896	0	399	144	255	0	2,150	0	0	0	44	08/01/2035	1.A FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A	06/01/2025	PAYDOWN		5,229	5,229	5,150	5,233	0	(4)	0	(4)	0	5,229	0	0	0	161	02/01/2034	1.A FM
81743C-AE-5	Sequoia Mortgage Trust 2-SEMT 2024-5 A5	06/01/2025	PAYDOWN		653,764	653,764	650,086	651,034	0	2,730	0	2,730	0	653,764	0	0	0	16,158	06/01/2054	1.A
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1	06/01/2025	PAYDOWN		4,963	6,322	3,586	3,468	0	2,260	0	2,260	0	4,963	0	0	0	153	02/01/2037	1.A FM
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF	06/01/2025	PAYDOWN		1,390	1,390	1,423	1,382	0	7	0	7	0	1,390	0	0	0	27	02/01/2030	1.A FM
07384M-Q8-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A	06/01/2025	PAYDOWN		11,604	11,604	11,641	11,604	0	0	0	0	0	11,604	0	0	0	214	07/01/2034	1.A FM
26844Q-AA-5	EFMT 2023-1-EFMT 2023-1 A1	06/01/2025	PAYDOWN		147,294	147,294	145,545	146,246	0	1,048	0	1,048	0	147,294	0	0	0	4,748	02/01/2068	1.A
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	06/01/2025	PAYDOWN		9,079	9,094	7,509	7,987	0	(1)	0	(1)	0	7,974	0	1,105	1,105	192	01/01/2038	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	06/01/2025	PAYDOWN		7,835	7,835	7,908	7,573	0	262	0	262	0	7,835	0	0	0	179	06/01/2033	4.C FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A	06/01/2025	PAYDOWN		123,826	123,826	117,790	122,144	0	1,682	0	1,682	0	123,826	0	0	0	2,085	12/01/2044	1.A FM
06744W-AA-5	Barclays Mortgage Loan T-BARC 2025-NQM1	06/01/2025	PAYDOWN		66,356	66,356	66,355	0	0	0	0	0	0	66,356	0	0	0	1,446	01/01/2065	1.A FE
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3	06/01/2025	PAYDOWN		23,269	25,093	19,590	17,428	0	7,309	0	7,309	0	23,269	0	0	0	637	07/01/2037	1.A FM
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2025	PAYDOWN		64,118	64,118	63,972	64,118	0	0	0	0	0	64,118	0	0	0	1,481	08/01/2062	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1	05/01/2025	PAYDOWN		40,623	40,623	41,436	40,830	0	(207)	0	(207)	0	40,623	0	0	0	590	10/01/2049	1.A
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	06/01/2025	PAYDOWN		82,514	64,873	29,966	51,520	0	23,023	0	23,023	0	82,514	0	0	0	1,305	06/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3	06/01/2025	PAYDOWN		54,506	54,506	42,421	50,616	0	3,890	0	3,890	0	54,506	0	0	0	1,297	09/01/2037	3.C FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8	06/01/2025	PAYDOWN		453	455	267	264	0	190	0	190	0	453	0	0	0	9	08/01/2035	1.B FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3	06/01/2025	PAYDOWN		13,462	15,257	13,364	13,465	0	1,554	0	1,554	0	13,462	0	0	0	323	09/01/2046	1.A FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A	06/01/2025	PAYDOWN		247	219	274	164	0	194	0	194	0	247	0	0	0	6	11/01/2037	1.A FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C	06/01/2025	PAYDOWN		12,131	12,113	8,750	9,783	0	2,336	0	2,336	0	12,131	0	0	0	329	09/01/2047	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	06/01/2025	PAYDOWN		80,616	77,196	62,898	71,836	0	15,327	9,143	6,184	0	80,616	0	0	0	1,450	09/01/2036	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2	06/25/2025	PAYDOWN		233,068	233,068	193,810	225,211	0	7,857	0	7,857	0	233,068	0	0	0	5,706	04/25/2045	1.A FM
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1	06/25/2025	PAYDOWN		22,689	22,689	17,371	18,985	0	3,742	39	3,703	0	22,689	0	0	0	409	12/25/2046	1.A FM
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A	06/25/2025	PAYDOWN		18,247	18,247	14,186	15,768	0	2,479	0	2,479	0	18,247	0	0	0	0	01/25/2031	6. *
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	06/01/2025	PAYDOWN		11,432	11,432	11,374	11,614	0	(183)	0	(183)	0	11,432	0	0	0	235	09/01/2034	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1	06/01/2025	PAYDOWN		6,469	6,469	5,224	5,528	0	941	0	941	0	6,469	0	0	0	118	01/01/2046	1.A FM
316922-AB-9	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 B	06/01/2025	PAYDOWN		163,372	163,372	163,372	0	0	1	0	1	0	163,372	0	0	0	1,599	06/01/2055	1.D FE
92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2	06/01/2025	PAYDOWN		124,468	124,468	122,907	123,463	0	1,006	0	1,006	0	124,468	0	0	0	2,873	07/01/2067	1.A
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1	06/01/2025	PAYDOWN		2,283	2,283	2,168	2,190	0	93	0	93	0	2,283	0	0	0	31	02/01/2035	1.A FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE	06/25/2025	PAYDOWN		5,208	5,208	4,173	4,984	0	224	0	224	0	5,208	0	0	0	113	10/25/2035	1.A FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8	06/01/2025	PAYDOWN		708	806	818	742	0	65	0	65	0	708	0	0	0	22	03/01/2036	3.C FM
16159X-AV-4	Chase Home Lending Mortg-CHASE 2024-8 A9	06/01/2025	PAYDOWN		1,057,371	1,057,371	1,052,745	1,053,028	0	4,343	0	4,343	0	1,057,371	0	0	0	23,641	08/01/2055	1.A
35042@-AC-8	Foundation Finance Trust - Fixed Class C	06/15/2025	CA_CASH_CLOSE		342,932	342,932	340,405	340,405	0	0	0	0	0	340,405	0	2,527	2,527	16,385	10/15/2042	2.B PL
708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS	06/30/2025	CALL 100		69,476	69,476	69,476	69,443	0	0	0	0	0	69,443	0	33	33	1,039	08/01/2035	1.A FE
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A	06/01/2025	PAYDOWN		50,355	50,355	47,735	49,536	0	819	0	819	0	50,355	0	0	0	1,245	11/01/2034	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	06/01/2025	PAYDOWN		8,305	103	73	93	0	2,596	0	2,596	0	8,305	0	0	0	3	08/01/2036	1.A FM
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2025	PAYDOWN		162,164	162,164	162,162	162,164	0	0	0	0	0	162,164	0	0	0	3,636	08/01/2067	1.A
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	06/01/2025	PAYDOWN		3,670	3,670	2,779	2,795	0	874	0	874	0	3,670	0	0	0	80	09/01/2035	3.C FM
92540R-AC-8	Verus Securitization Tru-VERUS 2024-9 A1	06/01/2025	PAYDOWN		412,904	412,904	412,903	412,904	0	0	0	0	0	412,904	0	0	0	9,523	11/01/2069	1.A FE
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	06/01/2025	PAYDOWN		9,852	9,852	9,479	9,598	0	368	0	368	0	9,852	0	0	0	191	01/01/2036	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	06/01/2025	PAYDOWN		18,208	18,208	4,068	5,154	0	14,184	1,130	13,054	0	18,208	0	0	0	94	03/01/2037	1.A FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A	06/01/2025	PAYDOWN		3,719	806	(144)	456	0	1,145	19	1,126	0	3,719	0	0	0	31	11/01/2035	3.C FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A	06/01/2025	PAYDOWN		3,154	3,154	3,198	3,197	0	(42)	0	(42)	0	3,154	0	0	0	97	08/01/2034	2.C FM
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2025	PAYDOWN		4,526	6,012	4,891	5,822	0	610	643	(33)	0	4,526	0	0	0	150	02/01/2037	1.A FM
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1	06/25/2025	PAYDOWN		26,961	26,961	21,232	26,167	0	794	0	794	0	26,961	0	0	0	168	12/25/2036	1.A FM
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	06/01/2025	PAYDOWN		11,278	11,278	1,744	2,069	0	9,536	326	9,210	0	11,278	0	0	0	45	12/01/2036	1.A FM
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3	06/01/2025	PAYDOWN		634,511	634,511	634,509	634,509	0	2	0	2	0	634,511	0	0	0	6,570	11/01/2066	1.B
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A	06/01/2025	PAYDOWN		15,044	15,742	13,737	14,726	0	1,832	1,049	783	0	15,044	0	0	0	373	08/01/2047	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3	06/01/2025	PAYDOWN		1,124	2,225	1,325	1,359	0	494	68	426	0	1,124	0	0	0	49	11/01/2035	4.A FM
36830F-AF-3	GCAT 2024-INV3 Trust-GCAT 2024-INV3 A6	06/01/2025	PAYDOWN		426,575	426,575	427,723	427,598	0	(1,024)	0	(1,024)	0	426,575	0	0	0	11,705	09/01/2054	1.A
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3	06/01/2025	PAYDOWN		2,825	3,645	3,063	3,704	0	266	505	(239)	0	2,825	0	0	0	68	06/01/2037	1.A FM
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A	06/01/2025	PAYDOWN		13,084	14,209	11,535	12,138	0	1,746	0	1,746	0	13,084	0	0	0	248	11/01/2035	1.A FM
92540P-AB-4	VERUS 2024-8-VERUS 2024-8 A2	06/01/2025	PAYDOWN		339,673	339,673	339,669	339,626	0	48	0	48	0	339,673	0	0	0	8,124	10/01/2069	1.A
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4	06/01/2025	PAYDOWN		2,325	2,343	1,986	306	0	2,021	0	2,021	0	2,325	0	0	0	70	08/01/2037	1.A FM
933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3	06/01/2025	PAYDOWN		7,443	7,978	7,554	7,928	0	20	0	20	0	7,443	0	0	0	539	04/01/2037	3.C FM
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3	06/01/2025	PAYDOWN		148,907	148,907	145,088	146,081	0	2,826	0	2,826	0	148,907	0	0	0	2,432	03/01/2067	1.F FE
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18	06/01/2025	PAYDOWN		11,436	11,436	11,078	11,179	0	256	0	256	0	11,436	0	0	0	774	01/01/2036	1.A FM
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1	06/01/2025	PAYDOWN		35,083	35,083	35,499	35,704	0	(621)	0	(621)	0	35,083	0	0	0	397	12/01/2049	1.A
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1	06/25/2025	PAYDOWN		197	197	138	183	0	14	0	14	0	197	0	0	0	4	05/25/2036	1.A FM
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A	06/01/2025	PAYDOWN		4,132	4,132	4,108	4,047	0	85	0	85	0	4,132	0	0	0	60	06/01/2044	1.A
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	06/01/2025	PAYDOWN		23,436	28,167	17,971	18,400	0	(135)	579	(714)	0	23,436	0	0	0	650	09/01/2035	1.A FM
22757H-AA-9	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	06/01/2025	PAYDOWN		286,673	286,673	286,671	286,672	0	2	0	2	0	286,673	0	0	0	8,486	08/01/2069	1.A
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A	06/01/2025	PAYDOWN		8,403	8,526	5,232	7,509	513	1,331	872	972	0	8,403	0	0	0	123	02/01/2032	6. *
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A	06/16/2025	PAYDOWN		5,425	5,425	3,790	5,081	0	343	0	343	0	5,425	0	0	0	104	07/15/2036	1.A FM
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3	06/01/2025	PAYDOWN		202,312	202,312	183,718	198,270	0	4,042	0	4,042	0	202,312	0	0	0	2,975	11/01/2036	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A	06/01/2025	PAYDOWN		14,136	15,561	14,725	14,883	0	497	0	497	0	14,136	0	0	0	843	01/01/2036	1.A FM
802638-AD-8	Santander Mortgage Asset-SAN 2025-NQM2 A	06/01/2025	PAYDOWN		130,845	130,845	130,844	0	0	1	0	1	0	130,845	0	0	0	1,288	02/01/2065	1.C FE
67118H-AC-4	OBX 2024-NQM2 Trust-OBX 2024-NQM2 A2	06/01/2025	PAYDOWN		260,739	260,739	260,735	260,736	0	3	0	3	0	260,739	0	0	0	6,506	12/01/2063	1.A
31684K-AA-1	FIGRE Trust 2025-HE2-FIGRE 2025-HE2 A	06/01/2025	PAYDOWN		132,802	132,802	132,719	0	0	83	0	83	0	132,802	0	0	0	980	03/01/2055	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2	06/01/2025	PAYDOWN		5,806	5,806	4,495	5,088	0	717	0	717	0	5,806	0	0	0	75	07/01/2035	4.A FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4	06/01/2025	PAYDOWN		171	171	160	171	0	0	0	0	0	171	0	0	0	5	07/01/2035	1.A FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A	06/25/2025	PAYDOWN		406	2,655	1,900	2,124	0	2	(3)	5	0	406	0	0	0	54	04/25/2037	3.C FM
196919-AA-2	COLT 2024-INV3 Mortgage -COLT 2024-INV3	06/01/2025	PAYDOWN		569,734	569,734	569,734	569,734	0	0	0	0	0	569,734	0	0	0	13,189	09/01/2069	1.A FE
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1	06/01/2025	PAYDOWN		40,386	40,386	35,898	36,641	0	3,745	0	3,745	0	40,386	0	0	0	893	03/01/2037	1.A FM
46658G-AT-9	JP Morgan Mortgage Trust-JPMMT 2024-8 A9	06/01/2025	PAYDOWN		279,682	279,682	279,813	279,805	0	(123)	0	(123)	0	279,682	0	0	0	6,798	01/01/2055	1.A
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	06/01/2025	PAYDOWN		816	33,711	11,139	9,355	0	2,977	0	2,977	0	816	0	0	0	485	08/01/2037	1.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A	06/01/2025	PAYDOWN		74	74	75	73	0	1	0	1	0	74	0	0	0	2	12/01/2033	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	06/01/2025	PAYDOWN		15,630	15,630	15,474	15,552	0	77	0	77	0	15,630	0	0	0	388	06/01/2032	1.A FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	06/01/2025	PAYDOWN		3,527	6,158	5,688	4,318	0	1,616	0	1,616	0	3,527	0	0	0	196	10/01/2035	1.A FM
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2025	PAYDOWN		92,478	92,478	91,776	92,661	0	(183)	0	(183)	0	92,478	0	0	0	2,136	08/01/2062	1.B
92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3	06/01/2025	PAYDOWN		1,005,150	1,005,150	993,842	1,004,627	0	524	0	524	0	1,005,150	0	0	0	15,222	11/01/2059	1.A
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4	06/25/2025	PAYDOWN		26,419	25,983	14,363	19,995	0	(3,104)	0	(3,104)	0	26,419	0	0	0	(552)	10/25/2036	1.A FM
00249Y-AC-0	ADMT 2024-NQM6-ADMT 2024-NQM6 A1	06/01/2025	PAYDOWN		410,074	410,074	410,070	410,071	0	3	0	3	0	410,074	0	0	0	10,258	01/01/2070	1.A
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	06/25/2025	PAYDOWN		17,001	17,001	3,918	4,001	0	13,000	0	13,000	0	17,001	0	0	0	68	03/25/2037	1.A FM
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1	06/01/2025	PAYDOWN		(3,737)	5,373	4,176	4,666	0	(952)	105	(1,057)	0	(3,737)	0	0	0	220	10/01/2036	5.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2	06/01/2025	PAYDOWN		6,088	6,088	5,556	6,278	0	(190)	0	(190)	0	6,088	0	0	0	202	04/01/2036	1.A FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1	06/01/2025	PAYDOWN		2,369	2,297	1,515	1,594	0	740	0	740	0	2,369	0	0	0	53	08/01/2035	1.A FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1	06/01/2025	PAYDOWN		14,341	14,357	13,998	14,925	0	(563)	0	(563)	0	14,341	0	0	0	388	10/01/2026	4.B FM
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30	06/01/2025	PAYDOWN		204	204	206	199	0	5	0	5	0	204	0	0	0	5	12/01/2032	1.A FM
07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4	06/01/2025	PAYDOWN		488,476	488,476	410,320	452,615	0	35,861	0	35,861	0	488,476	0	0	0	27,478	05/01/2037	1.A FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A	06/01/2025	PAYDOWN		53,733	58,490	48,141	56,102	0	5,716	4,703	1,013	0	53,733	0	0	0	1,774	02/01/2047	1.A FM
40446A-AA-3	HTAP Issuer Trust 2025-1-HTAP 2025-1 A	06/01/2025	PAYDOWN		372,577	372,577	365,363	0	0	7,214	0	7,214	0	372,577	0	0	0	0	11/01/2042	2.B FE
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2	06/01/2025	PAYDOWN		347,377	347,377	347,374	347,374	0	3	0	3	0	347,377	0	0	0	4,642	12/01/2066	1.A
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2	06/01/2025	PAYDOWN		7,503	7,503	6,517	6,459	0	1,044	0	1,044	0	7,503	0	0	0	201	03/01/2037	4.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A	06/01/2025	PAYDOWN		5,245	5,245	4,883	5,209	0	36	0	36	0	5,245	0	0	0	92	05/01/2035	1.A FM
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15	06/25/2025	PAYDOWN		26,340	26,340	26,340	26,975	0	(635)	0	(635)	0	26,340	0	0	0	672	06/25/2033	1.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2025	PAYDOWN		7,095	9,424	7,137	7,799	0	1,077	0	1,077	0	7,095	0	0	0	215	02/01/2037	1.A FM
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M	06/25/2025	PAYDOWN		328,523	328,523	237,152	319,260	0	9,263	0	9,263	0	328,523	0	0	0	6,600	07/25/2035	1.A FM
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	06/01/2025	PAYDOWN		8,025	8,025	8,142	8,209	0	(183)	0	(183)	0	8,025	0	0	0	116	11/01/2049	1.A
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2025	PAYDOWN		35,488	35,488	34,826	35,087	0	401	0	401	0	35,488	0	0	0	604	07/01/2052	1.A
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1	06/01/2025	PAYDOWN		484	482	236	239	0	251	0	251	0	484	0	0	0	12	08/01/2037	1.A FM
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2	06/01/2025	PAYDOWN		144,552	144,552	141,468	142,272	0	2,280	0	2,280	0	144,552	0	0	0	2,921	01/01/2067	1.B
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2	06/01/2025	PAYDOWN		361,126	361,126	360,568	360,626	0	500	0	500	0	361,126	0	0	0	5,833	01/01/2067	1.A
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A	06/01/2025	PAYDOWN		0	25,197	16,838	18,403	0	(414)	0	(414)	0	0	0	0	0	398	08/01/2036	1.A FM
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A	06/01/2025	PAYDOWN		269,127	269,127	117,070	245,884	0	23,243	0	23,243	0	269,127	0	0	0	6,493	06/01/2045	1.A FM
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4	06/01/2025	PAYDOWN		968	968	966	955	0	14	0	14	0	968	0	0	0	9	05/01/2035	1.A FM
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	06/01/2025	PAYDOWN		102,415	102,415	104,559	105,819	0	(3,404)	0	(3,404)	0	102,415	0	0	0	1,343	11/01/2049	1.A
92538X-AC-9	Verus Securitization Tru-VERUS 2022-2 A3	06/01/2025	PAYDOWN		161,273	161,273	149,958	0	0	11,314	0	11,314	0	161,273	0	0	0	2,128	02/01/2067	1.A
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6	06/01/2025	PAYDOWN		45,362	68,348	59,057	65,401	0	(563)	0	(563)	0	45,362	0	0	0	1,181	06/01/2037	4.C FM
67119F-AA-1	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A1	06/01/2025	PAYDOWN		378,057	378,057	378,055	378,056	0	0	0	0	0	378,057	0	0	0	9,587	03/01/2064	1.A
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	06/01/2025	PAYDOWN		3,465	3,465	3,075	3,429	0	35	0	35	0	3,465	0	0	0	73	07/01/2035	1.A FM
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1	06/25/2025	PAYDOWN		7,933	7,933	5,950	4,385	0	3,548	0	3,548	0	7,933	0	0	0	134	10/25/2046	1.A FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N	06/01/2025	PAYDOWN		8,199	10,602	5,455	6,642	0	2,506	0	2,506	0	8,199	0	0	0	246	02/01/2035	1.A FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1	06/01/2025	PAYDOWN		5,194	13,421	11,724	11,988	0	572	0	572	0	5,194	0	0	0	299	04/01/2037	3.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	06/01/2025	PAYDOWN		129,580	129,580	97,580	99,495	0	32,234	2,149	30,085	0	129,580	0	0	0	3,253	03/01/2036	1.A FM
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1	06/01/2025	PAYDOWN		216,821	216,821	214,500	215,553	0	1,268	0	1,268	0	216,821	0	0	0	3,519	01/01/2067	1.A
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2	06/01/2025	PAYDOWN		156,757	156,757	153,674	154,334	0	2,423	0	2,423	0	156,757	0	0	0	3,134	02/01/2067	1.D
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1	06/01/2025	PAYDOWN		1,968	1,968	1,905	1,960	0	8	0	8	0	1,968	0	0	0	44	02/01/2037	1.A FM
92538N-AC-1	Verus Securitization Tru-VERUS 2022-4 A3	06/01/2025	PAYDOWN		54,692	54,692	53,445	53,521	0	1,172	0	1,172	0	54,692	0	0	0	1,147	04/01/2067	1.B
35042@-AB-0	Foundation Finance Trust - Fixed Class B	06/15/2025	CA_CASH_CLOSE		255,808	255,808	253,866	253,866	0	0	0	0	0	253,866	0	1,942	1,942	8,016	10/15/2042	1.C PL
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A	06/01/2025	PAYDOWN		7,774	7,774	6,779	7,610	0	(3,131)	0	(3,131)	0	7,774	0	0	0	125	04/01/2031	6. *
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A	06/25/2025	PAYDOWN		39,953	41,716	31,284	34,899	0	6,376	204	6,172	0	39,953	0	0	0	1,170	01/25/2037	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	06/01/2025	PAYDOWN		19,326	19,326	12,483	13,288	0	6,039	0	6,039	0	19,326	0	0	0	334	01/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79582M-AA-9	Saluda Grade Alternative-GRADE 2024-FIG5	06/01/2025	PAYDOWN		374,559	374,559	374,558	374,559	0	0	0	0	0	374,559	0	0	0	9,466	04/01/2054	1.A FE
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	06/25/2025	PAYDOWN		36,366	36,366	18,910	26,748	0	9,618	0	9,618	0	36,366	0	0	0	202	08/25/2038	1.A FM
36830F-AN-6	GCAT 2024-INV3 Trust- 36830FAN6	06/01/2025	PAYDOWN		123,844	123,844	124,038	124,028	0	(184)	0	(184)	0	123,844	0	0	0	3,035	09/01/2054	1.A
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1	06/01/2025	PAYDOWN		743,032	743,032	743,025	743,032	0	0	0	0	0	743,032	0	0	0	11,586	03/01/2067	1.C FE
92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2	06/01/2025	PAYDOWN		144,374	144,374	141,012	142,052	0	2,321	0	2,321	0	144,374	0	0	0	2,837	06/01/2067	1.A
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2	06/01/2025	PAYDOWN		7,423	7,423	6,767	6,362	0	1,061	0	1,061	0	7,423	0	0	0	194	04/01/2037	1.A FM
05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8	06/01/2025	PAYDOWN		8,164	10,637	9,522	10,496	0	408	525	(117)	0	8,164	0	0	0	434	01/01/2036	1.G FM
93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10	06/01/2025	PAYDOWN		4,602	4,447	4,263	4,475	0	12	0	12	0	4,602	0	0	0	97	09/01/2036	4.C FM
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL	06/25/2025	PAYDOWN		11,788	11,788	9,936	9,988	0	1,801	0	1,801	0	11,788	0	0	0	206	03/25/2035	1.A FM
17314Q-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2	06/01/2025	PAYDOWN		0	1,658	564	421	0	143	0	143	0	0	0	0	0	29	01/01/2036	1.A FM
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C	06/25/2025	PAYDOWN		26,536	26,535	20,524	24,277	0	2,464	0	2,464	0	26,536	0	0	0	555	05/25/2036	1.A FM
00703Q-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1	06/25/2025	PAYDOWN		63,778	63,778	28,432	28,660	0	37,734	2,616	35,118	0	63,778	0	0	0	626	08/25/2036	1.A FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	06/01/2025	PAYDOWN		17	4,593	3,689	4,032	0	100	169	(69)	0	17	0	0	0	130	03/01/2036	1.A FM
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1	06/01/2025	PAYDOWN		7,034	7,034	6,861	6,827	0	207	0	207	0	7,034	0	0	0	93	10/01/2032	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	06/01/2025	PAYDOWN		2,956	2,758	2,639	2,719	0	54	0	54	0	2,956	0	0	0	65	01/01/2036	1.G FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	06/01/2025	PAYDOWN		15,286	20,572	18,023	20,126	0	(263)	0	(263)	0	15,286	0	0	0	316	06/01/2037	5.B FM
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A	06/01/2025	PAYDOWN		30,976	14,925	14,968	15,880	0	(3,508)	0	(3,508)	0	30,976	0	0	0	454	02/01/2036	5.C FM
64831V-AC-6	New Residential Mortgage-NRZT 2022-NQM5	06/01/2025	PAYDOWN		204,010	204,010	199,489	202,647	0	1,363	0	1,363	0	204,010	0	0	0	6,274	11/01/2052	1.A
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A	06/01/2025	PAYDOWN		25,519	25,519	24,268	25,340	0	179	0	179	0	25,519	0	0	0	508	11/01/2035	1.A FM
67120G-AD-0	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A2	06/01/2025	PAYDOWN		332,612	332,612	332,606	332,604	0	8	0	8	0	332,612	0	0	0	11,407	10/01/2064	1.A
465983-AB-0	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	06/01/2025	PAYDOWN		375,391	375,391	375,391	375,391	0	0	0	0	0	375,391	0	0	0	9,115	02/01/2064	1.C FE
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1	06/20/2025	PAYDOWN		45,439	37,951	31,289	34,298	0	5,313	0	5,313	0	45,439	0	0	0	590	12/20/2046	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1	06/25/2025	PAYDOWN		25,885	25,885	16,696	24,087	0	1,798	0	1,798	0	25,885	0	0	0	546	12/25/2035	1.A FM
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	06/01/2025	PAYDOWN		8,038	8,038	1,810	2,256	0	6,734	972	5,762	0	8,038	0	0	0	50	04/01/2037	1.A FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1	06/01/2025	VARIOUS		3,339	5,174	4,515	(119,632)	0	(12,961)	0	(12,961)	0	3,339	0	0	0	(16,498)	04/01/2037	1.D FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1	05/27/2025	PAYDOWN		1,062	1,062	866	1,049	0	14	0	14	0	1,062	0	0	0	15	11/25/2035	1.A FM
465983-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	06/01/2025	PAYDOWN		422,315	422,315	422,310	422,310	0	5	0	5	0	422,315	0	0	0	9,809	02/01/2064	1.A FE
46658T-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-12 A	06/01/2025	PAYDOWN		1,658,445	1,658,445	1,658,963	1,658,966	0	(522)	0	(522)	0	1,658,445	0	0	0	39,907	06/01/2055	1.A FE
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1	06/01/2025	PAYDOWN		601,876	601,876	599,759	601,876	0	0	0	0	0	601,876	0	0	0	8,665	01/01/2067	1.A
Q7S0DQ-AC-9	RedZed Trust Series 2024-REDZE 2024-3 A2	06/10/2025	PAYDOWN		104,434	104,434	107,131	99,911	0	0	0	0	7,221	107,131	(2,698)	0	(2,698)	3,254	03/09/2056	1.A FE
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1	06/01/2025	PAYDOWN		13,324	13,223	9,136	9,749	0	(16,927)	(14,867)	(2,060)	0	13,324	0	0	0	291	05/01/2036	1.A FM
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA	06/01/2025	PAYDOWN		1,040,433	1,040,433	1,040,415	1,040,425	0	8	0	8	0	1,040,433	0	0	0	11,231	12/01/2066	1.A FE
12664A-AF-6	CSMC 2022-ATH3-CSMC 2022-ATH3 A3	06/01/2025	PAYDOWN		133,793	133,793	133,792	133,793	0	0	0	0	0	133,793	0	0	0	4,407	08/01/2067	1.A
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A	06/01/2025	PAYDOWN		474	260	256	260	0	29	0	29	0	474	0	0	0	8	01/01/2036	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A	05/01/2025	PAYDOWN		0	42	12	9	0	2	0	2	0	0	0	0	0	2	01/01/2037	1.A FM
04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1	06/01/2025	PAYDOWN		140,724	140,724	139,022	140,417	0	307	0	307	0	140,724	0	0	0	2,910	07/01/2057	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2	06/01/2025	PAYDOWN		468,726	468,726	465,870	465,199	0	3,527	0	3,527	0	468,726	0	0	0	5,436	05/01/2051	1.A
47232A-AF-5	Jefferies Resecuritizati-JMAC 2008-R3 2A	06/01/2025	PAYDOWN		112,554	112,554	64,402	115,100	0	(2,546)	0	(2,546)	0	112,554	0	0	0	1,793	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A	06/01/2025	PAYDOWN		365	365	284	301	0	64	0	64	0	365	0	0	0	10	06/01/2036	1.A FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A	06/01/2025	PAYDOWN		4,069	5,090	5,260	5,278	0	(193)	0	(193)	0	4,069	0	0	0	103	06/01/2037	5.A FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A	06/01/2025	PAYDOWN		94,600	84,338	71,644	74,048	0	13,783	0	13,783	0	94,600	0	0	0	1,243	10/01/2035	1.A FM
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1	06/01/2025	PAYDOWN		474,252	474,252	474,245	474,247	0	5	0	5	0	474,252	0	0	0	6,370	01/01/2067	1.A
10571D-AD-1	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2025	PAYDOWN		131,432	131,432	126,091	126,117	0	5,315	0	5,315	0	131,432	0	0	0	4,583	08/01/2053	1.C FE
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A	06/01/2025	PAYDOWN		14,187	14,187	12,414	13,559	0	628	0	628	0	14,187	0	0	0	331	12/01/2035	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5	06/25/2025	PAYDOWN		10,282	10,282	7,686	9,033	0	1,249	0	1,249	0	10,282	0	0	0	204	10/25/2034	1.A FM
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	06/01/2025	PAYDOWN		4,965	4,965	4,044	3,993	0	972	0	972	0	4,965	0	0	0	165	01/01/2037	3.C FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1	06/01/2025	PAYDOWN		28,534	33,300	31,566	30,258	0	2,611	0	2,611	0	28,534	0	0	0	(224)	04/01/2036	1.A FM
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2	06/01/2025	PAYDOWN		3,943	3,497	3,138	3,172	0	437	42	395	0	3,943	0	0	0	87	04/01/2036	4.B FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	06/01/2025	PAYDOWN		10,627	11,022	8,438	8,875	0	2,072	0	2,072	0	10,627	0	0	0	253	11/01/2035	2.C FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A	06/01/2025	PAYDOWN		5,092	5,092	4,923	5,092	0	0	0	0	0	5,092	0	0	0	129	02/01/2035	1.A FM
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7	06/01/2025	PAYDOWN		12,067	12,042	5,833	5,958	0	6,085	(7)	6,092	0	12,067	0	0	0	290	12/01/2035	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA	05/27/2025	PAYDOWN		7,359	7,359	4,563	7,135	0	224	0	224	0	7,359	0	0	0	125	05/25/2047	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	06/01/2025	PAYDOWN		41,270	41,270	40,631	39,966	0	1,305	0	1,305	0	41,270	0	0	0	1,282	02/01/2035	1.A FM
19688Y-AB-0	COLT 2024-7 Mortgage Loa-COLT 2024-7 A2	06/01/2025	PAYDOWN		399,655	399,655	399,649	399,650	0	5	0	5	0	399,655	0	0	0	11,451	12/01/2069	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	06/01/2025	PAYDOWN		3,582	3,567	2,477	2,639	0	1,063	127	936	0	3,582	0	0	0	73	05/01/2036	1.A FM
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8	06/01/2025	PAYDOWN		1,813	1,813	1,816	1,818	0	(5)	0	(5)	0	1,813	0	0	0	26	10/01/2059	1.A
92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1	06/01/2025	PAYDOWN		212,195	212,195	209,996	212,195	0	0	0	0	0	212,195	0	0	0	5,196	08/01/2067	1.C
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A	06/01/2025	PAYDOWN		6,095	6,095	5,994	6,095	0	0	0	0	0	6,095	0	0	0	185	12/01/2035	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	06/01/2025	PAYDOWN		66,499	70,220	33,160	38,125	0	30,149	0	30,149	0	66,499	0	0	0	1,474	04/01/2037	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1	06/01/2025	PAYDOWN		5,330	5,330	5,117	5,217	0	114	0	114	0	5,330	0	0	0	128	03/01/2035	1.G FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1	06/01/2025	PAYDOWN		221	226	196	210	0	15	0	15	0	221	0	0	0	4	09/01/2037	4.C FM
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1	06/01/2025	PAYDOWN		356,617	356,617	356,613	356,615	0	2	0	2	0	356,617	0	0	0	5,937	12/01/2066	1.A FE
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A	06/01/2025	PAYDOWN		35,954	34,228	28,849	31,188	0	3,548	0	3,548	0	35,954	0	0	0	784	02/01/2047	1.B FM
196919-AB-0	COLT 2024-INV3 Mortgage -COLT 2024-INV3	06/01/2025	PAYDOWN		315,911	315,911	315,905	315,906	0	4	0	4	0	315,911	0	0	0	7,652	09/01/2069	1.B FE
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1	06/01/2025	PAYDOWN		23,816	23,816	24,240	24,453	0	(637)	0	(637)	0	23,816	0	0	0	307	09/01/2049	1.A
36831B-CC-6	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B1	06/01/2025	PAYDOWN		26,042	26,042	27,605	27,463	0	(1,421)	0	(1,421)	0	26,042	0	0	0	887	01/01/2054	1.A
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3	06/01/2025	PAYDOWN		61,564	61,564	59,025	61,564	0	0	0	0	0	61,564	0	0	0	1,361	07/01/2036	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	06/01/2025	PAYDOWN		6,461	6,461	6,496	6,461	0	0	0	0	0	6,461	0	0	0	180	09/01/2034	1.A FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL	06/20/2025	PAYDOWN		18,914	18,914	13,340	17,728	0	1,186	0	1,186	0	18,914	0	0	0	310	08/19/2045	1.A FM
Q738AB-AC-5	Pepper Residential Secur-PEPAU 40 A2	06/12/2025	PAYDOWN		514,420	514,420	528,831	497,236	0	0	0	0	31,595	528,831	(14,411)	0	(14,411)	20,499	11/12/2065	1.A FE
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A	06/01/2025	PAYDOWN		172,564	151,816	131,278	129,930	0	27,820	0	27,820	0	172,564	0	0	0	4,483	09/01/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A	06/25/2025	PAYDOWN		53,163	53,163	30,471	29,141	0	0	0	0	0	29,141	0	24,022	24,022	1,049	08/25/2035	1.A FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1	06/01/2025	PAYDOWN		780	780	774	780	0	0	0	0	0	780	0	0	0	17	03/01/2035	1.A FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	06/01/2025	PAYDOWN		124	134	131	137	0	(4)	0	(4)	0	124	0	0	0	3	11/01/2035	3.B FM
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1	06/01/2025	PAYDOWN		212,485	212,485	207,970	211,154	0	1,331	0	1,331	0	212,485	0	0	0	3,922	03/01/2067	1.A FE
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3	06/25/2025	PAYDOWN		43,562	43,562	36,211	43,299	0	262	0	262	0	43,562	0	0	0	881	03/25/2035	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5	06/01/2025	PAYDOWN		208,560	208,560	188,291	184,499	0	24,061	0	24,061	0	208,560	0	0	0	3,367	02/01/2035	1.A FM
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1	06/01/2025	PAYDOWN		62,260	62,260	55,956	58,037	0	4,223	0	4,223	0	62,260	0	0	0	464	08/01/2066	1.A
673911-AD-5	ONSLOW BAY FINANCIAL LLC-OBX 2024-NQM17	06/01/2025	PAYDOWN		217,032	217,032	217,030	217,030	0	2	0	2	0	217,032	0	0	0	5,353	11/01/2064	1.A
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2025	PAYDOWN		3,544	3,544	1,818	1,860	0	1,684	0	1,684	0	3,544	0	0	0	90	03/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	06/01/2025	PAYDOWN		1,204	1,204	1,144	928	0	276	0	276	0	1,204	0	0	0	32	01/01/2037	1.A FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	06/01/2025	PAYDOWN		56,355	65,667	50,866	58,872	0	4,597	0	4,597	0	56,355	0	0	0	1,624	05/01/2037	5.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A	06/01/2025	PAYDOWN		12,129	12,064	2,356	5,942	0	6,174	0	6,174	0	12,129	0	0	0	265	05/01/2037	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1	06/01/2025	PAYDOWN		13,655	13,655	13,605	13,293	0	0	0	0	0	13,293	0	362	362	327	02/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A	06/01/2025	PAYDOWN		58,796	58,796	48,066	54,370	0	4,426	0	4,426	0	58,796	0	0	0	1,900	06/01/2033	3.A FM
316922-AA-1	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 A	06/01/2025	PAYDOWN		445,156	445,156	445,142	0	0	14	0	14	0	445,156	0	0	0	4,246	06/01/2055	1.A FE
924926-AD-0	Verus Securitization Tru-VERUS 2024-R1 A	06/01/2025	PAYDOWN		314,998	314,998	314,993	314,993	0	4	0	4	0	314,998	0	0	0	7,249	09/01/2069	1.C FE
89171U-AG-4	Towd Point Mortgage Trus-TPMT 2015-4 M2	06/01/2025	PAYDOWN		714,688	714,688	706,604	714,438	0	249	0	249	0	714,688	0	0	0	10,275	04/01/2055	1.A
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1	06/01/2025	PAYDOWN		102,939	102,939	102,938	102,939	0	0	0	0	0	102,939	0	0	0	2,163	04/01/2067	1.A FE
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	06/01/2025	PAYDOWN		115,956	112,783	98,926	102,616	0	14,997	3,812	11,185	0	115,956	0	0	0	2,091	05/01/2036	1.A FM
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1	06/01/2025	PAYDOWN		3,277	3,277	3,396	3,325	0	(48)	0	(48)	0	3,277	0	0	0	96	02/01/2033	2.B FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	06/01/2025	PAYDOWN		2,400	4,105	4,128	4,123	0	68	0	68	0	2,400	0	0	0	131	01/01/2038	4.B FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	06/01/2025	PAYDOWN		7,387	7,387	7,419	7,364	0	23	0	23	0	7,387	0	0	0	166	07/01/2034	4.C FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A	06/01/2025	PAYDOWN		54,562	38,078	30,816	29,084	0	15,130	122	15,008	0	54,562	0	0	0	2,508	12/01/2035	1.C FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	06/01/2025	PAYDOWN		76,349	76,349	21,030	24,340	0	55,723	3,714	52,009	0	76,349	0	0	0	518	10/01/2046	1.A FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13	06/25/2025	PAYDOWN		36,257	36,016	28,947	29,496	0	6,400	26	6,374	0	36,257	0	0	0	1,765	09/25/2035	2.C FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	06/26/2025	PAYDOWN		40,615	40,615	38,127	35,971	0	4,644	0	4,644	0	40,615	0	0	0	759	10/26/2034	1.A FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N	06/01/2025	PAYDOWN		12,835	13,822	11,086	12,015	0	1,413	0	1,413	0	12,835	0	0	0	313	07/01/2035	1.A FM
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A	06/20/2025	PAYDOWN		47,399	47,399	41,578	45,526	0	1,873	0	1,873	0	47,399	0	0	0	927	09/19/2044	5.C FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2025	PAYDOWN		15,122	15,122	14,906	14,693	0	429	0	429	0	15,122	0	0	0	377	11/01/2035	1.A FM
67120G-AE-8	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A3	06/01/2025	PAYDOWN		221,741	221,741	221,741	221,740	0	1	0	1	0	221,741	0	0	0	8,294	10/01/2064	1.A
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A	06/25/2025	PAYDOWN		19,608	19,608	17,144	19,035	0	574	0	574	0	19,608	0	0	0	358	07/25/2036	2.C FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12	06/01/2025	PAYDOWN		58,628	58,628	55,786	57,418	0	1,210	0	1,210	0	58,628	0	0	0	1,436	10/01/2035	1.A FM
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21	06/01/2025	PAYDOWN		41,593	16,117	13,950	15,037	0	2,114	0	2,114	0	41,593	0	0	0	402	02/01/2037	4.C FM
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1	06/01/2025	PAYDOWN		136,639	140,348	137,627	142,545	0	(3,095)	0	(3,095)	0	136,639	0	0	0	2,261	05/01/2035	4.B FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9	06/01/2025	PAYDOWN		847	8,054	6,026	6,754	0	(412)	0	(412)	0	847	0	0	0	204	08/01/2035	1.A FM
403969-AC-2	HOMES 2025-AFC1 Trust-HOMES 2025-AFC1 A1	06/01/2025	PAYDOWN		247,404	247,404	247,403	0	0	2	0	2	0	247,404	0	0	0	5,099	01/01/2060	1.A FE
61776Q-AC-0	Morgan Stanley Residenti-MSRM 2024-3 A2	06/01/2025	PAYDOWN		592,377	592,377	592,155	592,164	0	213	0	213	0	592,377	0	0	0	18,984	07/01/2054	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7	06/01/2025	PAYDOWN		2	2	1	2	0	0	0	0	0	2	0	0	0	0	03/01/2033	1.A FM
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1	06/01/2025	PAYDOWN		402,894	402,894	402,589	402,632	0	261	0	261	0	402,894	0	0	0	7,153	09/01/2061	1.A
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1	06/25/2025	PAYDOWN		663	663	381	604	0	59	0	59	0	663	0	0	0	13	08/25/2035	1.A FM
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	06/01/2025	PAYDOWN		11,810	12,684	12,139	12,430	0	198	0	198	0	11,810	0	0	0	275	05/01/2037	2.C FM
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	06/01/2025	PAYDOWN		265,475	265,475	272,444	271,736	0	(6,261)	0	(6,261)	0	265,475	0	0	0	2,741	03/01/2051	1.A
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2	06/01/2025	PAYDOWN		97,802	97,802	97,802	97,802	0	0	0	0	0	97,802	0	0	0	2,400	04/01/2067	1.C FE
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2	06/25/2025	PAYDOWN		17,318	17,318	12,189	15,634	0	1,685	0	1,685	0	17,318	0	0	0	388	09/25/2045	2.C FM
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4	06/25/2025	PAYDOWN		109,883	109,883	48,107	51,175	0	58,708	0	58,708	0	109,883	0	0	0	1,350	05/25/2037	2.B FM
55274Q-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A	06/01/2025	PAYDOWN		26,131	26,131	24,630	17,960	0	8,171	0	8,171	0	26,131	0	0	0	652	06/01/2036	3.C FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2	06/01/2025	PAYDOWN		5,171	5,171	4,566	4,315	0	856	0	856	0	5,171	0	0	0	134	05/01/2036	1.A FM
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	06/01/2025	PAYDOWN		83,495	83,495	74,795	75,922	0	7,573	0	7,573	0	83,495	0	0	0	617	02/01/2043	1.A
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A	06/26/2025	PAYDOWN		274,229	241,441	166,873	201,498	0	51,583	0	51,583	0	274,229	0	0	0	7,644	01/26/2036	1.A FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	06/01/2025	PAYDOWN		85,429	67,356	49,312	48,761	0	26,212	0	26,212	0	85,429	0	0	0	1,387	02/01/2037	1.A FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A	06/01/2025	PAYDOWN		75,249	75,249	55,073	66,000	0	9,248	0	9,248	0	75,249	0	0	0	2,280	06/01/2036	1.A FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1	06/01/2025	PAYDOWN		1	1	0	0	0	0	0	0	0	1	0	0	0	0	12/01/2035	1.A FM
000000-00-0	Merrion Square Residenti-MERRI 2024-1A A	06/24/2025	PAYDOWN		514,658	514,658	482,226	461,916	0	3,475	0	3,475	19,964	485,355	29,303	0	29,303	12,735	03/24/2081	1.A FE
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	06/01/2025	PAYDOWN		127,996	127,996	131,156	133,117	0	(5,121)	0	(5,121)	0	127,996	0	0	0	1,914	03/01/2050	1.A
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	06/01/2025	PAYDOWN		13,971	13,971	14,032	13,865	0	106	0	106	0	13,971	0	0	0	294	11/01/2034	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A	06/25/2025	PAYDOWN		23,034	29,161	29,016	26,961	0	1,976	0	1,976	0	23,034	0	0	0	970	11/25/2042	1.A FM
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2	06/01/2025	PAYDOWN		12,799	12,545	6,853	10,528	0	2,149	0	2,149	0	12,799	0	0	0	1,564	05/01/2035	1.G FM
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2	06/01/2025	PAYDOWN		66,778	66,778	55,797	60,494	0	6,284	0	6,284	0	66,778	0	0	0	1,706	05/01/2035	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	55	02/25/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A	06/25/2025	PAYDOWN		3,744	3,810	2,662	2,304	0	1,486	0	1,486	0	3,744	0	0	0	75	08/25/2035	1.A FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2025	PAYDOWN		2,137	2,166	1,982	2,056	0	105	0	105	0	2,137	0	0	0	46	11/01/2036	1.A FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A	05/01/2025	PAYDOWN		0	1	1	0	0	0	0	0	0	0	0	0	0	7	01/01/2037	4.A FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2025	PAYDOWN		12,556	12,725	11,842	12,412	0	290	0	290	0	12,556	0	0	0	268	11/01/2036	1.A FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A	06/01/2025	PAYDOWN		2,733	2,733	2,099	2,456	0	277	0	277	0	2,733	0	0	0	67	06/01/2035	4.C FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31	06/01/2025	PAYDOWN		2,871	2,871	2,570	2,963	0	(93)	0	(93)	0	2,871	0	0	0	62	01/01/2036	5.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2	06/01/2025	PAYDOWN		3,107	3,107	2,851	2,982	0	125	0	125	0	3,107	0	0	0	72	01/01/2035	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	06/01/2025	PAYDOWN		81,738	81,738	65,798	78,847	0	2,890	0	2,890	0	81,738	0	0	0	1,640	07/01/2037	1.A FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C	06/01/2025	PAYDOWN		0	26,192	17,194	17,511	0	2,289	0	2,289	0	0	0	0	0	748	03/01/2036	5.C FM
20775C-YF-5	Connecticut Housing Fina-REVENUE BONDS	05/15/2025	CALL 100		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,722	05/15/2035	1.A FE
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1	06/01/2025	PAYDOWN		127,807	127,807	130,743	130,815	0	(3,008)	0	(3,008)	0	127,807	0	0	0	1,886	02/01/2050	1.A
12664A-AE-9	CSMC 2022-ATH3-CSMC 2022-ATH3 A2	06/01/2025	VARIOUS		31,421	31,421	31,421	31,421	0	0	0	0	0	31,421	0	0	0	879	08/01/2067	1.A
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2	06/01/2025	PAYDOWN		259,100	259,100	259,096	259,096	0	4	0	4	0	259,100	0	0	0	2,580	11/01/2066	1.B
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3	06/01/2025	PAYDOWN		347,377	347,377	347,371	347,372	0	5	0	5	0	347,377	0	0	0	4,869	12/01/2066	1.A
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A	06/01/2025	PAYDOWN		10,149	10,149	10,263	10,287	0	(138)	0	(138)	0	10,149	0	0	0	300	07/01/2034	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A	06/01/2025	PAYDOWN		801	815	432	504	0	304	0	304	0	801	0	0	0	15	04/01/2037	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9	06/01/2025	PAYDOWN		6,451	8,690	8,464	8,211	0	473	0	473	0	6,451	0	0	0	199	09/01/2035	4.C FM
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1	06/01/2025	PAYDOWN		43,908	43,908	41,054	43,908	0	0	0	0	0	43,908	0	0	0	1,033	03/01/2035	1.A FM
74970F-AA-5	RMF Proprietary Issuance-RPIT 2022-3 A	05/25/2025	PAYDOWN		141,958	141,958	132,075	137,450	0	4,508	0	4,508	0	141,958	0	0	0	2,135	08/25/2062	1.A FE
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF	06/01/2025	PAYDOWN		23,065	23,065	5,973	6,165	0	16,884	(16)	16,900	0	23,065	0	0	0	315	07/01/2036	1.A FM
795924-AA-7	Saluda Grade Alternative-GRADE 2024-INV1	06/01/2025	PAYDOWN		456,324	456,324	456,315	456,317	0	7	0	7	0	456,324	0	0	0	13,922	08/01/2059	1.A FE
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB	06/25/2025	PAYDOWN		167,026	205,363	177,360	169,760	0	30,118	0	30,118	0	167,026	0	0	0	6,451	05/25/2035	1.A FM
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2025	PAYDOWN		35,488	35,488	34,142	34,502	0	986	0	986	0	35,488	0	0	0	599	07/01/2052	1.D
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A	06/01/2025	PAYDOWN		10,882	11,523	1,991	3,440	583	7,975	1,050	7,508	0	10,882	0	0	0	162	02/01/2032	6. *
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2	06/25/2025	PAYDOWN		1,355	1,355	1,053	437	0	918	0	918	0	1,355	0	0	0	19	06/25/2036	1.A FM
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	06/01/2025	PAYDOWN		66,309	66,309	63,325	60,867	0	5,442	0	5,442	0	66,309	0	0	0	737	02/01/2050	1.A
19688M-AC-4	COLT 2022-8 Mortgage Loa-COLT 2022-8 A3	06/01/2025	PAYDOWN		250,750	250,750	246,887	249,630	0	1,120	0	1,120	0	250,750	0	0	0	6,870	08/01/2067	1.F FE
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A	06/25/2025	PAYDOWN		66,079	66,079	55,305	58,906	0	7,173	0	7,173	0	66,079	0	0	0	1,737	01/25/2045	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A	06/01/2025	PAYDOWN		13,825	13,825	12,990	12,385	0	1,440	0	1,440	0	13,825	0	0	0	293	05/01/2035	3.C FM
92841W-AA-7	Vista Point Securitizati-VSTA 2024-CES3	06/01/2025	PAYDOWN		390,317	390,317	390,314	390,316	0	1	0	1	0	390,317	0	0	0	8,951	01/01/2055	1.A FE
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	06/01/2025	PAYDOWN		13,639	18,509	16,359	16,928	0	1,398	0	1,398	0	13,639	0	0	0	422	01/01/2036	5.B FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	06/01/2025	PAYDOWN		27,563	27,563	27,989	28,238	0	(675)	0	(675)	0	27,563	0	0	0	404	09/01/2049	1.A

STATEMENT AS OF JUNE 30, 2025 OF THE MassMutual Ascend Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
30191L-AA-7	FIGRE Trust 2025-HE1-FIGRE 2025-HE1 A	06/01/2025	PAYDOWN		126,800	126,800	126,796	0	0	3	0	3	0	126,800	0	0	0	3,229	01/01/2055	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2	06/01/2025	PAYDOWN		159,448	159,448	155,805	156,754	0	2,694	0	2,694	0	159,448	0	0	0	2,604	03/01/2067	1.C FE
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	06/01/2025	PAYDOWN		14,249	14,249	13,853	14,102	0	147	0	147	0	14,249	0	0	0	446	07/01/2035	1.A FM
002939-AE-6	A&D Mortgage Trust 2024--ADMT 2024-NQM4	06/01/2025	PAYDOWN		465,701	465,701	465,695	465,696	0	5	0	5	0	465,701	0	0	0	11,479	08/01/2069	1.A
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21	06/01/2025	PAYDOWN		287	287	261	278	0	9	0	9	0	287	0	0	0	7	07/01/2035	1.A FM
92540R-AD-6	Verus Securitization Tru-VERUS 2024-9 A2	06/01/2025	PAYDOWN		534,148	534,148	534,139	534,141	0	7	0	7	0	534,148	0	0	0	12,892	11/01/2069	1.C FE
81749N-AB-1	Sequoia Mortgage Trust 2-SEMT 2024-8 A2	06/01/2025	PAYDOWN		1,052,565	1,052,565	1,043,355	1,043,739	0	8,826	0	8,826	0	1,052,565	0	0	0	23,549	09/01/2054	1.A
12551S-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-4 A1	06/01/2025	PAYDOWN		651,085	651,085	638,005	647,029	0	4,056	0	4,056	0	651,085	0	0	0	15,969	10/01/2057	1.C FE
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4	06/01/2025	PAYDOWN		34,750	30,646	28,434	29,748	0	1,120	0	1,120	0	34,750	0	0	0	923	10/01/2035	1.A FM
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2025	PAYDOWN		437,420	437,420	437,415	437,420	0	0	0	0	0	437,420	0	0	0	11,139	08/01/2067	1.B
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A	06/01/2025	PAYDOWN		8,458	8,458	7,760	8,306	0	152	0	152	0	8,458	0	0	0	183	04/01/2035	1.A FM
59023N-AW-8	Merrill Lynch Mortgage I-MLMI 2006-AF2 P	04/01/2025	PAYDOWN		24	24	14	4	0	20	0	20	0	24	0	0	0	0	10/01/2036	2.A FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A	06/01/2025	PAYDOWN		46,264	46,264	32,649	31,311	0	0	0	0	0	31,311	0	14,953	14,953	1,453	07/01/2035	1.A FM
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1	06/01/2025	PAYDOWN		128,685	128,685	132,665	131,515	0	(2,830)	0	(2,830)	0	128,685	0	0	0	2,788	05/01/2062	1.E
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	06/25/2025	PAYDOWN		468,623	468,623	468,623	469,116	0	(493)	0	(493)	0	468,623	0	0	0	3,248	10/25/2050	1.A FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	06/01/2025	PAYDOWN		137,373	137,373	139,777	139,984	0	(2,611)	0	(2,611)	0	137,373	0	0	0	2,009	12/01/2049	1.A
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A	06/01/2025	PAYDOWN		20,657	20,657	17,708	17,766	0	2,900	0	2,900	0	20,657	0	0	0	524	04/01/2035	1.A FM
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A	06/01/2025	PAYDOWN		78,306	78,306	67,958	70,629	0	7,678	0	7,678	0	78,306	0	0	0	1,092	01/01/2031	6. *
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7	06/01/2025	PAYDOWN		50	78	47	46	0	26	0	26	0	50	0	0	0	3	09/01/2037	4.C FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A	06/01/2025	PAYDOWN		24,968	5,677	4,925	4,757	0	(1,610)	0	(1,610)	0	24,968	0	0	0	(67)	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1	06/01/2025	PAYDOWN		20,711	24,137	22,887	22,917	0	879	0	879	0	20,711	0	0	0	816	04/01/2036	2.F FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2025	PAYDOWN		138,436	140,290	131,752	140,379	0	(316)	0	(316)	0	138,436	0	0	0	3,002	11/01/2036	3.B FM
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A	06/01/2025	PAYDOWN		2,326	2,497	2,421	2,059	0	(26)	0	(26)	0	1,921	0	406	406	56	11/01/2046	1.A FM
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	06/25/2025	PAYDOWN		33,662	33,764	30,919	32,745	0	1,058	0	1,058	0	33,662	0	0	0	1,510	06/25/2047	1.A FM
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1	06/01/2025	PAYDOWN		343,573	343,573	343,568	343,573	0	0	0	0	0	343,573	0	0	0	6,336	02/01/2062	1.A
92839H-AA-4	Vista Point Securitizati-VSTA 2024-CES1	06/01/2025	PAYDOWN		599,826	599,826	599,820	599,822	0	3	0	3	0	599,826	0	0	0	21,998	05/01/2054	1.A FE
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE	06/25/2025	PAYDOWN		9,569	9,569	7,045	9,106	0	462	0	462	0	9,569	0	0	0	232	10/25/2034	1.A FM
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2025	PAYDOWN		120,407	120,407	119,386	120,313	0	93	0	93	0	120,407	0	0	0	3,130	08/01/2067	1.E
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7	06/01/2025	PAYDOWN		37,584	34,949	30,673	30,747	0	4,751	116	4,635	0	37,584	0	0	0	710	09/01/2035	1.A FM
04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3	06/01/2025	PAYDOWN		146,354	146,354	140,287	142,610	0	3,744	0	3,744	0	146,354	0	0	0	3,027	07/01/2057	1.A
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5	06/01/2025	PAYDOWN		172,617	172,617	152,334	145,753	0	26,864	0	26,864	0	172,617	0	0	0	3,021	11/01/2034	1.A FM
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2	06/01/2025	PAYDOWN		205,523	205,523	202,529	203,115	0	2,408	0	2,408	0	205,523	0	0	0	4,005	03/01/2067	1.C FE
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB	06/25/2025	PAYDOWN		47,374	46,855	28,549	29,049	0	18,010	0	18,010	0	47,374	0	0	0	944	08/25/2037	1.A FM
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1	04/01/2025	PAYDOWN		2,571	2,571	2,503	2,545	0	26	0	26	0	2,571	0	0	0	53	04/01/2039	1.A FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A	06/20/2025	PAYDOWN		10,632	10,620	9,574	10,600	0	22	0	22	0	10,632	0	0	0	203	12/19/2036	3.A FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A	06/01/2025	PAYDOWN		18,246	18,246	14,455	14,269	0	4,025	0	4,025	0	18,246	0	0	0	418	09/01/2035	2.G FM
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12	06/01/2025	PAYDOWN		24,253	24,253	15,557	20,038	0	4,215	0	4,215	0	24,253	0	0	0	537	08/01/2036	1.A FM
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	06/01/2025	PAYDOWN		9,863	9,863	9,730	9,753	0	110	0	110	0	9,863	0	0	0	143	09/01/2043	1.A
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	06/25/2025	PAYDOWN		238,238	238,238	205,565	246,085	0	(7,848)	0	(7,848)	0	238,238	0	0	0	4,461	01/25/2038	1.A FM
67449A-AB-1	OBX 2025-NQM8 Trust-OBX 2025-NQM8 A2	06/01/2025	PAYDOWN		42,598	42,598	42,598	0	0	0	0	0	0	42,598	0	0	0	200	03/01/2065	1.C FE
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3	06/01/2025	PAYDOWN		479	479	436	479	0	0	0	0	0	479	0	0	0	8	06/01/2035	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5	06/01/2025	PAYDOWN		16,316	16,316	16,378	16,381	0	(64)	0	(64)	0	16,316	0	0	0	395	07/01/2035	1.C FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	06/25/2025	PAYDOWN		114,757	114,757	113,868	114,631	0	126	0	126	0	114,757	0	0	0	1,843	10/25/2063	1.A FE
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1	06/01/2025	PAYDOWN		10,977	10,586	10,569	7,126	0	3,509	0	3,509	0	10,977	0	0	0	249	02/01/2036	1.A FM
933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1	06/01/2025	PAYDOWN		26,613	27,049	24,059	27,079	0	(77)	0	(77)	0	26,613	0	0	0	507	04/01/2037	4.B FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	06/01/2025	PAYDOWN		8,021	7,288	6,369	5,846	0	1,890	0	1,890	0	8,021	0	0	0	167	05/01/2037	1.A FM
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C	06/01/2025	PAYDOWN		33,628	35,587	34,502	34,737	0	1,019	0	1,019	0	33,628	0	0	0	963	08/01/2035	3.B FM
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1	06/01/2025	PAYDOWN		32	19,718	11,504	12,774	0	(963)	0	(963)	0	32	0	0	0	345	07/01/2047	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	06/01/2025	PAYDOWN		1,282	1,282	863	923	0	409	69	340	0	1,282	0	0	0	29	06/01/2036	1.A FM
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3	06/01/2025	PAYDOWN		128,707	128,707	123,075	124,588	0	4,119	0	4,119	0	128,707	0	0	0	3,422	08/01/2067	1.A
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B	06/25/2025	PAYDOWN		(59,700)	18,509	11,723	17,106	0	(12,922)	1,266	(14,188)	0	(59,700)	0	0	0	696	04/25/2036	1.A FM
12665W-AD-2	CSMC 2022-ATH2-CSMC 2022-ATH2 A2	06/01/2025	PAYDOWN		299,025	299,025	290,428	291,933	0	7,092	0	7,092	0	299,025	0	0	0	7,574	05/01/2067	1.A
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2025	PAYDOWN		48,633	41,847	24,814	24,910	0	19,221	0	19,221	0	48,633	0	0	0	1,107	03/01/2036	4.B FM
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3	06/01/2025	PAYDOWN		372,640	372,640	365,771	367,514	0	5,126	0	5,126	0	372,640	0	0	0	7,864	04/01/2067	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	06/01/2025	PAYDOWN		2,358	2,962	2,743	2,608	0	321	0	321	0	2,358	0	0	0	83	02/01/2036	4.B FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	06/01/2025	PAYDOWN		4,797	4,797	4,818	4,761	0	35	0	35	0	4,797	0	0	0	93	11/01/2034	1.A FM
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1	05/01/2025	PAYDOWN		2,839	7	(1)	3	0	1,525	0	1,525	0	2,839	0	0	0	0	04/01/2047	1.A FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5	06/01/2025	PAYDOWN		83,027	83,027	78,253	79,858	0	3,169	0	3,169	0	83,027	0	0	0	1,549	08/01/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	06/25/2025	PAYDOWN		50,679	50,679	41,177	48,083	0	2,597	0	2,597	0	50,679	0	0	0	1,077	04/25/2035	1.A FM
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1	06/01/2025	PAYDOWN		2,826	2,826	2,258	(335)	0	3,161	0	3,161	0	2,826	0	0	0	72	11/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	06/01/2025	PAYDOWN		64,154	65,648	53,655	54,417	0	10,949	0	10,949	0	64,154	0	0	0	1,420	03/01/2038	1.A FM
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3	06/01/2025	PAYDOWN		284,313	284,313	281,896	282,530	0	1,783	0	1,783	0	284,313	0	0	0	5,490	03/01/2067	1.F FE
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1	06/01/2025	PAYDOWN		24,455	16,685	15,989	16,079	0	624	0	624	0	24,455	0	0	0	589	09/01/2036	4.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A	06/01/2025	PAYDOWN		6,596	6,596	6,567	6,596	0	0	0	0	0	6,596	0	0	0	127	06/01/2034	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	06/01/2025	PAYDOWN		133,214	133,433	120,924	121,205	0	12,618	0	12,618	0	133,214	0	0	0	4,505	09/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A	06/01/2025	PAYDOWN		7,502	13,001	8,956	10,364	0	1,473	299	1,174	0	7,502	0	0	0	324	08/01/2036	1.A FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB	06/01/2025	PAYDOWN		65,642	65,642	65,683	65,510	0	132	0	132	0	65,642	0	0	0	1,594	09/01/2033	1.A FM
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3	06/01/2025	PAYDOWN		626,274	626,274	617,057	620,245	0	6,029	0	6,029	0	626,274	0	0	0	10,262	04/01/2062	1.A
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	06/01/2025	PAYDOWN		9,733	9,733	2,786	3,053	0	6,949	556	6,393	0	9,733	0	0	0	83	01/01/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5	06/25/2025	PAYDOWN		36,314	36,314	12,530	12,479	0	23,835	0	23,835	0	36,314	0	0	0	308	10/25/2036	1.A FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1	06/01/2025	PAYDOWN		27,522	27,569	19,210	19,324	0	8,224	(13)	8,237	0	27,522	0	0	0	740	10/01/2035	4.C FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A	06/26/2025	PAYDOWN		44,893	44,893	39,069	43,958	0	935	0	935	0	44,893	0	0	0	1,036	07/26/2036	3.C FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	06/01/2025	PAYDOWN		49,288	49,972	48,303	48,852	0	1,118	0	1,118	0	49,288	0	0	0	1,039	01/01/2047	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6	06/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2037	1.A FM
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2025	PAYDOWN		135,617	135,617	135,617	135,617	0	0	0	0	0	135,617	0	0	0	2,809	08/01/2062	1.A
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	06/01/2025	PAYDOWN		13,152	13,152	14,356	14,389	0	(1,237)	0	(1,237)	0	13,152	0	0	0	316	01/01/2036	1.A FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A	06/25/2025	PAYDOWN		46,750	49,274	36,366	37,905	0	10,456	0	10,456	0	46,750	0	0	0	848	05/25/2036	1.A FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3	06/01/2025	PAYDOWN		27,706	27,545	26,453	27,432	0	125	0	125	0	27,706	0	0	0	527	05/01/2036	1.A FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8	06/01/2025	PAYDOWN		38,314	38,314	34,783	38,022	0	293	0	293	0	38,314	0	0	0	741	12/01/2035	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2	06/25/2025	PAYDOWN		29,228	29,228	16,751	12,185	0	30,678	0	30,678	0	29,228	0	0	0	555	12/25/2036	1.A FM
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3	06/01/2025	PAYDOWN		22,113	22,113	22,400	22,916	0	(803)	0	(803)	0	22,113	0	0	0	358	03/01/2050	1.A
31740J-AA-6	FINANCE OF AMERICA STRUC-FASST 2023-RMF1	06/25/2025	PAYDOWN		773,682	773,682	685,248	699,715	0	73,809	0	73,809	0	773,682	0	0	0	7,439	02/25/2053	1.A FE
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1	06/01/2025	PAYDOWN		163,196	163,196	156,362	162,344	0	852	0	852	0	163,196	0	0	0	3,551	07/01/2036	1.A FM
36831B-CF-9	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B2	06/01/2025	PAYDOWN		19,189	19,189	20,019	19,942	0	(754)	0	(754)	0	19,189	0	0	0	654	01/01/2054	1.A
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL	06/01/2025	PAYDOWN		11,737	11,737	11,400	11,652	0	85	0	85	0	11,737	0	0	0	316	08/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1	06/01/2025	PAYDOWN		5,069	5,069	5,079	4,964	0	106	0	106	0	5,069	0	0	0	128	05/01/2034	1.A FM
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1	06/01/2025	PAYDOWN		214,172	214,172	214,168	214,172	0	0	0	0	0	214,172	0	0	0	4,538	08/01/2067	1.A
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	06/01/2025	PAYDOWN		5,714	6,431	1,476	4,453	0	2,854	1,401	1,453	0	5,714	0	0	0	161	09/01/2036	4.A FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4	06/01/2025	PAYDOWN		4,454	4,454	3,498	3,546	0	908	0	908	0	4,454	0	0	0	111	10/01/2036	1.A FM
10571D-AE-9	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2025	PAYDOWN		70,034	70,034	66,914	66,929	0	3,105	0	3,105	0	70,034	0	0	0	1,571	08/01/2053	1.F FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5	06/01/2025	PAYDOWN		11,232	11,232	7,279	9,815	0	(654)	(68)	(586)	0	11,232	0	0	0	178	11/01/2036	1.A FM
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1	06/01/2025	PAYDOWN		40,922	40,922	36,875	37,658	0	3,264	0	3,264	0	40,922	0	0	0	476	06/01/2043	1.A
67120V-AB-1	OBX Series 2025-NQM2-OBX 2025-NQM2 A2	06/01/2025	PAYDOWN		53,934	53,934	53,934	0	0	1	0	1	0	53,934	0	0	0	1,128	11/01/2064	1.C FE
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A	06/25/2025	PAYDOWN		4,380	3,736	2,249	2,296	0	1,768	0	1,768	0	4,380	0	0	0	93	02/25/2036	4.B FM
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2	06/01/2025	PAYDOWN		14,202	20,935	14,577	16,909	0	1,924	0	1,924	0	14,202	0	0	0	675	07/01/2036	6. FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A	06/01/2025	PAYDOWN		2,781	3,107	314	(392)	0	3,205	0	3,205	0	2,781	0	0	0	95	04/01/2035	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2	06/01/2025	PAYDOWN		151	151	151	151	0	0	0	0	0	151	0	0	0	4	11/01/2031	1.A FM
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4	06/01/2025	PAYDOWN		806	806	636	(82)	0	889	0	889	0	806	0	0	0	8	12/01/2028	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1	06/01/2025	PAYDOWN		868	868	825	854	0	14	0	14	0	868	0	0	0	38	07/01/2034	1.A FM
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1	06/01/2025	PAYDOWN		4,601	5,786	5,392	6,078	0	(374)	0	(374)	0	4,601	0	0	0	120	09/01/2035	4.B FM
92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12	06/01/2025	PAYDOWN		38,532	38,532	37,496	38,532	0	0	0	0	0	38,532	0	0	0	1,285	09/01/2035	1.B FM
924925-AD-2	Verus Securitization Tru-VERUS 2024-7 A2	06/01/2025	PAYDOWN		925,528	925,528	925,516	925,520	0	8	0	8	0	925,528	0	0	0	21,299	09/01/2069	1.A
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1	06/01/2025	PAYDOWN		5,696	5,696	5,490	5,603	0	94	0	94	0	5,696	0	0	0	148	03/01/2034	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A	06/01/2025	PAYDOWN		17,641	17,641	17,145	17,641	0	0	0	0	0	17,641	0	0	0	385	04/01/2035	1.A FM
10571D-AC-3	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2025	PAYDOWN		120,507	120,507	115,925	115,948	0	4,559	0	4,559	0	120,507	0	0	0	4,202	08/01/2053	1.A FE
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A	06/01/2025	PAYDOWN		58,219	58,219	50,482	16,937	0	38,843	0	38,843	0	58,219	0	0	0	799	08/01/2031	1.A FM
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3	06/01/2025	PAYDOWN		51,475	51,475	51,125	51,390	0	85	0	85	0	51,475	0	0	0	1,310	04/01/2067	1.F FE
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	06/01/2025	PAYDOWN		425	425	407	323	0	102	0	102	0	425	0	0	0	9	04/01/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 24	06/01/2025	PAYDOWN		28,923	29,720	28,271	25,113	0	4,482	0	4,482	0	28,923	0	0	0	908	08/01/2035	1.A FM
04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2	06/01/2025	PAYDOWN		146,354	146,354	141,695	143,486	0	2,868	0	2,868	0	146,354	0	0	0	3,027	07/01/2057	1.A
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB	06/01/2025	PAYDOWN		13,140	12,692	8,333	8,237	0	4,584	9	4,575	0	13,140	0	0	0	307	11/01/2036	4.C FM
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2	06/01/2025	PAYDOWN		45,067	45,067	45,066	45,066	0	1	0	1	0	45,067	0	0	0	928	11/01/2061	1.A FE
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1	06/01/2025	PAYDOWN		125,544	125,544	123,033	123,933	0	1,610	0	1,610	0	125,544	0	0	0	1,974	04/01/2044	1.A
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A	06/01/2025	PAYDOWN		29,872	29,872	29,994	29,917	0	(45)	0	(45)	0	29,872	0	0	0	935	06/01/2033	1.A FM
19688X-AA-4	COLT 2024-6 Mortgage Loa-COLT 2024-6 A1	06/01/2025	PAYDOWN		159,900	159,900	159,897	159,900	0	0	0	0	0	159,900	0	0	0	3,614	11/01/2069	1.A FE
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	06/01/2025	PAYDOWN		68,463	68,463	61,059	61,467	0	7,216	219	6,997	0	68,463	0	0	0	1,935	09/01/2033	1.A FM
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A	06/01/2025	PAYDOWN		314	314	320	314	0	0	0	0	0	314	0	0	0	9	03/01/2035	1.A FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1	06/01/2025	PAYDOWN		187,267	187,267	187,265	187,267	0	0	0	0	0	187,267	0	0	0	2,251	01/01/2067	1.A FE
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	06/01/2025	PAYDOWN		48,998	49,709	31,452	31,994	0	17,440	0	17,440	0	48,998	0	0	0	1,259	08/01/2037	1.A FM
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	06/01/2025	PAYDOWN		4,213	4,213	4,266	4,267	0	(54)	0	(54)	0	4,213	0	0	0	65	02/01/2050	1.A
55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2	06/01/2025	PAYDOWN		40,824	40,824	40,246	40,600	0	223	0	223	0	40,824	0	0	0	884	11/01/2067	1.A
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	06/01/2025	PAYDOWN		15,216	15,216	14,641	14,817	0	575	0	575	0	15,216	0	0	0	337	01/01/2036	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	06/01/2025	PAYDOWN		18,698	20,341	16,901	18,093	0	1,943	0	1,943	0	18,698	0	0	0	326	12/01/2036	1.A FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5	06/01/2025	PAYDOWN		1,510	1,510	1,375	1,564	0	(54)	0	(54)	0	1,510	0	0	0	37	12/01/2035	1.A FM
105925-AB-7	BRAVO Residential Fundin-BRAVO 2024-NQM5	06/01/2025	PAYDOWN		204,261	204,261	204,258	204,259	0	3	0	3	0	204,261	0	0	0	7,004	06/01/2064	1.A
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4	06/01/2025	PAYDOWN		221,708	223,819	214,454	225,366	0	(1,864)	0	(1,864)	0	221,708	0	0	0	5,694	11/01/2036	2.C FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13	06/25/2025	PAYDOWN		68,744	68,744	41,203	44,465	0	24,279	0	24,279	0	68,744	0	0	0	1,409	07/25/2036	1.A FM
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2	06/27/2025	PAYDOWN		70,871	70,871	51,439	66,663	0	4,298	0	4,298	0	70,871	0	0	0	3,090	12/27/2036	1.A FM
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2	06/01/2025	PAYDOWN		89,334	89,334	91,344	88,699	0	635	0	635	0	89,334	0	0	0	1,415	10/01/2034	1.A FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	13	12/25/2036	1.A FM
924928-AB-0	Verus Securitization Tru-VERUS 2025-3 A2	06/01/2025	PAYDOWN		59,099	59,099	59,099	0	0	0	0	0	0	59,099	0	0	0	515	05/01/2070	1.D FE
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	06/01/2025	PAYDOWN		268,167	268,167	267,556	268,167	0	0	0	0	0	268,167	0	0	0	6,547	06/01/2067	1.A
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2	06/01/2025	PAYDOWN		32,505	32,559	23,996	23,537	0	9,011	0	9,011	0	32,505	0	0	0	608	09/01/2035	3.C FM
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	06/01/2025	PAYDOWN		25,173	25,173	23,832	24,085	0	1,088	0	1,088	0	25,173	0	0	0	315	05/01/2043	1.A
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A	06/01/2025	PAYDOWN		6,795	6,906	4,874	4,420	1,072	1,380	0	2,452	0	6,795	0	0	0	0	02/01/2032	6. *
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3	06/01/2025	PAYDOWN		8,752	8,752	8,708	8,693	0	59	0	59	0	8,752	0	0	0	146	01/01/2059	1.A
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1	06/26/2025	PAYDOWN		206,883	206,883	168,610	197,404	0	9,479	0	9,479	0	206,883	0	0	0	5,625	10/25/2035	1.A FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A	06/01/2025	PAYDOWN		248,726	248,726	201,468	228,873	0	19,853	0	19,853	0	248,726	0	0	0	6,774	07/01/2034	1.A FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1	06/01/2025	PAYDOWN		35,213	35,259	30,337	33,267	0	3,932	2,663	1,269	0	35,213	0	0	0	607	05/01/2036	1.A FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2	06/01/2025	PAYDOWN		5,393	5,393	5,390	3,796	0	1,596	0	1,596	0	5,393	0	0	0	136	03/01/2036	1.A FM
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2	06/01/2025	PAYDOWN		23,952	23,952	24,292	24,269	0	(318)	0	(318)	0	23,952	0	0	0	308	02/01/2050	1.A
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A	06/01/2025	PAYDOWN		33,923	34,306	29,079	31,950	0	2,298	0	2,298	0	33,923	0	0	0	745	10/01/2035	1.A FM
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A	06/01/2025	PAYDOWN		29,808	29,808	25,970	29,808	0	0	0	0	0	29,808	0	0	0	719	06/01/2045	1.A FM
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C	06/25/2025	PAYDOWN		10,239	9,882	7,984	8,836	0	1,120	0	1,120	0	10,239	0	0	0	216	08/25/2037	1.A FM
92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1	06/01/2025	PAYDOWN		108,233	108,233	108,231	108,233	0	0	0	0	0	108,233	0	0	0	2,234	07/01/2067	1.A
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1	06/01/2025	PAYDOWN		205,101	205,101	189,526	195,199	0	9,902	0	9,902	0	205,101	0	0	0	1,610	10/01/2066	1.A
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	06/01/2025	PAYDOWN		150	170	161	126	0	43	0	43	0	150	0	0	0	4	10/01/2036	1.A FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A	06/01/2025	PAYDOWN		18,447	18,452	11,263	11,017	0	7,434	0	7,434	0	18,447	0	0	0	437	07/01/2035	1.A FM
863572-LV-3	Structured Asset Securit-SASC 1996-4 A	06/01/2025	PAYDOWN		1,285	1,285	1,205	1,265	0	20	0	20	0	1,285	0	0	0	39	09/01/2031	1.A FM
67119F-AB-9	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A2	06/01/2025	PAYDOWN		378,057	378,057	378,057	378,057	0	0	0	0	0	378,057	0	0	0	9,749	03/01/2064	1.A
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A	06/01/2025	PAYDOWN		765	765	740	754	0	11	0	11	0	765	0	0	0	20	11/01/2035	1.A FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1	06/01/2025	PAYDOWN		5,336	5,336	5,136	5,162	0	175	0	175	0	5,336	0	0	0	78	12/01/2033	1.A FM
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10	06/01/2025	PAYDOWN		5,319	5,755	1,655	3,374	0	2,071	0	2,071	0	5,319	0	0	0	154	06/01/2037	1.A FM
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2	06/01/2025	PAYDOWN		522,421	522,421	522,414	522,417	0	4	0	4	0	522,421	0	0	0	9,020	02/01/2067	1.A FE
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2	06/01/2025	PAYDOWN		266,887	266,887	259,395	261,459	0	5,428	0	5,428	0	266,887	0	0	0	7,097	08/01/2067	1.A
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB	06/01/2025	PAYDOWN		2,199	2,207	1,129	1,124	0	1,074	0	1,074	0	2,199	0	0	0	48	08/01/2036	1.A FM
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39	06/25/2025	PAYDOWN		37,234	37,226	29,990	34,411	0	2,816	0	2,816	0	37,234	0	0	0	612	02/25/2037	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A	06/20/2025	PAYDOWN		4,618	4,618	3,281	4,265	0	360	0	360	0	4,618	0	0	0	81	09/19/2046	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	06/01/2025	PAYDOWN		142,858	142,858	136,593	137,577	0	5,281	0	5,281	0	142,858	0	0	0	1,934	07/01/2043	1.A
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2	06/01/2025	PAYDOWN		16,636	16,636	15,514	16,514	0	122	0	122	0	16,636	0	0	0	436	01/01/2035	1.A FM
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A	06/01/2025	PAYDOWN		1,505	1,505	1,252	1,338	0	253	86	167	0	1,505	0	0	0	31	12/01/2034	1.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					76,439,271	76,613,650	73,413,796	72,011,173	2,180	2,044,069	37,615	2,008,634	58,888	76,371,390	12,194	55,685	67,879	1,622,613	XXX	XXX
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	06/15/2025	PAYDOWN		17,500	17,500	17,493	17,496	0	4	0	4	0	17,500	0	0	0	146	12/15/2050	1.A FE
05609V-AQ-8	BX Commercial Mortgage T-BX 2021-VOLT F	06/15/2025	PAYDOWN		155,735	155,735	155,735	155,735	0	0	0	0	0	155,735	0	0	0	5,390	09/15/2036	1.D
92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2	06/01/2025	PAYDOWN		124,464	124,464	124,456	124,459	0	5	0	5	0	124,464	0	0	0	3,510	04/01/2052	1.G FE
67118A-AS-4	OPG Trust 2021-PORT-OPG 2021-PORT G	04/15/2025	PAYDOWN		6,489,600	6,489,600	6,473,495	6,481,700	0	7,900	0	7,900	0	6,489,600	0	0	0	149,349	10/15/2036	1.A
05609V-AN-5	BX Commercial Mortgage T-BX 2021-VOLT E	06/15/2025	PAYDOWN		155,766	155,766	155,766	155,766	0	0	0	0	0	155,766	0	0	0	5,076	09/15/2036	1.A
41757C-AA-0	Harvest Commercial Capit-HCCLT 2025-1 A	06/01/2025	PAYDOWN		240,321	240,321	240,320	0	0	1	0	1	0	240,321	0	0	0	3,152	06/01/2057	1.A FE
92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1	06/01/2025	PAYDOWN		238,812	238,812	238,758	238,769	0	43	0	43	0	238,812	0	0	0	4,994	04/01/2052	1.D FE
94989N-BD-8	Wells Fargo Commercial M-WFCM 2015-C30 A	04/01/2025	PAYDOWN		325,422	325,422	324,049	325,318	0	103	0	103	0	325,422	0	0	0	3,700	09/01/2058	1.A
78485G-AN-4	STWD Trust 2021-FLWR-SREIT 2021-FLWR E	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	10,520	07/15/2036	1.A
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2	04/30/2025	PAYDOWN		10,000	10,000	8,841	9,229	0	771	0	771	0	10,000	0	0	0	185	01/30/2052	2.B FE
922969-AA-8	Velocity Commercial Capi-VCC 2025-2 A	06/01/2025	PAYDOWN		106,769	106,769	106,761	0	0	8	0	8	0	106,769	0	0	0	820	04/01/2055	1.A FE
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27	06/01/2025	PAYDOWN		890,015	890,015	909,206	890,453	0	(438)	0	(438)	0	890,015	0	0	0	13,916	12/01/2047	1.A
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2	06/15/2025	PAYDOWN		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	19	12/15/2050	1.A FE
92259K-AG-5	Velocity Commercial Capi-VCC 2022-4 M2	06/01/2025	PAYDOWN		52,347	52,347	52,338	52,342	0	5	0	5	0	52,347	0	0	0	1,738	08/01/2052	1.G FE
92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1	06/01/2025	PAYDOWN		77,791	77,791	77,791	77,791	0	0	0	0	0	77,791	0	0	0	2,137	08/01/2052	1.D FE
67118A-AN-5	OPG Trust 2021-PORT-OPG 2021-PORT E	04/15/2025	PAYDOWN		16,250,000	16,250,000	16,114,834	16,226,824	0	23,176	0	23,176	0	16,250,000	0	0	0	326,509	10/15/2036	1.A
92257P-AC-5	Velocity Commercial Capi-VCC 2022-5 M3	06/01/2025	PAYDOWN		1,095,357	1,095,357	1,076,800	1,085,537	0	9,819	0	9,819	0	1,095,357	0	0	0	43,893	10/01/2052	2.B FE
92257P-AA-9	Velocity Commercial Capi-VCC 2022-5 A	06/01/2025	PAYDOWN		235,209	235,209	236,789	236,905	0	(1,696)	0	(1,696)	0	235,209	0	0	0	7,012	10/01/2052	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3	06/15/2025	PAYDOWN		3,625	3,625	3,536	3,551	0	74	0	74	0	3,625	0	0	0	47	12/15/2050	1.F FE
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2	06/01/2025	PAYDOWN		5,753,263	5,753,263	5,810,726	5,758,192	0	(4,929)	0	(4,929)	0	5,753,263	0	0	0	73,085	01/01/2048	1.A
92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5	06/01/2025	PAYDOWN		124,335	124,335	111,070	113,764	0	10,571	0	10,571	0	124,335	0	0	0	4,167	04/01/2052	4.A FE
12635R-AW-8	CSAIL 2015-C4 Commercial-CSAIL 2015-C4 A	05/01/2025	PAYDOWN		1,287,130	1,287,130	1,338,414	1,289,812	0	(2,682)	0	(2,682)	0	1,287,130	0	0	0	22,898	11/01/2048	1.A
05609V-AS-4	BX Commercial Mortgage T-BX 2021-VOLT G	06/15/2025	PAYDOWN		155,922	155,922	155,922	155,922	0	0	0	0	0	155,922	0	0	0	5,751	09/15/2036	1.G
67118A-AQ-8	OPG Trust 2021-PORT-OPG 2021-PORT F	04/15/2025	PAYDOWN		6,492,200	6,492,200	6,475,903	6,484,333	0	7,867	0	7,867	0	6,492,200	0	0	0	139,590	10/15/2036	1.A
61690V-AZ-1	Morgan Stanley Bank of A-MSBAM 2015-C26	06/01/2025	PAYDOWN		29,155	29,155	29,647	29,187	0	(32)	0	(32)	0	29,155	0	0	0	601	10/01/2048	1.A
92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4	06/01/2025	PAYDOWN		594,111	594,111	542,910	556,599	0	37,511	0	37,511	0	594,111	0	0	0	19,524	06/01/2052	3.B FE
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23	05/01/2025	PAYDOWN		7,881,118	7,881,118	8,179,036	7,889,989	0	(8,871)	0	(8,871)	0	7,881,118	0	0	0	150,494	07/01/2050	1.A
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1	04/01/2025	PAYDOWN		61,502	61,502	60,983	61,129	0	373	0	373	0	61,502	0	0	0	771	02/01/2052	1.D FE
922969-AB-6	Velocity Commercial Capi-VCC 2025-2 M1	06/01/2025	PAYDOWN		119,842	119,842	119,825	0	0	17	0	17	0	119,842	0	0	0	990	04/01/2055	1.D FE
92261A-BA-5	Velocity Commercial Capi-VCC 2024-5 A	06/01/2025	PAYDOWN		294,364	294,364	294,350	294,351	0	13	0	13	0	294,364	0	0	0	8,199	10/01/2054	1.A FE
92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A	06/01/2025	PAYDOWN		95,966	95,966	95,949	95,954	0	12	0	12	0	95,966	0	0	0	1,879	04/01/2052	1.A FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A	06/01/2025	PAYDOWN		474,040	474,040	466,616	319,112	0	7,271	0	7,271	0	474,040	0	0	0	11,382	06/01/2052	1.A FE
30227F-AJ-9	Extended Stay America Tr-ESA 2021-ESH D	05/15/2025	PAYDOWN		126,339	126,339	126,339	126,339	0	0	0	0	0	126,339	0	0	0	2,991	07/15/2038	1.A
75575R-AA-5	Ready Capital Mortgage F-RCMT 2023-FL11	06/25/2025	PAYDOWN		316,865	316,865	316,072	315,973	0	892	0	892	0	316,865	0	0	0	7,074	10/25/2039	1.A FE
05609V-AL-9	BX Commercial Mortgage T-BX 2021-VOLT D	06/15/2025	PAYDOWN		93,516	93,516	87,291	93,135	0	381	0	381	0	93,516	0	0	0	2,882	09/15/2036	1.A
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1	06/01/2025	PAYDOWN		1,617,794	1,617,794	1,633,959	1,619,099	0	(1,305)	0	(1,305)	0	1,617,794	0	0	0	34,444	01/01/2049	1.A
92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A	06/01/2025	PAYDOWN		48,480	48,480	48,469	48,482	0	(1)	0	(1)	0	48,480	0	0	0	730	03/01/2049	1.A FE
417927-AA-8	Harvest Commercial Capit-HCCLT 2024-1 A	06/01/2025	PAYDOWN		38,360	38,360	38,864	0	0	(503)	0	(503)	0	38,360	0	0	0	599	10/01/2056	1.A FE
92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A	06/01/2025	PAYDOWN		621,534	621,534	621,390	621,398	0	136	0	136	0	621,534	0	0	0	17,288	01/01/2053	1.A FE
94989Q-AV-2	Wells Fargo Commercial M-WFCM 2015-SG1 A	06/01/2025	PAYDOWN		3,801,723	3,801,723	3,916,369	3,807,003	0	(5,280)	0	(5,280)	0	3,801,723	0	0	0	56,684	09/01/2048	1.A
94989J-AZ-9	Wells Fargo Commercial M-WFCM 2015-C28 A	04/01/2025	PAYDOWN		666,234	666,234	671,231	666,347	0	(113)	0	(113)	0	666,234	0	0	0	7,862	05/01/2048	1.A
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A	06/01/2025	PAYDOWN		769,696	769,696	777,375	770,335	0	(639)	0	(639)	0	769,696	0	0	0	10,838	01/01/2059	1.A
92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4	06/01/2025	PAYDOWN		795,027	795,027	745,770	753,338	0	41,689	0	41,689	0	795,027	0	0	0	21,795	04/01/2052	3.A FE
92257P-BA-8	Velocity Commercial Capi-VCC 2022-5 M2	06/01/2025	PAYDOWN		211,293	211,293	206,913	208,595	0	2,698	0	2,698	0	211,293	0	0	0	6,507	10/01/2052	1.G FE
92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5	06/01/2025	PAYDOWN		271,450	271,450	236,798	249,024	0	22,426	0	22,426	0	271,450	0	0	0	8,783	06/01/2052	4.B FE
05609V-AG-0	BX Commercial Mortgage T-BX 2021-VOLT B	06/15/2025	PAYDOWN		263,402	263,402	249,738	263,046	0	356	0	356	0	263,402	0	0	0	7,185	09/15/2036	1.A
92259W-AA-2	Velocity Commercial Capi-VCC 2024-4 A	06/01/2025	PAYDOWN		537,271	537,271	537,253	537,255	0	16	0	16	0	537,271	0	0	0	13,305	08/01/2054	1.A FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A	04/01/2025	PAYDOWN		11,898	11,898	11,817	11,842	0	56	0	56	0	11,898	0	0	0	134	02/01/2052	1.A FE
922969-AC-4	Velocity Commercial Capi-VCC 2025-2 M2	05/01/2025	PAYDOWN		80,155	80,155	80,136	0	0	19	0	19	0	80,155	0	0	0	456	04/01/2055	1.G FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					60,104,593	60,104,593	60,305,977	59,223,304	0	147,725	0	147,725	0	60,104,593	0	0	0	1,221,001	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL	04/25/2025	PAYDOWN		2,167,670	2,167,670	2,167,670	2,167,670	0	0	0	0	0	2,167,670	0	0	0	44,437	04/25/2036	1.A FE
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	04/15/2025	PAYDOWN		1,422,606	1,422,606	1,422,606	1,422,606	0	0	0	0	0	1,422,606	0	0	0	68,302	01/15/2031	1.A FE
55819M-AN-6	Madison Park Funding XXX-MDPK 2019-35A A	04/21/2025	PAYDOWN		135,855	135,855	133,872	133,652	0	2,203	0	2,203	0	135,855	0	0	0	3,921	04/20/2032	1.A FE
00889B-AC-5	Aimco CLO 15 Ltd-AIMCO 2021-15A C	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	42,932	10/17/2034	1.F FE
894127-AE-9	Trapeza CDO LLC-TRAP 2002-1A B1	05/30/2025	PAYDOWN		2,621,212	2,621,212	2,581,894	2,621,212	0	0	0	0	0	2,621,212	0	0	0	260,123	11/30/2032	1.E FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	04/15/2025	PAYDOWN		574,543	574,543	574,543	574,543	0	0	0	0	0	574,543	0	0	0	9,540	04/15/2040	1.C FE
34960N-AN-6	Fortress Credit BSL III -FCBSL 2015-1A B	04/18/2025	PAYDOWN		1,217,889	1,217,889	1,206,190	1,207,690	0	10,199	0	10,199	0	1,217,889	0	0	0	39,786	04/18/2031	1.C FE
74042J-AA-1	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		54,223	54,223	45,800	49,037	0	(37,420)	0	(37,420)	0	54,223	0	0	0	11,325	03/22/2038	1.A FE
74042F-AA-9	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		323,767	323,767	259,755	283,782	0	39,985	0	39,985	0	323,767	0	0	0	4,019	06/22/2037	1.B FE
06744N-BG-1	Bardot CLO Ltd-BARDT 2019-2A AR	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	21,214	10/22/2032	1.A FE
00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	04/08/2025	PAYDOWN		20,000,000	20,000,000	19,995,000	19,995,283	0	4,717	0	4,717	0	20,000,000	0	0	0	556,882	07/20/2034	1.A FE
67577N-AG-6	Octagon Investment Partn-OCT45 2019-1A E	05/22/2025	GOLDMAN		4,685,000	5,000,000	4,975,000	5,000,000	0	0	0	0	0	5,000,000	0	(315,000)	(315,000)	(443,974)	04/15/2035	4.B FE
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B	04/15/2025	PAYDOWN		7,300,000	7,300,000	6,956,700	6,869,633	0	430,367	0	430,367	0	7,300,000	0	0	0	225,706	01/20/2035	1.C FE
15672R-AC-9	Cerberus Loan Funding XX-CERB 2018-3A B	04/15/2025	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	235,071	07/15/2030	1.A FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	04/07/2025	PAYDOWN		64,360	64,360	59,292	61,986	0	2,374	0	2,374	0	64,360	0	0	0	1,615	10/07/2037	1.C FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	06/30/2025	PAYDOWN		3,134,640	3,134,640	3,071,947	3,066,314	0	68,326	0	68,326	0	3,134,640	0	0	0	41,473	09/20/2039	1.C FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	05/22/2025	PAYDOWN		1,146,497	1,146,497	1,142,484	1,146,497	0	0	0	0	0	1,146,497	0	0	0	35,670	05/22/2039	1.C FE
01448T-AB-0	ALESCO Preferred Funding-ALESC 5A A2	06/23/2025	PAYDOWN		1,212,514	1,212,514	866,490	1,027,086	0	185,428	0	185,428	0	1,212,514	0	0	0	32,070	12/23/2034	1.A FE
74042H-AB-3	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		13,035	13,035	11,089	13,035	0	0	0	0	0	13,035	0	0	0	166	12/22/2035	1.A FE
00140M-AC-6	Aimco CLO 12 Ltd-AIMCO 2020-12A ER	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	4,180	01/17/2032	3.C FE
29003U-AA-7	Elmwood CLO IX Ltd-ELMW9 2021-2A A	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	32,609	07/20/2034	1.A FE
74041E-AL-9	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		1,449,717	1,449,717	1,277,563	1,267,762	0	181,955	0	181,955	0	1,449,717	0	0	0	19,056	03/23/2035	1.A FE
96467K-AE-9	Whitebox CLO Ltd-WBOX 2023-4A B	04/25/2025	PAYDOWN		6,250,000	6,250,000	6,260,625	6,250,000	0	0	0	0	0	6,250,000	0	0	0	227,756	04/20/2036	1.C FE
61033M-AB-0	Monroe Capital Income PI-MCIP 2022-1A A	04/22/2025	PAYDOWN		515,178	515,178	506,823	511,713	0	3,465	0	3,465	0	515,178	0	0	0	10,432	04/30/2032	1.F FE
05685N-AA-8	Bain Capital Credit CLO -BCC 2023-1A AN	06/02/2025	PAYDOWN		5,641,862	5,641,862	5,652,017	5,641,862	0	0	0	0	0	5,641,862	0	0	0	224,820	04/16/2036	1.A FE
74042H-AA-5	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		608,417	608,417	469,314	608,417	0	0	0	0	0	608,417	0	0	0	7,644	12/22/2035	1.A FE
97314F-AA-1	THL Credit Wind River 20-WINDR 2019-2A E	05/22/2025	BROWNSTONE		4,713,905	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(286,095)	(286,095)	349,618	01/15/2035	3.C FE
40170F-AJ-5	Guggenheim MM CLO 2018-1-GPIM 2018-1A A2	04/15/2025	PAYDOWN		455,234	455,234	455,234	455,240	0	(6)	0	(6)	0	455,234	0	0	0	10,357	01/15/2031	1.A FE
74041N-AD-7	Preferred Term Securitie-SECURED	06/24/2025	PAYDOWN		1,117,874	1,117,874	1,075,954	1,075,660	0	42,215	0	42,215	0	1,117,874	0	0	0	16,590	12/24/2033	1.A FE
74041P-AB-6	Preferred Term Securitie-SECURED	04/03/2025	PAYDOWN		2,267,460	2,267,460	1,744,104	1,871,756	0	395,705	0	395,705	0	2,267,460	0	0	0	64,834	01/03/2033	1.B FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	05/02/2025	PAYDOWN		96,985	96,985	96,985	96,985	0	0	0	0	0	96,985	0	0	0	3,250	02/02/2039	1.C FE
74043C-AA-5	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		46,937	46,937	35,853	39,537	0	7,400	0	7,400	0	46,937	0	0	0	584	03/22/2037	1.B FE
74041N-AC-9	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		360,074	360,074	346,571	347,274	0	12,800	0	12,800	0	360,074	0	0	0	4,942	12/24/2033	1.A FE
03768R-AQ-9	Apidos CLO XXXII-APID 2019-32A A1R	04/21/2025	PAYDOWN		19,387	19,387	19,397	19,387	0	0	0	0	0	19,387	0	0	0	545	01/20/2033	1.A FE
88432U-AC-0	Wind River CLO Ltd-SERIES 18-3A CLASS A2	05/21/2025	PAYDOWN		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	231,490	01/20/2031	1.A FE
30259A-AA-0	FDF I Ltd-SERIES 17-3A CLASS A1	06/06/2025	PAYDOWN		774,321	774,321	774,321	774,321	0	0	0	0	0	774,321	0	0	0	26,088	01/25/2036	1.A FE
74042E-AA-2	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		556,213	556,213	447,626	479,002	0	77,211	0	77,211	0	556,213	0	0	0	7,044	06/23/2035	1.A FE
675929-AA-1	OCTAGON 58 LTD-OCT58 2022-1A E	04/15/2025	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	354,320	07/15/2037	3.C FE
88238C-AA-0	Texas Debt Capital CLO 2-TCIFC 2023-1A A	06/27/2025	PAYDOWN		15,000,000	15,000,000	14,970,000	14,651,805	0	348,195	0	348,195	0	15,000,000	0	0	0	474,494	04/20/2036	1.A FE
22284H-AJ-2	Covenant Credit Partners-COV 2017-1A C2	04/15/2025	PAYDOWN		3,663,303	3,663,303	3,662,120	3,663,261	0	41	0	41	0	3,663,303	0	0	0	76,460	10/15/2029	1.A FE
34955Y-AN-9	Fortress Credit BSL VI L-FCBSL 2018-1A B	04/23/2025	PAYDOWN		1,428,362	1,428,362	1,428,362	1,428,362	0	0	0	0	0	1,428,362	0	0	0	20,739	07/23/2031	1.A FE
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	04/16/2025	PAYDOWN		2,143,910	2,143,910	2,143,910	2,143,910	0	0	0	0	0	2,143,910	0	0	0	70,570	01/16/2031	1.A FE
10901A-AA-4	Brigade Debt Funding II -BDF 2018-2A A	04/25/2025	PAYDOWN		1,327,891	1,327,891	1,327,891	1,327,891	0	0	0	0	0	1,327,891	0	0	0	31,537	10/25/2035	1.A FE
74040T-AC-7	Preferred Term Securitie-PRETSL FLOAT 12	06/23/2025	PAYDOWN		11,818	11,818	11,283	11,466	0	352	0	352	0	11,818	0	0	0	308	12/23/2031	2.B FE
98878C-AC-0	Z Capital Credit Partner-ZCCP 2018-1A A2	04/16/2025	PAYDOWN		571,709	571,709	562,419	571,709	0	0	0	0	0	571,709	0	0	0	18,212	01/16/2031	1.A FE
01450A-AA-8	ALESCO Preferred Funding-ALESC 11A A1A	06/23/2025	PAYDOWN		239,061	239,061	179,893	210,478	0	28,583	0	28,583	0	239,061	0	0	0	5,936	12/23/2036	1.A FE
01448X-AA-3	ALESCO Preferred Funding-ALESC 6A A1	06/24/2025	PAYDOWN		561,889	1,174,439	1,059,718	1,102,949	0	(418,949)	0	(418,949)	0	561,889	0	0	0	(246,673)	03/23/2035	1.D FE
67092B-AG-8	OCP CLO 2015-9 Ltd-OCP 2015-9A ER	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	63,027	01/15/2033	3.C FE
91824X-AE-0	VCP RRL ABS II Ltd-VCRRL 2022-1A B	04/16/2025	PAYDOWN		946,963	946,963	934,871	940,851	0	6,113	0	6,113	0	946,963	0	0	0	29,829	01/20/2033	2.B FE
61033W-AC-6	Monroe Capital MML CLO I-MCMML 2019-2A A	04/22/2025	PAYDOWN		716,463	716,463	716,463	716,463	0	0	0	0	0	716,463	0	0	0	11,746	10/22/2031	1.A FE
12511A-AA-2	CBAM 2020-13 Ltd-CBAM 2020-13A A	06/30/2025	PAYDOWN		(5,000,000)	(5,000,000)	(4,914,000)	(4,851,303)	0	(148,697)	0	(148,697)	0	(5,000,000)	0	0	0	(80,615)	01/20/2034	1.A FE
302637-AG-8	FS KKR MM CLO 1 LLC-FSKMM 2019-1A A1R	04/15/2025	PAYDOWN		1,837,374	1,837,374	1,837,374	1,837,374	0	0	0	0	0	1,837,374	0	0	0	61,237	01/15/2031	1.A FE
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A	04/21/2025	PAYDOWN		256,388	256,388	251,869	250,196	0	6,192	0	6,192	0	256,388	0	0	0	7,529	01/20/2034	1.A FE
08186K-AA-2	Benefit Street Partners -BSP 2023-30A A	04/25/2025	PAYDOWN		18,000,000	18,000,000	18,036,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	597,719	04/25/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17275G-AA-4	CIRUS-2018-1A A	06/18/2025	PAYDOWN		31,139,447	31,139,447	31,139,447	31,139,447	0	0	0	0	0	31,139,447	0	0	0	1,341,072	01/25/2037	1.A FE
01449W-AA-4	ALESCO Preferred Funding-ALESC 10A A1	06/23/2025	PAYDOWN		558,672	558,672	497,018	520,509	0	38,163	0	38,163	0	558,672	0	0	0	13,901	09/23/2036	1.A FE
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	05/28/2025	PAYDOWN		93,103	93,103	93,103	93,103	0	0	0	0	0	93,103	0	0	0	3,248	02/28/2039	1.B FE
75009A-AJ-9	Rad CLO 18 Ltd-RAD 2023-18A A1	06/04/2025	PAYDOWN		10,500,000	10,500,000	10,500,875	10,357,435	0	142,565	0	142,565	0	10,500,000	0	0	0	341,373	04/15/2036	1.A FE
00120N-AC-8	AGL CLO Ltd-AGL 2023-25A B	06/25/2025	PAYDOWN		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	149,845	07/21/2036	1.C FE
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2	04/08/2025	PAYDOWN		6,000,000	6,000,000	5,928,000	5,863,555	0	136,445	0	136,445	0	6,000,000	0	0	0	183,740	04/15/2030	1.A FE
282523-AK-5	1828 CLO Ltd-GUGG4 2016-1A A1S2	04/15/2025	PAYDOWN		1,390,864	1,390,864	1,390,864	1,390,864	0	0	0	0	0	1,390,864	0	0	0	30,891	10/15/2031	1.A FE
55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	06/02/2025	PAYDOWN		3,872	3,872	3,690	3,872	0	0	0	0	0	3,872	0	0	0	98	12/01/2035	1.A FE
74043A-AC-5	Preferred Term Securitie-FIRST LIEN	06/30/2025	PAYDOWN		14,270	14,270	16,410	14,270	0	0	0	0	0	14,270	0	0	0	174	12/22/2036	1.A FE
82808E-AA-9	Silver Point CLO 2 Ltd-SPCLO 2023-2A A1	04/21/2025	PAYDOWN		10,000,000	10,000,000	9,950,000	9,765,686	0	234,314	0	234,314	0	10,000,000	0	0	0	339,079	04/20/2035	1.A FE
89820U-AB-0	TruPS Financials Note Se-TFINS 2018-1A A	06/30/2025	PAYDOWN		27,026	27,026	26,756	27,026	0	0	0	0	0	27,026	0	0	0	420	03/30/2039	1.D FE
43133R-AA-8	Hildene Trups Rescuritiz-HITRR 2019-P10B	04/09/2025	PAYDOWN		6,746,637	6,746,637	6,712,904	6,746,637	0	0	0	0	0	6,746,637	0	0	0	121,904	07/04/2033	1.E FE
05874V-AA-1	Ballyrock CLO 23 Ltd-BALLY 2023-23A A1	05/09/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	350,351	04/25/2036	1.A FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	04/15/2025	PAYDOWN		6,208,340	6,208,340	6,208,340	6,208,340	0	0	0	0	0	6,208,340	0	0	0	197,228	07/15/2030	1.A FE
89413A-AA-9	Trapeza Cdo IX Ltd-TRAP 2005-9A A1	04/28/2025	PAYDOWN		71,472	71,472	64,212	68,460	0	3,012	0	3,012	0	71,472	0	0	0	1,825	01/27/2040	1.B FE
00111G-AC-4	ABPCI Direct Lending Fun-ABPCI 2023-12A	05/29/2025	PAYDOWN		8,000,000	8,000,000	8,021,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	373,441	04/29/2035	1.C FE
74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	04/03/2025	PAYDOWN		2,700,000	2,700,000	2,545,560	2,527,426	0	172,574	0	172,574	0	2,700,000	0	0	0	81,665	10/15/2035	1.C FE
89707W-AB-4	Tropic CDO III Ltd-TROPC 2004-1A A2L	04/15/2025	PAYDOWN		36,655	36,655	30,101	36,271	0	384	0	384	0	36,655	0	0	0	1,041	07/15/2034	1.A FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	04/07/2025	PAYDOWN		8,323	8,323	7,751	8,295	0	28	0	28	0	8,323	0	0	0	212	07/06/2041	1.A FE
91824X-AC-4	VCP RRL ABS II Ltd-VCRRL 2022-1A A	04/16/2025	PAYDOWN		6,120,531	6,120,531	6,033,803	6,077,065	0	43,466	0	43,466	0	6,120,531	0	0	0	163,044	01/20/2033	1.F FE
74043A-AD-3	Preferred Term Securitie-SECURED	06/30/2025	PAYDOWN		183,130	183,130	169,967	183,130	0	0	0	0	0	183,130	0	0	0	2,282	12/22/2036	1.A FE
96467K-AA-7	Whitebox CLO Ltd-WBOX 2023-4A A1	04/25/2025	PAYDOWN		9,000,000	9,000,000	8,984,400	8,780,599	0	219,401	0	219,401	0	9,000,000	0	0	0	307,044	04/20/2036	1.A FE
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A	04/25/2025	PAYDOWN		1,290,914	1,290,914	1,290,914	1,290,914	0	0	0	0	0	1,290,914	0	0	0	27,432	04/25/2036	1.A FE
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1	04/21/2025	PAYDOWN		2,231,835	2,231,835	2,231,835	2,231,835	0	0	0	0	0	2,231,835	0	0	0	71,859	07/20/2030	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	04/15/2025	PAYDOWN		78,124	78,124	70,365	76,534	0	1,591	0	1,591	0	78,124	0	0	0	1,988	07/15/2036	1.A FE
06744N-BJ-5	Bardot CLO Ltd-BARDT 2019-2A BR	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2,777	10/22/2032	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					248,655,721	249,869,366	247,358,207	247,095,627	0	2,240,697	0	2,240,697	0	249,256,816	0	(601,095)	(601,095)	8,036,426	XXX	XXX
06762Q-AM-9	Barings Loan Partners CL-BABSN LP-3A BR	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	28,681	07/20/2033	1.B FE
06764A-AA-8	Barings Loan Partners CL-BABSN LP-4A X	04/21/2025	PAYDOWN		34,375	34,375	34,375	0	0	0	0	0	0	34,375	0	0	0	1,956	10/20/2034	1.A FE
067926-AA-3	Barings Middle Market Lo-BMMLP 2024-IIA	04/21/2025	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,594	10/20/2034	3.C FE
06762Q-AL-1	Barings Loan Partners CL-BABSN LP-3A AR	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	52,157	07/20/2033	1.A FE
06762H-AC-1	BARINGS CLO LTD 2023-I SR SECD NT CL B	06/02/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	68,321	04/20/2036	1.C FE
06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	04/20/2025	PAYDOWN		1,940,062	1,940,062	1,940,062	1,940,062	0	0	0	0	0	1,940,062	0	0	0	21,849	01/20/2034	2.A FE
000000-00-0	Barings Euro CLO-BABSE 2023-1A A2	06/30/2025	PAYDOWN		10,821,960	10,821,963	9,959,000	9,521,080	0	0	0	0	437,920	9,959,000	862,960	0	862,960	250,390	04/30/2036	1.A FE
06764F-AB-5	Barings Middle Market Lo-BMMLP 2024-II E	04/15/2025	PAYDOWN		61,224	61,224	61,224	0	0	0	0	0	0	61,224	0	0	0	0	10/15/2034	3.C FE
06760Q-AN-9	Barings Middle Market CL-BMM 2017-1A A1R	04/21/2025	PAYDOWN		345,655	345,655	345,655	345,655	0	0	0	0	0	345,655	0	0	0	10,867	01/20/2034	1.A FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					15,223,276	15,223,279	14,360,316	13,826,797	0	0	0	0	437,920	14,360,316	862,960	0	862,960	435,815	XXX	XXX
638961-AA-0	Navient Private Educatio-NAVSL 2023-A A	06/15/2025	PAYDOWN		217,716	217,716	217,401	217,455	0	261	0	261	0	217,716	0	0	0	4,980	10/15/2071	1.A FE
G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	04/04/2025	CA_CASH_CLOSE		2,671,904	2,671,904	2,671,904	2,671,904	0	0	0	0	0	2,671,904	0	0	0	139,022	12/16/2032	1.F PL
04362V-AA-3	Ascent Education Funding-ASCNT 2024-A A	06/25/2025	PAYDOWN		751,331	751,331	763,540	763,355	0	(12,024)	0	(12,024)	0	751,331	0	0	0	18,847	10/25/2050	1.C FE
78449H-AC-1	SMB Private Education Lo-SMB 2023-B B	06/15/2025	PAYDOWN		6,100,000	6,100,000	6,116,417	4,998,691	0	(16,867)	0	(16,867)	0	6,100,000	0	0	0	154,828	10/16/2056	1.C FE
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B	06/20/2025	PAYDOWN		586,386	586,386	564,357	566,816	0	19,570	0	19,570	0	586,386	0	0	0	7,735	01/20/2053	1.G FE
70338C-10-9	Patrons' Legacy-PATRNL 6.673 12/04/23	06/30/2025	DEL		1,103,351	1,103,351	1,103,351	1,103,351	0	0	0	0	0	1,103,351	0	0	0	11,658	09/04/2026	1.G FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	04/25/2025	PAYDOWN		43,801	43,801	40,406	43,459	0	342	0	342	0	43,801	0	0	0	1,302	07/25/2035	1.A FE
43283Y-AB-9	Hilton Grand Vacations T-HGVT 2024-1B B	06/15/2025	PAYDOWN		169,385	169,385	169,353	169,352	0	33	0	33	0	169,385	0	0	0	4,205	09/15/2039	1.F FE
19425M-AC-2	College Avenue Student L-CASL 2023-B B	06/25/2025	PAYDOWN		125,645	125,645	124,923	125,645	0	0	0	0	0	125,645	0	0	0	3,643	06/25/2054	1.C FE
05593P-AA-4	BG BETA I LTD Class A-2 Senior Secured N	04/01/2025	SINKING PAYMENT		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,355	07/16/2054	1.F PL
78450P-AB-1	SMB Private Education Lo-SMB 2023-D A1B	06/16/2025	PAYDOWN		363,366	363,366	363,366	363,366	0	0	0	0	0	363,366	0	0	0	9,082	09/15/2053	1.A FE
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B	06/20/2025	PAYDOWN		331,545	331,545	331,508	331,509	0	35	0	35	0	331,545	0	0	0	6,111	11/21/2039	1.F FE
53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2025	CA_CASH_CLOSE		1,297,434	1,297,434	1,297,434	1,297,434	0	0	0	0	0	1,297,434	0	0	0	32,689	11/10/2033	3.C PL
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-	06/15/2025	PAYDOWN		150,825	150,825	151,057	150,996	0	(171)	0	(171)	0	150,825	0	0	0	2,355	03/15/2058	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43283B-AB-9	Hilton Grand Vacations T-HGVT 2022-1D B	06/20/2025	PAYDOWN		145,146	145,146	137,753	138,610	0	6,536	0	6,536	0	145,146	0	0	0	2,504	06/20/2034	1.G FE
91860*-AA-6	VPC ASSET BACKED OPPORTUNISTIC CREDIT Ho	04/10/2025	CA_CASH_CLOSE		687,500	687,500	687,500	687,500	0	0	0	0	0	687,500	0	0	0	165,005	06/14/2029	1.F PL
86745C-AA-0	Sunnova Helios XIII Issu-SNVA 2024-A A	06/20/2025	PAYDOWN		272,503	272,503	266,840	267,113	0	5,390	0	5,390	0	272,503	0	0	0	5,797	02/20/2051	1.D FE
00177#-AA-1	AMF Levered II, LLC - Revolver	04/07/2025	CA_CASH_CLOSE		1,169,231	1,169,231	1,169,231	1,169,231	0	0	0	0	0	1,169,231	0	0	0	52,471	08/21/2028	1.C PL
70337U-10-0	Patrons' Legacy-PATRNL 5.775 12/23/22	06/30/2025	DEL		3,018,287	3,018,287	2,917,915	3,018,287	0	0	0	0	0	3,018,287	0	0	0	3,873	06/23/2026	3.C FE
L9714*-AB-1	WEST STREET EUROPEAN PRIVATE CREDIT MM S	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	309	10/10/2033	1.G PL
28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A	06/25/2025	PAYDOWN		154,112	154,112	144,384	148,432	0	5,680	0	5,680	0	154,112	0	0	0	1,672	01/25/2034	1.A FE
67119*-AB-3	OT-MM REDF3 Seller, LLC - Series 2022-1	06/18/2025	CA_CASH_CLOSE		55,474	55,474	55,474	55,474	0	0	0	0	0	55,474	0	0	0	2,145	11/02/2027	1.F PL
863931-AD-3	Structured Carbon Level -SCLM3 2023-1 D	05/20/2025	VARIOUS		282,549	282,549	139,291	175,473	0	27,288	0	27,288	0	202,761	0	79,788	79,788	0	09/20/2050	2.C PL
863931-AA-9	Structured Carbon Level -SCLM3 2023-1 A	05/20/2025	VARIOUS		835,608	835,608	818,762	817,989	0	13,567	0	13,567	0	831,556	0	4,052	4,052	14,948	09/20/2050	1.C PL
14318*-AA-6	CARLYLE SECURED LENDING III SPV, - Senio	04/02/2025	CA_CASH_CLOSE		3,720,000	3,720,000	3,720,000	3,720,000	0	0	0	0	0	3,720,000	0	0	0	92,913	09/30/2030	2.A PL
43283N-AB-3	Hilton Grand Vacations T-HGVT 2024-3A B	06/25/2025	PAYDOWN		1,019,598	1,019,598	1,019,334	1,019,349	0	249	0	249	0	1,019,598	0	0	0	22,458	08/27/2040	1.G FE
86745Y-AA-2	Sunnova Helios XII Issue-SNVA 2023-B A	06/20/2025	PAYDOWN		99,218	99,218	95,020	95,567	0	3,651	0	3,651	0	99,218	0	0	0	2,148	08/22/2050	1.D FE
83207D-AA-6	SMB Private Education Lo-SMB 2023-C A1A	06/15/2025	PAYDOWN		428,143	428,143	424,313	424,862	0	3,281	0	3,281	0	428,143	0	0	0	9,563	11/15/2052	1.A FE
28628C-AB-2	ELFI Graduate Loan Progr-ELFI 2022-A B	06/25/2025	PAYDOWN		317,435	317,435	256,528	271,524	0	45,910	0	45,910	0	317,435	0	0	0	0	08/26/2047	1.C FE
74334D-AG-8	Progress Residential 202-PROG 2022-SFR6	06/30/2025	DEL		10,499,793	10,500,000	10,499,652	10,499,793	0	0	0	0	0	10,499,793	0	0	0	52,806	07/01/2039	2.A FE
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2025	CA_CASH_CLOSE		9,755,740	9,755,740	9,755,740	9,755,740	0	0	0	0	0	9,755,740	0	0	0	119,125	11/10/2033	1.D PL
91862@-AA-2	Viva Capital 3 LS 2021 L Viva Term Note	06/30/2025	CA_CASH_CLOSE		2,102,920	2,102,920	1,995,081	2,074,991	0	958	0	958	0	2,075,949	0	26,971	26,971	15,696	10/15/2031	1.G PL
57430U-30-1	Maryland Trust 2006-I-MDIBS 2006-1A A	06/30/2025	DEL		1,094,555	3,365,856	911,810	1,094,555	0	(37,699)	0	(37,699)	0	1,056,855	37,699	0	37,699	(110,669)	12/10/2065	5.C FE
75973H-AA-5	Renew 2023-1-RENEW 2023-1A A	06/20/2025	PAYDOWN		393,163	393,163	369,652	359,407	0	33,755	0	33,755	0	393,163	0	0	0	0	11/20/2058	1.A FE
05552F-AE-7	BBCMS Trust-BBCMS 2022-C15 D	06/30/2025	DEL		1,962,916	2,382,000	1,842,339	1,962,916	0	0	0	0	0	1,962,916	0	0	0	4,963	04/01/2055	3.A
05630#-AA-1	BCRED MERIDIAN PEAK FUNDING LLC - Secure	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	443,625	08/16/2030	1.F PL
78474Q-AB-1	SQ ABS Issuer, LLC/Class B Asset-Backed	06/30/2025	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	67	10/20/2039	2.B Z
83428#-AA-4	Solar Ln Borrower 2024-1 LLC Class A Loa	05/20/2025	CA_CASH_CLOSE		1,439,900	1,439,900	1,375,248	1,375,248	0	0	0	0	0	1,375,248	0	64,652	64,652	36,634	09/01/2050	1.F PL
05592X-AD-2	BMW Vehicle Owner Trust -BMWOT 2023-A A3	06/25/2025	PAYDOWN		1,918,851	1,918,851	1,921,025	1,919,683	0	(832)	0	(832)	0	1,918,851	0	0	0	43,554	02/25/2028	1.A FE
065404-AA-3	BANK 2018-BNK10-BANK 2018-BN10 D	06/30/2025	DEL		1,985,115	2,450,000	1,758,641	1,985,115	0	0	0	0	0	1,985,115	0	0	0	5,308	02/01/2061	3.A
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D	06/25/2025	PAYDOWN		295,085	295,085	295,045	295,053	0	31	0	31	0	295,085	0	0	0	10,519	01/25/2037	3.C FE
70337Y-10-2	Patrons' Legacy-PATRNL 5.8594 07/10/58	06/30/2025	DEL		942,770	943,941	913,263	942,770	0	0	0	0	0	942,770	0	0	0	7,835	07/10/2058	1.F FE
60510M-A@-7	Mission Lane Credit Card Master Trust -	04/15/2025	BANK LOANS BARINGS		38,000,000	38,000,000	38,000,000	22,800,000	0	0	0	0	0	38,000,000	0	0	0	812,428	10/15/2027	1.F PL
G7741#-AA-6	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	05/29/2025	CA_CASH_CLOSE		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	78,110	02/28/2034	1.E PL
63939X-AD-3	Navient Private Educatio-NAVSL 2017-A B	06/15/2025	PAYDOWN		574,693	574,693	550,986	562,164	0	12,528	0	12,528	0	574,693	0	0	0	9,223	12/16/2058	1.A FE
28166L-AA-2	EDvestinU Private Educat-EDVES 2021-A A	06/25/2025	PAYDOWN		208,734	208,734	182,405	186,004	0	22,730	0	22,730	0	208,734	0	0	0	1,535	11/25/2045	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	06/15/2025	PAYDOWN		72,592	72,592	72,536	72,551	0	41	0	41	0	72,592	0	0	0	1,273	08/16/2060	1.A FE
60510M-A#-5	Mission Lane Credit Card Master Trust -	04/15/2025	BANK LOANS BARINGS		8,000,000	8,000,000	8,000,000	4,800,000	0	0	0	0	0	8,000,000	0	0	0	188,732	10/15/2027	2.B PL
82653B-AC-7	Sierra Timeshare 2024-3 -SRFC 2024-3A C	06/20/2025	PAYDOWN		411,753	411,753	411,319	411,322	0	431	0	431	0	411,753	0	0	0	9,090	08/20/2041	2.B FE
12758#-AB-1	CMFT RE Lending Sub MM, LLC - Term Loan	06/17/2025	CA_CASH_CLOSE		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,079	10/10/2027	2.A PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se	05/02/2025	CA_CASH_CLOSE		1,037,571	1,037,571	1,037,571	1,037,571	0	0	0	0	0	1,037,571	0	0	0	78,844	06/16/2029	1.D PL
64033Q-AB-5	Nelnet Student Loan Trus-NSLT 2015-2A A2	06/25/2025	PAYDOWN		138,256	138,256	133,590	132,617	0	5,639	0	5,639	0	138,256	0	0	0	2,947	09/25/2042	1.B FE
78450X-AA-6	SMB Private Education Lo-SMB 2024-E A1A	06/15/2025	PAYDOWN		419,006	419,006	418,842	418,856	0	150	0	150	0	419,006	0	0	0	8,803	10/16/2056	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	06/16/2025	PAYDOWN		79,091	79,091	78,863	78,844	0	247	0	247	0	79,091	0	0	0	1,129	04/15/2067	1.A FE
12758#-AC-9	CMFT RE Lending Sub MM, LLC - Term Loan	05/19/2025	CA_CASH_CLOSE		1,169,082	1,169,082	1,169,082	1,169,082	0	0	0	0	0	1,169,082	0	0	0	39,808	11/01/2027	1.G PL
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	06/15/2025	PAYDOWN		71,716	71,716	71,698	71,699	0	17	0	17	0	71,716	0	0	0	1,458	10/15/2056	1.A FE
57109N-AC-3	Marlette Funding Trust 2-MFT 2022-3A C	06/15/2025	PAYDOWN		864,007	864,007	863,782	863,955	0	52	0	52	0	864,007	0	0	0	28,926	11/15/2032	1.C FE
08860D-AB-9	BHG Securitization Trust-BHG 2022-C B	06/17/2025	PAYDOWN		1,411,399	1,411,399	1,411,250	1,411,358	0	41	0	41	0	1,411,399	0	0	0	34,681	10/17/2035	1.D FE
59576#-AA-4	Middle Market Credit Fund II SPV, LLC-CI	06/30/2025	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	1,107,401	11/03/2030	1.A PL
36298G-AA-7	GSPA Monetization Trust-SECURED	06/30/2025	VARIOUS		6,457,641	6,703,398	6,797,215	6,733,449	0	0	0	0	0	6,457,641	0	0	0	26,308	10/09/2029	2.A FE
14855W-AB-2	Castlelake Secured Aviat Notes Class B	06/15/2025	SINKING PAYMENT		779,620	779,620	695,955	724,991	0	54,629	0	54,629	0	779,620	0	0	0	15,556	07/31/2036	2.B PL
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A	06/15/2025	PAYDOWN		71,815	71,815	71,774	71,778	0	38	0	38	0	71,815	0	0	0	1,484	09/15/2056	1.A FE
53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2025	CA_CASH_CLOSE		1,472,898	1,472,898	1,472,898	1,472,898	0	0	0	0	0	1,472,898	0	0	0	29,880	11/10/2033	2.C PL
193938-AB-3	College Ave Student Loan-CASL 2023-A A2	06/25/2025	PAYDOWN		63,627	63,627	63,615	63,617	0	10	0	10	0	63,627	0	0	0	1,322	05/25/2055	1.A FE
863931-AB-7	Structured Carbon Level -SCLM3 2023-1 B	05/20/2025	CALL 100		48,980	48,980	25,627	26,987	0	912	0	912	0	27,899	0	21,081	21,081	0	09/20/2050	1.F PL
19424K-AB-9	College Avenue Student L-CASL 2021-A A2	06/25/2025	PAYDOWN		194,994	194,994	194,955	194,966	0	28	0	28	0	194,994	0	0	0	1,269	07/25/2051	1.A FE
33768D-AE-4	FirstKey Homes 2022-SFRA-FKH 2022-SFRA C	06/30/2025	DEL		8,247,529	8,250,000	8,244,637	8,247,529	0	0	0	0	0	8,247,529	0	0	0	26,125	03/01/2039	1.F FE
55389Q-AB-3	MVW 2024-2 LLC-MVWOT 2024-2A B	06/20/2025	PAYDOWN		412,267	412,267	412,250	412,253	0	14	0	14	0	412,267	0	0	0	7,853	03/20/2042	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43739K-AA-1	HOMEE 2024-1 BARCLAYS LN TR - HOME IMPT	05/20/2025	VARIOUS		3,471,253	3,471,253	3,699,352	3,696,394	0	(158,911)	0	(158,911)	0	3,537,483	0	(66,230)	(66,230)	95,716	07/20/2046	1.A Z
618933-AA-3	Mosaic Solar Loan Trust -MSAIC 2023-3A A	06/20/2025	PAYDOWN		339,394	339,394	333,443	333,440	0	5,953	0	5,953	0	339,394	0	0	0	8,293	11/20/2053	1.D FE
38150Y-AD-5	Goldman Home Improvement-GHIT 2022-GRN1	06/25/2025	PAYDOWN		525,688	525,688	514,404	517,772	0	7,916	0	7,916	0	525,688	0	0	0	15,897	06/25/2052	2.A FE
04941*-AD-6	Atlas Securitized Products Funding 1 LP	04/01/2025	CA_CASH_CLOSE		305,591	305,591	305,591	305,591	0	0	0	0	0	305,591	0	0	0	7,565	05/25/2063	1.G PL
90139@-AA-1	Twin Brook Capital Funding XIII WSPV, LL	05/07/2025	CA_CASH_CLOSE		328,680	328,680	328,680	328,680	0	0	0	0	0	328,680	0	0	0	31,384	10/18/2028	1.E PL
381935-AA-3	GoodLeap Home Improvemen-GDLP 2024-1A A	06/20/2025	PAYDOWN		1,001,774	1,001,774	999,300	999,372	0	2,402	0	2,402	0	1,001,774	0	0	0	24,236	10/20/2046	1.G FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A	06/15/2025	PAYDOWN		192,785	192,785	192,698	192,785	0	0	0	0	0	192,785	0	0	0	2,823	09/15/2072	1.A FE
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22	06/30/2025	DEL		1,325,415	1,325,415	1,325,415	1,325,415	0	0	0	0	0	1,325,415	0	0	0	2,910	09/17/2026	1.F FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	06/15/2025	PAYDOWN		88,114	88,114	88,064	88,065	0	49	0	49	0	88,114	0	0	0	1,494	03/15/2063	1.A FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A	06/15/2025	PAYDOWN		544,517	544,517	496,532	516,211	0	28,307	0	28,307	0	544,517	0	0	0	2,926	07/17/2051	1.A FE
39571M-AD-0	GreenSky Home Improvemen-GSKY 2024-1 A4	06/25/2025	PAYDOWN		1,491,903	1,491,903	1,491,839	1,491,903	0	0	0	0	0	1,491,903	0	0	0	34,050	06/25/2059	1.A FE
00436M-AA-3	Accelerated Assets 2018--AALLC 2018-1 A	06/02/2025	PAYDOWN		118,706	118,706	118,676	118,694	0	11	0	11	0	118,706	0	0	0	1,925	12/02/2033	1.F FE
826934-AC-5	Sierra Timeshare 2022-3 -SRFC 2022-3A C	06/20/2025	PAYDOWN		127,686	127,686	127,657	127,654	0	32	0	32	0	127,686	0	0	0	4,039	07/20/2039	2.B FE
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo	06/17/2025	CA_CASH_CLOSE		6,277,441	6,277,441	6,277,441	6,277,441	0	0	0	0	0	6,277,441	0	0	0	325,686	10/05/2029	1.G PL
14686G-AD-8	Carvana Auto Receivables-CRVNA 2022-N1 C	06/10/2025	PAYDOWN		193,501	193,501	193,479	193,490	0	11	0	11	0	193,501	0	0	0	2,660	12/11/2028	1.C FE
83404K-AD-5	SoFi Professional Loan P-SOFI 2017-E B	05/25/2025	PAYDOWN		3,008,065	3,008,065	2,885,863	2,926,659	0	81,406	0	81,406	0	3,008,065	0	0	0	43,361	11/26/2040	1.A FE
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/09/2025	CA_CASH_CLOSE		156,804	156,804	156,804	156,804	0	0	0	0	0	156,804	0	0	0	8,939	06/17/2031	2.C PL
55400W-AA-7	MVW 2023-2 LLC-MVWOT 2023-2A A	06/20/2025	PAYDOWN		577,116	577,116	587,486	587,471	0	(10,355)	0	(10,355)	0	577,116	0	0	0	14,562	11/20/2040	1.A FE
863931-AC-5	Structured Carbon Level -SCLM3 2023-1 C	05/20/2025	PAYDOWN		1,251,047	1,251,047	587,099	668,857	0	582,190	0	582,190	0	1,251,047	0	0	0	0	09/20/2050	2.B PL
07336P-AA-2	Bayview Opportunity Mast-BVCLN 2024-EDU1	06/25/2025	PAYDOWN		478,754	478,754	478,754	478,754	0	0	0	0	0	478,754	0	0	0	11,434	06/25/2047	1.A FE
097093-AC-2	BOF VII AL Funding Trust-BVABS 2023-CAR3	06/25/2025	PAYDOWN		607,931	607,931	607,926	607,924	0	7	0	7	0	607,931	0	0	0	16,691	07/26/2032	1.D FE
344928-AD-8	Ford Credit Auto Owner T-FORDO 2023-A A3	06/16/2025	PAYDOWN		1,713,237	1,713,237	1,699,719	1,708,728	0	4,510	0	4,510	0	1,713,237	0	0	0	33,102	02/15/2028	1.A FE
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2025	CA_CASH_CLOSE		3,613,237	3,613,237	3,613,237	3,613,237	0	0	0	0	0	3,613,237	0	0	0	57,249	11/10/2033	1.G PL
67080B-A*-8	NXT Capital Structured Note I, LLC - Cla	05/07/2025	CA_CASH_CLOSE		35,429,363	35,429,363	35,429,363	31,440,443	0	0	0	0	0	35,429,363	0	0	0	1,319,333	01/26/2031	1.A PL
68268V-AB-1	OneMain Financial Issuan-OMFIT 2022-2A B	05/08/2025	DEUTSCHE BANK SECURI		10,025,391	10,000,000	9,997,337	9,998,913	0	256	0	256	0	9,999,169	0	26,221	26,221	211,056	10/14/2034	1.B FE
63942M-AA-8	Navient Private Educatio-NAVSL 2022-A A	06/15/2025	PAYDOWN		105,576	105,576	91,377	93,108	0	12,468	0	12,468	0	105,576	0	0	0	976	07/15/2070	1.A FE
35042@-AD-6	Foundation Finance Trust - Fixed Class D	06/16/2025	CA_CASH_CLOSE		347,546	347,546	345,069	345,069	0	0	0	0	0	345,069	0	2,477	2,477	16,248	10/15/2042	3.C PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	06/17/2025	CA_CASH_CLOSE		1,084,184	1,084,184	1,084,184	1,084,184	0	0	0	0	0	1,084,184	0	0	0	18,274	05/25/2063	1.G PL
38237G-AA-7	GoodLeap Sustainable Hom-GOOD 2021-4GS A	06/20/2025	PAYDOWN		245,227	245,227	187,292	189,111	0	56,116	0	56,116	0	245,227	0	0	0	1,968	07/20/2048	1.F FE
20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS	06/25/2025	PAYDOWN		31,552	31,552	23,994	22,817	0	7,598	0	7,598	0	31,552	0	0	0	174	03/25/2052	1.D FE
02325#-AA-8	AMBER CS LLC - Senior Secured Loan	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	5,791	06/19/2032	2.C PL
63943C-AA-9	Navient Private Educatio-NAVSL 2024-A A	06/15/2025	PAYDOWN		230,206	230,206	230,009	0	0	198	0	198	0	230,206	0	0	0	2,140	10/15/2072	1.A FE
L9714*-AA-3	WEST STREET EUROPEAN PRIVATE CREDIT MM S	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	15,042	10/10/2033	1.G PL
88517Q-AB-9	Thor 2024-A LLC-THOR 2024-A B	06/15/2025	PAYDOWN		686,568	686,568	686,460	686,461	0	107	0	107	0	686,568	0	0	0	16,456	08/15/2041	2.B FE
98164Q-AD-0	World Omni Auto Receivab-WOART 2023-B A3	06/15/2025	PAYDOWN		1,562,515	1,562,515	1,526,199	1,548,683	0	13,832	0	13,832	0	1,562,515	0	0	0	30,256	05/15/2028	1.A FE
63940V-AC-6	Navient Private Educatio-NAVSL 2018-CA B	06/15/2025	PAYDOWN		757,839	757,839	706,521	730,568	0	27,271	0	27,271	0	757,839	0	0	0	14,054	06/16/2042	1.A FE
19421U-AC-8	College Ave Student Loan-CASL 2019-A B	06/25/2025	PAYDOWN		47,243	47,243	45,032	0	0	2,211	0	2,211	0	47,243	0	0	0	150	12/28/2048	1.C FE
63942G-AA-1	Navient Private Educatio-NAVSL 2021-FA A	06/15/2025	PAYDOWN		194,123	194,123	165,975	170,350	0	23,773	0	23,773	0	194,123	0	0	0	894	02/18/2070	1.A FE
74332V-AE-5	Progress Residential 202-PROG 2022-SFR2	06/30/2025	DEL		5,969,360	6,000,000	5,933,852	5,969,360	0	0	0	0	0	5,969,360	0	0	0	18,750	04/01/2027	1.B FE
83206E-AA-5	SMB Private Education Lo-SMB 2024-C A1A	06/15/2025	PAYDOWN		312,405	312,405	312,349	312,352	0	53	0	53	0	312,405	0	0	0	7,142	06/17/2052	1.A FE
38218J-AB-2	Goodgreen 2022-1-GOODG 2022-1A B	06/15/2025	PAYDOWN		337	337	336	337	0	0	0	0	0	337	0	0	0	8	10/15/2056	1.C FE
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	06/09/2025	CA_CASH_CLOSE		1,187,005	1,187,005	1,187,005	1,187,005	0	0	0	0	0	1,187,005	0	0	0	59,985	06/17/2031	2.C PL
19424K-AD-5	College Ave Student Loan-CASL 2021-A C	06/25/2025	PAYDOWN		103,934	103,934	95,619	98,129	0	5,805	0	5,805	0	103,934	0	0	0	1,235	07/25/2051	1.F FE
57109N-AB-5	Marlette Funding Trust 2-MFT 2022-3A B	05/15/2025	PAYDOWN		437,443	437,443	434,341	437,214	0	229	0	229	0	437,443	0	0	0	9,643	11/15/2032	1.A FE
04941*-AB-0	Atlas Securitized Products Funding 1 LP	04/01/2025	CA_CASH_CLOSE		305,591	305,591	305,591	305,591	0	0	0	0	0	305,591	0	0	0	7,565	05/25/2063	1.D PL
90140*-AA-0	Twin Brook Capital Funding XIV WSPV, LLC	04/21/2025	CA_CASH_CLOSE		13,637	13,637	13,637	13,637	0	0	0	0	0	13,637	0	0	0	18,712	10/18/2028	1.E PL
20268K-AA-8	Commonbond Student Loan -CBSLT 2017-BGS	06/25/2025	PAYDOWN		216,640	216,640	198,767	199,903	0	16,737	0	16,737	0	216,640	0	0	0	2,371	09/25/2042	1.A FE
17328R-AG-4	Citigroup Commercial Mor-CGCMT 2020-GC46	06/30/2025	DEL		2,485,350	3,000,000	2,283,867	2,485,350	0	0	0	0	0	2,485,350	0	0	0	6,500	02/01/2053	3.B
72305@-AA-7	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L	06/06/2025	CA_CASH_CLOSE		2,019,876	2,019,876	2,019,876	2,019,876	0	0	0	0	0	2,019,876	0	0	0	62,782	12/21/2031	1.G PL
67100#-AA-2	OC III LVS XXVI LP - Secured Loan Facili	06/05/2025	CA_CASH_CLOSE		1,846,857	1,846,857	1,846,857	1,846,857	0	0	0	0	0	1,846,857	0	0	0	89,016	11/20/2030	1.F PL
437927-AC-0	Honda Auto Receivables 2-HAROT 2023-2 A3	06/16/2025	PAYDOWN		687,102	687,102	684,848	686,070	0	1,032	0	1,032	0	687,102	0	0	0	15,711	11/15/2027	1.A FE
00178X-AB-9	AMSR 2019-SFR1 Trust-AMSR 2019-SFR1 B	06/30/2025	DEL		4,999,561	5,000,000	4,999,754	4,999,561	0	0	0	0	0	4,999,561	0	0	0	12,596	01/01/2039	1.A FE
78503@-AA-4	SPV FACILITY I LLC - Senior Secured Revo	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	33,683	03/31/2033	1.G PL
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1	05/25/2025	PAYDOWN		2,597,195	2,597,195	2,597,166	2,597,183	0	12	0	12	0	2,597,195	0	0	0	39,056	03/25/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
78450F-AD-9	SMB Private Education Lo-SMB 2022-A B	06/15/2025	PAYDOWN		115,996	115,996	114,585	114,662	0	1,335	0	1,335	0	115,996	0	0	0	1,559	11/16/2054	1.D FE
55389Q-AC-1	MVW 2024-2 LLC-MVWOT 2024-2A C	06/20/2025	PAYDOWN		274,845	274,845	274,805	274,809	0	36	0	36	0	274,845	0	0	0	5,624	03/20/2042	2.B FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B	06/20/2025	PAYDOWN		107,296	107,296	101,820	102,310	0	4,986	0	4,986	0	107,296	0	0	0	2,712	08/20/2049	3.C FE
88338Q-AA-8	Theorem Funding Trust 20-THRM 2023-1A A	06/15/2025	PAYDOWN		1,847,503	1,847,503	1,847,486	1,847,483	0	20	0	20	0	1,847,503	0	0	0	57,648	04/15/2029	1.B FE
19421U-AB-0	College Avenue Student L-CASL 2019-A A2	06/25/2025	PAYDOWN		96,523	96,523	96,488	96,503	0	21	0	21	0	96,523	0	0	0	1,292	12/28/2048	1.A FE
75973V-AA-4	Renew 2024-1-RENEW 2024-1A A	06/20/2025	PAYDOWN		292,990	292,990	293,414	292,990	0	0	0	0	0	292,990	0	0	0	12,886	11/20/2059	1.A FE
50207M-AA-5	LMF 2023-1, LLC - Class A Term Loans	06/15/2025	CA_CASH_CLOSE		6,632,481	6,632,481	6,632,481	6,632,481	0	0	0	0	0	6,632,481	0	0	0	225,557	07/19/2032	1.G PL
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	06/15/2025	PAYDOWN		159,658	159,658	159,529	159,553	0	106	0	106	0	159,658	0	0	0	2,724	01/17/2073	1.A FE
86744W-AA-7	Sunnova Helios X Issuer -SNVA 2022-C A	06/20/2025	PAYDOWN		127,146	127,146	120,301	122,031	0	5,115	0	5,115	0	127,146	0	0	0	2,766	11/22/2049	1.D FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	06/25/2025	PAYDOWN		51,591	51,591	51,577	51,587	0	5	0	5	0	51,591	0	0	0	585	10/25/2040	1.A FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B	06/20/2025	PAYDOWN		65,970	65,970	65,568	65,857	0	113	0	113	0	65,970	0	0	0	558	11/21/2033	1.F FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A	06/17/2025	PAYDOWN		52,723	52,723	52,713	52,710	0	12	0	12	0	52,723	0	0	0	413	07/17/2046	1.A FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	06/15/2025	PAYDOWN		195,166	195,166	195,100	195,166	0	0	0	0	0	195,166	0	0	0	7,843	10/15/2056	1.A FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C	06/15/2025	PAYDOWN		36,348	36,348	33,167	32,693	0	3,654	0	3,654	0	36,348	0	0	0	1,056	10/15/2056	2.B FE
63942A-AB-2	Navient Private Educatio-NAVSL 2020-IA A	06/16/2025	PAYDOWN		166,497	166,497	161,918	162,226	0	4,271	0	4,271	0	166,497	0	0	0	3,770	04/15/2069	1.A FE
23345A-AE-3	DT Auto Owner Trust 2022-DTAOT 2022-2A C	06/15/2025	PAYDOWN		2,564,398	2,564,398	2,564,313	2,564,383	0	16	0	16	0	2,564,398	0	0	0	50,088	03/15/2028	1.A FE
193938-AC-1	College Ave Student Loan-CASL 2023-A B	06/25/2025	PAYDOWN		311,455	311,455	311,393	311,414	0	41	0	41	0	311,455	0	0	0	8,584	05/25/2055	1.C FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A	06/15/2025	PAYDOWN		47,967	47,967	47,925	47,930	0	36	0	36	0	47,967	0	0	0	856	03/17/2070	1.A FE
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	06/01/2025	PAYDOWN		556,971	556,971	556,971	556,971	0	0	0	0	0	556,971	0	0	0	17,494	10/01/2048	1.E PL
63940U-AB-0	Navient Private Educatio-NAVSL 2018-DA A	06/15/2025	PAYDOWN		418,874	418,874	414,195	0	0	4,680	0	4,680	0	418,874	0	0	0	1,396	12/15/2059	1.A FE
43283J-AB-2	Hilton Grand Vacations T-HGVT 2024-2A B	06/25/2025	PAYDOWN		129,955	129,955	130,849	0	0	(893)	0	(893)	0	129,955	0	0	0	2,425	03/25/2038	1.F FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3	06/16/2025	PAYDOWN		63,080	63,080	62,448	62,572	0	508	0	508	0	63,080	0	0	0	778	09/15/2065	1.A FE
224092-AA-4	CP EF Asset Securitizati-CPEF 2023-1A A	06/15/2025	PAYDOWN		1,424,884	1,424,884	1,417,818	1,420,938	0	3,946	0	3,946	0	1,424,884	0	0	0	44,051	03/15/2032	1.C FE
86744@-AB-4	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX	04/30/2025	CA_CASH_CLOSE		5,078	5,078	4,902	0	0	2	0	2	0	4,904	0	173	173	84	01/30/2060	2.C PL
L9714*-AC-9	WEST STREET EUROPEAN PRIVATE CREDIT MM S	04/22/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	28,008	10/10/2033	1.G PL
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	06/15/2025	PAYDOWN		33,688	33,688	33,681	33,607	0	81	0	81	0	33,688	0	0	0	521	12/15/2048	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	06/15/2025	PAYDOWN		185,981	185,981	186,124	186,120	0	(138)	0	(138)	0	185,981	0	0	0	2,625	06/15/2077	1.A FE
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A	06/20/2025	PAYDOWN		87,983	87,983	87,373	87,490	0	492	0	492	0	87,983	0	0	0	1,853	08/20/2049	1.G FE
61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C	06/30/2025	VARIOUS		1,713,447	2,671,690	1,806,250	1,716,287	0	0	0	0	0	1,713,447	0	0	0	22,373	01/01/2037	4.C FM
78450F-AE-7	SMB Private Education Lo-SMB 2022-A C	06/15/2025	PAYDOWN		313,940	313,940	313,808	313,850	0	90	0	90	0	313,940	0	0	0	5,117	11/16/2054	1.G FE
78449H-AD-9	SMB Private Education Lo-SMB 2023-B C	06/15/2025	PAYDOWN		2,500,000	2,500,000	2,556,250	0	0	(56,250)	0	(56,250)	0	2,500,000	0	0	0	13,250	10/16/2056	1.F FE
L9714*-AD-7	WEST STREET EUROPEAN PRIVATE CREDIT MM S	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	629	10/10/2033	1.G PL
07336P-AC-8	Bayview Opportunity Mast-BVCLN 2024-EDU1	06/25/2025	PAYDOWN		105,846	105,846	105,846	105,846	0	0	0	0	0	105,846	0	0	0	2,679	06/25/2047	1.F FE
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/09/2025	CA_CASH_CLOSE		659,450	659,450	659,450	659,450	0	0	0	0	0	659,450	0	0	0	21,427	06/17/2031	2.B PL
20268A-AB-8	Commonbond Student Loan -CBSLT 2021-BGS	05/25/2025	PAYDOWN		186,500	186,500	153,862	155,096	0	31,404	0	31,404	0	186,500	0	0	0	953	09/25/2051	2.A FE
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	06/01/2025	PAYDOWN		1,829,111	1,829,111	1,829,111	1,829,111	0	0	0	0	0	1,829,111	0	0	0	70,717	02/01/2049	1.E PL
20268B-AA-8	Commonbond Student Loan -CBSLT 2020-1 A	06/25/2025	PAYDOWN		51,399	51,399	46,131	0	0	5,268	0	5,268	0	51,399	0	0	0	72	10/25/2051	1.A FE
08862G-AA-2	BHG Securitization Trust-BHG 2023-B A	06/17/2025	PAYDOWN		651,419	651,419	651,333	651,345	0	75	0	75	0	651,419	0	0	0	18,475	12/17/2036	1.A FE
12758#-AA-3	CMFT RE Lending Sub MM, LLC - Term Loan	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	4,288	07/16/2027	1.G PL
19425A-AE-4	College Avenue Student L-CASL 2021-B D	06/25/2025	PAYDOWN		83,765	83,765	83,727	83,741	0	25	0	25	0	83,765	0	0	0	1,287	06/25/2052	2.B FE
46127*-AA-9	Invesco Private Credit Opportunities Hol	05/12/2025	CA_CASH_CLOSE		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	73,641	09/23/2032	1.G PL
826525-AB-3	Sierra Timeshare 2020-2 -SRFC 2020-2A B	06/20/2025	PAYDOWN		3,011,236	3,011,236	2,846,559	2,964,634	0	46,601	0	46,601	0	3,011,236	0	0	0	34,251	07/20/2037	1.F FE
78449L-AC-2	SMB 2018-B A2B	06/16/2025	PAYDOWN		57,625	57,625	56,589	57,135	0	490	0	490	0	57,625	0	0	0	1,235	01/15/2037	1.A FE
62847R-AA-5	MVW 2024-1 LLC-MVWOT 2024-1A A	06/20/2025	PAYDOWN		373,748	373,748	379,062	379,019	0	(5,271)	0	(5,271)	0	373,748	0	0	0	8,300	02/20/2043	1.A FE
78474Q-AA-3	SQ ABS Issuer, LLC/Class A Asset-Backed	04/20/2025	PAYDOWN		3,186	3,186	3,165	0	0	21	0	21	0	3,186	0	0	0	242	10/20/2039	1.G Z
86324E-AA-5	Stream Innovations 2024--STRE 2024-2A A	06/15/2025	PAYDOWN		597,429	597,429	597,283	597,290	0	139	0	139	0	597,429	0	0	0	12,655	02/15/2045	1.G FE
14855W-AA-4	Castlelake Secured Aviat Notes Class A	06/15/2025	SINKING PAYMENT		3,637,902	3,637,902	3,545,514	3,578,571	0	59,331	0	59,331	0	3,637,902	0	0	0	83,938	07/31/2036	1.F PL
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	06/15/2025	PAYDOWN		73,113	73,113	73,096	73,112	0	1	0	1	0	73,113	0	0	0	1,298	03/15/2062	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	06/15/2025	PAYDOWN		199,370	199,370	197,519	198,843	0	526	0	526	0	199,370	0	0	0	2,616	09/15/2072	1.A FE
43739K-AB-9	HOMEE 2024-1 BARCLAYS LN-HOME IMPT LN BA	05/20/2025	VARIOUS		1,115,067	1,115,067	1,181,332	1,180,474	0	(51,218)	0	(51,218)	0	1,129,256	0	(14,189)	(14,189)	25,849	07/20/2046	1.F Z
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B	06/25/2025	PAYDOWN		83,088	83,088	81,692	82,072	0	1,016	0	1,016	0	83,088	0	0	0	602	08/27/2035	1.F FE
04941*-AA-2	Atlas Securitized Products Funding 1 LP	06/17/2025	CA_CASH_CLOSE		1,084,184	1,084,184	1,084,184	1,084,184	0	0	0	0	0	1,084,184	0	0	0	18,274	05/25/2063	1.D PL
12758#-AD-7	CMFT RE Lending Sub MM, LLC - Term Loan	06/17/2025	CA_CASH_CLOSE		11,335,988	11,335,988	11,335,988	11,335,988	0	0	0	0	0	11,335,988	0	0	0	371,437	09/06/2027	1.F PL
20269D-AA-3	Commonbond Student Loan -CBSLT 2018-AGS	06/25/2025	PAYDOWN		161,673	161,673	150,255	152,500	0	9,174	0	9,174	0	161,673	0	0	0	2,116	02/25/2044	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05553D-AB-7	BHG Securitization Trust-BHG 2022-B B	06/17/2025	PAYDOWN		1,609,587	1,609,587	1,609,546	1,609,579	0	9	0	9	0	1,609,587	0	0	0	27,572	06/18/2035	1.A FE
43283Y-AA-1	Hilton Grand Vacations T-HGVT 2024-1B A	06/15/2025	PAYDOWN		402,071	402,071	409,735	409,676	0	(7,605)	0	(7,605)	0	402,071	0	0	0	9,582	09/15/2039	1.A FE
29977F-AA-2	EverBright Solar Trust 2-EVBRT 2024-A A	06/20/2025	PAYDOWN		297,308	297,308	294,692	294,812	0	2,496	0	2,496	0	297,308	0	0	0	7,895	06/22/2054	1.G FE
28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A	06/25/2025	PAYDOWN		108,654	108,654	97,415	99,231	0	9,423	0	9,423	0	108,654	0	0	0	616	08/27/2035	1.A FE
58768P-AC-8	Mercedes-Benz Auto Recei-MBART 2022-1 A3	06/15/2025	PAYDOWN		3,904,297	3,904,297	3,910,676	3,906,270	0	(1,973)	0	(1,973)	0	3,904,297	0	0	0	84,175	08/16/2027	1.A FE
78448R-AE-6	SMB Private Education Lo-SMB 2015-C B	06/15/2025	PAYDOWN		379,547	379,547	363,535	372,413	0	7,134	0	7,134	0	379,547	0	0	0	5,441	09/15/2043	1.A FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	06/15/2025	PAYDOWN		243,981	243,981	228,976	229,810	0	14,171	0	14,171	0	243,981	0	0	0	4,138	01/15/2071	1.A FE
61946K-AA-2	Mosaic Solar Loan Trust -MSAIC 2022-3A A	06/20/2025	PAYDOWN		113,940	113,940	113,935	113,935	0	4	0	4	0	113,940	0	0	0	2,786	06/20/2053	1.D FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B	06/15/2025	PAYDOWN		13,004	13,004	13,003	13,004	0	(1)	0	(1)	0	13,004	0	0	0	361	12/15/2050	1.A FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A	06/15/2025	PAYDOWN		264,786	264,786	259,738	262,102	0	2,684	0	2,684	0	264,786	0	0	0	1,410	07/15/2053	1.A FE
53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2025	CA_CASH_CLOSE		1,548,695	1,548,695	1,548,695	1,548,695	0	0	0	0	0	1,548,695	0	0	0	50,438	11/10/2033	4.C PL
05552X-AJ-7	BBCMS Mortgage Trust 202-BBCMS 2021-C12	06/30/2025	DEL		10,122,831	14,000,000	9,121,875	10,122,831	0	0	0	0	0	10,122,831	0	0	0	29,167	11/01/2054	4.A
20268B-AB-6	Commonbond Student Loan -CBSLT 2020-1 B	06/25/2025	PAYDOWN		108,789	108,789	92,471	92,951	0	15,839	0	15,839	0	108,789	0	0	0	1,253	10/25/2051	1.D FE
387422-AC-2	Granite Park Equipment Leasing 2023-1 LL	06/20/2025	PAYDOWN		525,706	525,706	525,662	525,675	0	31	0	31	0	525,706	0	0	0	11,911	09/20/2032	1.A FE
28628D-AA-2	ELFI Graduate Loan Progr-ELFI 2023-A A	06/25/2025	PAYDOWN		186,044	186,044	191,691	0	0	(5,647)	0	(5,647)	0	186,044	0	0	0	4,588	02/04/2048	1.A FE
69145B-AA-4	OXFORD FINANCE FUNDING T-OXFIN 2022-1A A	06/15/2025	PAYDOWN		2,022,087	2,022,087	2,022,087	2,022,087	0	0	0	0	0	2,022,087	0	0	0	27,242	02/15/2030	1.F FE
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A	06/15/2025	PAYDOWN		56,439	56,439	56,431	56,429	0	10	0	10	0	56,439	0	0	0	730	07/16/2040	1.A FE
60510M-AN-8	Mission Lane Credit Card-MLANE 2023-A A	06/30/2025	*CMD		30,000,000	30,000,000	29,997,105	29,998,235	0	117	0	117	0	29,998,352	0	1,648	1,648	596,475	07/17/2028	1.C FE
68378N-AA-8	Oportun Issuance Trust 2-OPTN 2022-A A	06/08/2025	PAYDOWN		845,865	845,865	845,418	845,806	0	60	0	60	0	845,865	0	0	0	12,868	06/09/2031	1.D FE
19425A-AD-6	College Avenue Student L-CASL 2021-B C	06/25/2025	PAYDOWN		103,828	103,828	103,813	103,820	0	9	0	9	0	103,828	0	0	0	1,148	06/25/2052	1.F FE
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	06/09/2025	CA_CASH_CLOSE		208,628	208,628	208,628	208,628	0	0	0	0	0	208,628	0	0	0	7,483	06/17/2031	2.C PL
63942T-AA-3	Navient Student Loan Trust - NAVSL 2023-	06/15/2025	PAYDOWN		151,746	151,746	151,745	151,746	0	0	0	0	0	151,746	0	0	0	4,073	03/15/2072	1.A FE
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B	06/20/2025	PAYDOWN		118,099	118,099	116,878	116,995	0	1,104	0	1,104	0	118,099	0	0	0	2,533	01/21/2053	1.G FE
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	06/09/2025	CA_CASH_CLOSE		346,228	346,228	346,228	346,228	0	0	0	0	0	346,228	0	0	0	31,305	06/17/2031	2.C PL
86744@-AA-6	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX	04/30/2025	CA_CASH_CLOSE		103,325	103,325	98,584	0	0	68	0	68	0	98,652	0	4,673	4,673	1,244	01/30/2060	1.G PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	231,825	09/20/2029	1.F PL
83206N-AC-1	SMB Private Education Lo-SMB 2022-B B	06/15/2025	PAYDOWN		58,589	58,589	55,408	55,693	0	2,896	0	2,896	0	58,589	0	0	0	1,096	02/16/2055	1.D FE
82652R-AB-5	Sierra Timeshare 2021-2 -SRFC 2021-2A B	06/20/2025	PAYDOWN		32,312	32,312	29,767	30,426	0	1,886	0	1,886	0	32,312	0	0	0	241	09/20/2038	1.F FE
60510M-B*-8	Mission Lane Credit Card Master Trust -	04/15/2025	BANK LOANS BARINGS		4,000,000	4,000,000	4,000,000	2,400,000	0	0	0	0	0	4,000,000	0	0	0	192,601	10/15/2027	3.A PL
04965@-AA-1	Atreides Funding Trust - Pass-Through In	06/30/2025	VARIOUS		21,485,649	30,573,570	30,573,570	30,573,570	0	0	0	0	0	21,485,649	0	0	0	8,721	11/18/2083	1.G PL
63942C-AD-4	Navient Private Educatio-NAVSL 2021-DA D	06/15/2025	PAYDOWN		289,091	289,091	272,152	0	0	16,939	0	16,939	0	289,091	0	0	0	3,777	04/15/2060	2.B FE
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1	06/01/2025	PAYDOWN		44,370	44,370	5,641	(5,623)	0	49,877	0	49,877	0	44,370	0	0	0	1,632	06/01/2036	1.A FM
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1	06/15/2025	PAYDOWN		32,175	32,175	32,168	32,375	0	(200)	0	(200)	0	32,175	0	0	0	527	02/16/2065	1.A FE
00241@-AA-5	AMF ENDEAVOUR, LLC, - Senior Secured Loa	06/27/2025	CA_CASH_CLOSE		2,213,333	2,213,333	2,213,333	2,213,333	0	0	0	0	0	2,213,333	0	0	0	55,500	10/02/2033	1.F PL
64033N-AA-4	Nelnet Student Loan Trus-NSLT 2014-5A A	06/25/2025	PAYDOWN		363,462	363,462	350,287	351,710	0	11,753	0	11,753	0	363,462	0	0	0	7,912	07/25/2046	1.B FE
432917-AB-8	Hilton Grand Vacations T-HGVT 2023-1A B	06/25/2025	PAYDOWN		1,798,849	1,798,849	1,807,815	1,807,560	0	(8,711)	0	(8,711)	0	1,798,849	0	0	0	45,373	01/25/2038	1.G FE
20268A-AA-0	Commonbond Student Loan -CBSLT 2021-BGS	05/25/2025	PAYDOWN		174,732	174,732	147,321	148,137	0	26,594	0	26,594	0	174,732	0	0	0	696	09/25/2051	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	06/15/2025	PAYDOWN		180,874	180,874	180,621	180,650	0	224	0	224	0	180,874	0	0	0	2,643	01/17/2073	1.A FE
L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	05/07/2025	CA_CASH_CLOSE		6,851,852	6,851,852	6,851,852	6,851,852	0	0	0	0	0	6,851,852	0	0	0	71,104	03/03/2031	1.F PL
62878H-AA-9	NATF America 2022-8 LLC	04/21/2025	PAYDOWN		37,210,526	37,210,526	0	0	0	0	0	0	0	37,210,526	0	0	0	0	03/03/2031	1. *
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					409,136,669	426,985,216	377,683,291	350,885,654	0	1,116,735	0	1,116,735	0	408,947,650	37,699	151,317	189,016	9,571,413	XXX	XXX
14979@-AA-4	CAZ GP OWNERSHIP CD AGGREGATOR - Secured	05/20/2025	CA_CASH_CLOSE		202,667	202,667	202,667	202,667	0	0	0	0	0	202,667	0	0	0	5,641	12/07/2040	1.G PL
239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/16/2025	CA_CASH_CLOSE		3,172,515	3,172,515	3,172,515	3,172,515	0	0	0	0	0	3,172,515	0	0	0	118,702	06/15/2034	1.G PL
40487*-AC-2	HV Voyage L.P. - 1st Lien Term Loan (Par	06/20/2025	CA_CASH_CLOSE		56,094	56,094	56,094	56,094	0	0	0	0	0	56,094	0	0	0	10,256	03/15/2028	1.F PL
30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Se	06/27/2025	CA_CASH_CLOSE		4,285,714	4,285,714	4,285,714	4,285,714	0	0	0	0	0	4,285,714	0	0	0	134,314	09/28/2037	2.A PL
G3165#-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	14,861	12/17/2031	1.G PL
00640#-AA-0	Adams Street Global Secondary Fund 6 LP	04/15/2025	CA_CASH_CLOSE		657,538	657,538	650,963	650,963	0	0	0	0	0	650,963	0	6,575	6,575	73,116	03/14/2030	1.F PL
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A	05/01/2025	PAYDOWN		1,868,139	1,868,139	1,872,066	1,868,633	0	(494)	0	(494)	0	1,868,139	0	0	0	30,357	11/01/2035	1.E
88675#-AA-3	TIKEHAU GREEN DIAMOND CFO LLC - Class A	04/14/2025	CA_CASH_CLOSE		1,833,333	1,833,333	1,833,333	1,833,333	0	0	0	0	0	1,833,333	0	0	0	83,569	12/21/2030	1.F PL
G4217#-AA-8	HL Private Assets Holdings LP - Term Loa	06/30/2025	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	276,368	03/12/2030	1.F PL
51513#-AA-7	LANDMARK EQUITY PARTNERS XV-D, LLC - Cla	05/20/2025	CA_CASH_CLOSE		162,970	162,970	162,970	162,970	0	0	0	0	0	162,970	0	0	0	31,443	07/14/2030	1.G PL
88681*-AB-7	TIKEHAU GREEN DIAMOND II Term Loan B DDT	04/29/2025	CA_CASH_CLOSE		313,583	313,583	288,063	0	0	0	0	0	0	288,063	25,520	0	25,520	6,870	12/18/2034	2.B PL
51513@-AA-9	Landmark Equity Partners XVI-D, LLC	05/27/2025	CA_CASH_CLOSE		1,112,448	1,112,448	1,112,448	1,112,448	0	0	0	0	0	1,112,448	0	0	0	54,140	12/15/2029	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..88675#-AB-1	TIKEHAU GREEN DIAMOND CFO LLC - Class B	04/14/2025	CA_CASH_CLOSE		208,333	208,333	208,333	208,333	0	0	0	0	0	208,333	0	0	0	3,138	12/21/2030	2.C PL
..71685@-AA-9	PEV Holdings 1067 AB LLC	06/27/2025	CA_CASH_CLOSE		2,347,722	2,347,722	2,324,245	0	0	0	0	0	0	2,324,245	0	23,477	23,477	0	09/25/2031	1.F PL
..G4288@-AC-0	HARBOURVEST DOVER STR X INVT LP 2ND AME	06/30/2025	CA_CASH_CLOSE		41,782	41,782	41,782	41,782	0	0	0	0	0	41,782	0	0	0	4,432	01/05/2028	1.G PL
..88681*-AA-9	TIKEHAU GREEN DIAMOND II Term Loan A DDT	04/29/2025	CA_CASH_CLOSE		861,560	861,560	791,444	0	0	0	0	0	0	791,444	70,116	0	70,116	15,130	12/18/2034	1.F PL
..239426-AF-6	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/16/2025	CA_CASH_CLOSE		793,129	793,129	793,129	793,129	0	0	0	0	0	793,129	0	0	0	39,944	06/15/2034	2.C PL
..002100-AA-3	ASF Crabapple, L.P. - Term Loan	06/12/2025	CA_CASH_CLOSE		162,228	162,228	161,417	161,417	0	0	0	0	0	161,417	0	811	811	30,549	12/07/2029	1.G PL
..14979*-AA-6	CAZ GP OWNERSHIP EF AGGREGATOR, L.P. - S	06/30/2025	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(26,488)	12/07/2040	1.G PL
..610331-AA-8	Monroe Capital ABS Fundi-MCAF 2021-1A A2	04/22/2025	PAYDOWN		2,055,066	2,055,066	2,055,066	2,055,066	0	0	0	0	0	2,055,066	0	0	0	28,925	04/22/2031	1.F FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					20,134,821	20,134,821	20,012,249	16,605,064	0	(494)	0	(494)	0	20,008,322	95,636	30,863	126,499	935,267	XXX	XXX
..31425B-AA-5	FCI Funding 2024-1 LLC-FCITL 2024-1A A	06/15/2025	PAYDOWN		4,685,537	4,685,537	4,685,369	4,685,382	0	154	0	154	0	4,685,537	0	0	0	108,041	08/15/2036	1.A FE
..693699-AA-8	PVONE 2023-1 LLC-PVONE 2023-2A A	06/15/2025	PAYDOWN		6,237,435	6,237,435	6,237,427	6,237,390	0	45	0	45	0	6,237,435	0	0	0	201,849	09/17/2035	1.A FE
..693696-AA-4	Pvone 2023-1 LLC-PVONE 2023-1A A	06/15/2025	PAYDOWN		1,324,169	1,324,169	1,323,417	1,323,755	0	415	0	415	0	1,324,169	0	0	0	36,237	07/16/2035	1.A FE
..748950-AA-0	RAM 2025-1 LLC	05/08/2025	PAYDOWN		213,900	213,900	0	0	0	0	0	0	0	213,900	0	0	0	0	07/16/2035	1.A FE
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					12,461,041	12,461,041	12,246,213	12,246,527	0	614	0	614	0	12,461,041	0	0	0	346,127	XXX	XXX
..86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A	04/21/2025	PAYDOWN		20,433,958	20,433,958	20,330,587	20,429,844	0	4,114	0	4,114	0	20,433,958	0	0	0	284,032	04/20/2045	1.C FE
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	06/20/2025	PAYDOWN		63,729	63,729	63,695	63,722	0	7	0	7	0	63,729	0	0	0	1,052	10/20/2046	1.C FE
..12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2	06/15/2025	PAYDOWN		7,118	7,118	7,117	7,118	0	0	0	0	0	7,118	0	0	0	89	02/15/2050	1.A FE
..12510H-AL-4	CARS-DB5 LP-CAUTO 2021-1A A2	06/15/2025	PAYDOWN		1,259	1,259	982	1,010	0	249	0	249	0	1,259	0	0	0	12	08/15/2051	1.A FE
..78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA	06/15/2025	PAYDOWN		66,203	66,203	61,724	63,570	0	2,633	0	2,633	0	66,203	0	0	0	529	02/28/2033	1.C FE
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	06/20/2025	PAYDOWN		193,091	193,091	193,010	193,063	0	29	0	29	0	193,091	0	0	0	1,793	11/20/2050	1.A FE
..86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL	06/20/2025	PAYDOWN		33,125	33,125	33,113	33,120	0	5	0	5	0	33,125	0	0	0	592	10/20/2048	1.A FE
..67190A-AC-0	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2025	PAYDOWN		11,000	11,000	10,241	10,759	0	241	0	241	0	11,000	0	0	0	128	01/20/2051	2.A FE
..86745Q-AA-9	Sunnova Sol III Issuer L-SNVA 2021-1 A	04/30/2025	PAYDOWN		151,618	151,618	127,585	128,612	0	23,006	0	23,006	0	151,618	0	0	0	1,956	04/28/2056	1.D FE
..86212X-AM-2	Store Master Funding I-V-STR 2024-1A A2	06/20/2025	PAYDOWN		12,500	12,500	12,499	12,499	0	1	0	1	0	12,500	0	0	0	297	05/20/2054	1.A FE
..12510H-AE-0	CARS-DB4 LP-CAUTO 2020-1A A5	06/15/2025	PAYDOWN		2,083	2,083	2,008	0	0	75	0	75	0	2,083	0	0	0	9	02/15/2050	1.E FE
..86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A	04/30/2025	PAYDOWN		77,306	77,306	76,677	76,853	0	453	0	453	0	77,306	0	0	0	1,836	07/30/2057	1.G FE
..12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3	06/15/2025	PAYDOWN		3,810	3,810	3,392	3,607	0	203	0	203	0	3,810	0	0	0	30	08/15/2051	1.E FE
..78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B	06/15/2025	PAYDOWN		81,550	81,550	75,068	76,784	0	4,766	0	4,766	0	81,550	0	0	0	1,077	02/28/2033	2.B FE
..86745X-AA-4	Sunnova Sol V Issuer LLC-SNVA 2023-1A A	04/30/2025	PAYDOWN		67,105	67,105	63,586	63,910	0	3,195	0	3,195	0	67,105	0	0	0	1,812	04/30/2058	1.G FE
..12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4	06/15/2025	PAYDOWN		22,500	22,500	21,465	21,736	0	764	0	764	0	22,500	0	0	0	251	08/15/2051	1.E FE
..12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3	06/15/2025	PAYDOWN		9,446	9,446	9,184	9,219	0	227	0	227	0	9,446	0	0	0	127	02/15/2050	1.A FE
..67190A-AD-8	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2025	PAYDOWN		11,419	11,419	11,169	11,282	0	137	0	137	0	11,419	0	0	0	155	01/20/2051	2.A FE
..12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2	06/15/2025	PAYDOWN		64,375	64,375	64,002	64,123	0	252	0	252	0	64,375	0	0	0	1,062	03/15/2052	1.E FE
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2025	PAYDOWN		382,394	382,394	359,888	328,209	0	21,145	0	21,145	0	382,394	0	0	0	2,861	01/20/2051	1.A FE
..88035K-AA-7	TENET 2024-1A A1-TENET 2024-1A A1	06/20/2025	PAYDOWN		2,973	2,973	2,971	2,970	0	2	0	2	0	2,973	0	0	0	68	10/20/2054	1.C FE
..85573L-AA-9	START Ireland-STARR 2019-1 A	06/15/2025	PAYDOWN		103,592	103,592	103,587	103,591	0	1	0	1	0	103,592	0	0	0	1,767	03/15/2044	1.F FE
..86744Y-AA-3	Sunnova SOL VI Issuer LL-SNVA 2024-1A A	04/30/2025	PAYDOWN		50,150	50,150	48,338	48,480	0	1,671	0	1,671	0	50,150	0	0	0	1,423	01/30/2059	1.G FE
..12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS	06/15/2025	PAYDOWN		10,869	10,869	10,864	10,867	0	2	0	2	0	10,869	0	0	0	90	07/15/2060	1.E FE
..67181D-AM-3	Oak Street Investment Gr-OAKIG 2021-2A A	06/20/2025	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	51	11/20/2051	2.A FE
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	06/20/2025	PAYDOWN		351,426	351,426	344,626	346,246	0	5,180	0	5,180	0	351,426	0	0	0	2,732	11/20/2050	1.A FE
..12327A-AA-6	Business Jet Securities -BJETS 2022-1A A	06/15/2025	PAYDOWN		154,174	154,174	149,573	150,769	0	3,405	0	3,405	0	154,174	0	0	0	2,862	06/15/2037	1.F FE
..12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6	06/15/2025	PAYDOWN		4,499	4,499	4,109	2,740	0	319	0	319	0	4,499	0	0	0	54	02/15/2050	1.E FE
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2025	PAYDOWN		259,053	259,053	248,499	255,141	0	3,911	0	3,911	0	259,053	0	0	0	1,611	01/20/2051	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					22,636,075	22,636,075	22,443,309	22,523,594	0	75,993	0	75,993	0	22,636,075	0	0	0	310,358	XXX	XXX
..53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1	06/25/2025	CA_CASH_CLOSE		1,012,146	1,012,146	1,012,146	1,012,146	0	0	0	0	0	1,012,146	0	0	0	10,713	10/25/2046	1.G PL
..89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A	06/17/2025	PAYDOWN		106,654	106,654	106,628	106,640	0	14	0	14	0	106,654	0	0	0	869	10/17/2050	1.F FE
..674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2	04/01/2025	PAYDOWN		0	(1,373)	(1,215)	(311)	0	752	0	752	0	0	0	0	0	(35)	04/01/2029	6. FE
..88315L-AQ-1	Textainer Marine Contain-TMCL 2021-2A A	06/20/2025	PAYDOWN		185,802	185,802	162,453	166,258	0	19,544	0	19,544	0	185,802	0	0	0	1,726	04/20/2046	1.F FE
..21872M-AG-7	CoreVest American Financ-CAFL 2018-2 B	05/01/2025	PAYDOWN		180,118	180,118	180,112	180,118	0	0	0	0	0	180,118	0	0	0	6,673	11/01/2052	1.A FE
..466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2	05/25/2025	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	603	02/26/2052	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
89680H-AE-2	Triton Container Finance-TCF 2021-1A A	06/20/2025	PAYDOWN		503,115	503,115	439,023	426,099	0	57,831	0	57,831	0	503,115	0	0	0	3,783	03/20/2046	1.F FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	05/20/2025	PAYDOWN		45,000	45,000	45,480	45,235	0	(235)	0	(235)	0	45,000	0	0	0	900	05/20/2049	1.C FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW	06/20/2025	PAYDOWN		17,500	17,500	17,806	17,627	0	(127)	0	(127)	0	17,500	0	0	0	248	01/20/2050	1.C FE
74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR	06/01/2025	PAYDOWN		252,695	252,695	252,685	252,689	0	6	0	6	0	252,695	0	0	0	3,645	12/01/2040	2.A FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	06/20/2025	PAYDOWN		43,750	43,750	46,495	44,865	0	(1,115)	0	(1,115)	0	43,750	0	0	0	500	01/20/2050	1.C FE
34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A	04/30/2025	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	382	04/30/2047	2.B FE
88655A-AG-5	TIF Funding III LLC-TIF 2024-2A A	06/20/2025	PAYDOWN		91,213	91,213	91,111	0	0	101	0	101	0	91,213	0	0	0	632	07/20/2049	1.C FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II	05/20/2025	PAYDOWN		30,000	30,000	29,986	30,000	0	0	0	0	0	30,000	0	0	0	503	11/20/2047	1.C FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A	06/25/2025	PAYDOWN		60,598	60,598	60,596	60,598	0	0	0	0	0	60,598	0	0	0	1,061	11/25/2025	2.C FE
12563L-AN-7	CLI Funding VI LLC-CLIF 2020-1A A	06/18/2025	PAYDOWN		247,500	247,500	227,491	0	0	20,009	0	20,009	0	247,500	0	0	0	644	09/18/2045	1.F FE
233046-AF-8	DNKN 2017-1A A2II	05/20/2025	CALL 100		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,058	11/20/2047	2.B FE
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A	05/17/2025	PAYDOWN		147,576	147,576	145,084	146,325	0	1,251	0	1,251	0	147,576	0	0	0	2,642	05/17/2052	1.F FE
88655A-AH-3	TIF Funding III LLC-TIF 2024-2A B	06/20/2025	PAYDOWN		95,250	95,250	95,142	0	0	108	0	108	0	95,250	0	0	0	688	07/20/2049	1.F FE
89680H-AB-8	Triton Container Finance-TCF 2020-1A B	06/20/2025	PAYDOWN		68,000	68,000	62,560	64,119	0	3,881	0	3,881	0	68,000	0	0	0	1,060	09/20/2045	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I	06/15/2025	PAYDOWN		62,905	62,905	62,905	62,905	0	0	0	0	0	62,905	0	0	0	1,190	06/15/2049	2.B FE
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	04/30/2025	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	436	07/30/2047	2.B FE
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A	06/01/2025	PAYDOWN		40,717	40,717	39,089	40,717	0	0	0	0	0	40,717	0	0	0	967	01/01/2040	1.E FE
64016N-AA-5	Neighborly Issuer LLC-NBLY 2021-1A A2	04/30/2025	PAYDOWN		4,000	4,000	3,503	3,780	0	220	0	220	0	4,000	0	0	0	72	04/30/2051	2.B FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2	04/21/2025	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	01/20/2051	2.C FE
380241-AA-7	Goddard Funding LLC-GDRD 2022-1 A2	04/30/2025	PAYDOWN		42,250	42,250	42,262	42,259	0	(9)	0	(9)	0	42,250	0	0	0	1,450	10/30/2052	2.C FE
433674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1	06/25/2025	PAYDOWN		134,203	134,203	134,203	134,203	0	0	0	0	0	134,203	0	0	0	2,141	12/25/2025	2.C FE
741011-AA-8	Presidio Finance LLC-PRSDO 2023-1 A1	06/25/2025	PAYDOWN		7,945,063	7,945,063	7,945,063	0	0	0	0	0	0	7,945,063	0	0	0	668,717	12/25/2038	1.G PL
26209X-AF-8	DRIVEN BRANDS FUNDING LL-HONK 2022-1A A2	04/20/2025	PAYDOWN		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	3,234	10/20/2052	2.C FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE	06/05/2025	PAYDOWN		27,500	27,500	27,841	27,725	0	(225)	0	(225)	0	27,500	0	0	0	530	12/05/2049	2.B FE
53950U-AB-8	Loan Asset Issuer LLC - Series 2023 NG-1	06/25/2025	CA_CASH_CLOSE		787,926	787,926	787,926	787,926	0	0	0	0	0	787,926	0	0	0	(11,534)	08/25/2048	2.C PL
53946H-AB-4	Loan Asset Issuer LLC - Series 2022 NG-2	05/25/2025	CA_CASH_CLOSE		341,178	341,178	341,178	341,178	0	0	0	0	0	341,178	0	0	0	10,361	11/25/2047	2.C PL
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2	04/30/2025	PAYDOWN		45,003	45,003	40,973	42,439	0	2,564	0	2,564	0	45,003	0	0	0	729	07/30/2051	2.B FE
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A	06/15/2025	PAYDOWN		50,555	50,555	50,528	50,539	0	16	0	16	0	50,555	0	0	0	493	02/15/2054	1.F FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A	06/17/2025	PAYDOWN		461,512	461,512	406,734	423,863	0	37,649	0	37,649	0	461,512	0	0	0	4,140	06/19/2051	1.F FE
12565K-AE-7	CLI Funding VIII LLC-CLIF 2022-1A A	06/18/2025	PAYDOWN		200,000	200,000	170,242	173,331	0	26,669	0	26,669	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2	04/25/2025	PAYDOWN		45,625	45,625	45,908	45,703	0	(78)	0	(78)	0	45,625	0	0	0	886	10/25/2049	2.C FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A	06/17/2025	PAYDOWN		875,794	875,794	765,520	809,667	0	65,734	0	65,734	0	875,794	0	0	0	6,671	06/19/2051	1.F FE
02666A-AC-2	American Homes 4 Rent 20-AH4R 2015-SFR1	04/01/2025	PAYDOWN		8,520,000	8,520,000	8,568,280	8,520,630	0	(630)	0	(630)	0	8,520,000	0	0	0	116,724	04/01/2052	1.A FE
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2	05/25/2025	PAYDOWN		80,238	80,238	75,615	76,930	0	3,308	0	3,308	0	80,238	0	0	0	1,994	08/25/2049	2.B FE
88315L-AS-7	Textainer Marine Contain-TMCL 2021-3A A	06/20/2025	PAYDOWN		59,000	59,000	48,387	49,926	0	9,074	0	9,074	0	59,000	0	0	0	477	08/20/2046	1.F FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2	05/25/2025	PAYDOWN		25,725	25,725	22,935	23,457	0	2,268	0	2,268	0	25,725	0	0	0	532	02/26/2052	2.B FE
53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2	06/25/2025	CA_CASH_CLOSE		1,298,483	1,298,483	1,298,483	1,298,483	0	0	0	0	0	1,298,483	0	0	0	31,146	11/25/2047	1.G PL
361528-AC-6	GBX Leasing 2023-1 LLC-GBXL 2023-1A A	06/20/2025	PAYDOWN		9,221	9,221	9,217	9,217	0	4	0	4	0	9,221	0	0	0	247	11/20/2053	1.C FE
53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1	06/25/2025	CA_CASH_CLOSE		911,516	911,516	911,516	911,516	0	0	0	0	0	911,516	0	0	0	9,906	02/25/2047	1.G PL
88655A-AC-4	TIF Funding III LLC-TIF 2024-1A B	06/20/2025	PAYDOWN		75,000	75,000	74,795	0	0	205	0	205	0	75,000	0	0	0	523	04/20/2049	1.F FE
02666A-AB-4	American Homes 4 Rent 20-AH4R 2015-SFR1	04/01/2025	PAYDOWN		4,650,000	4,650,000	4,649,786	4,649,519	0	481	0	481	0	4,650,000	0	0	0	59,102	04/01/2052	1.A FE
12563L-AS-6	CLI Funding VI LLC-2020-3A A	06/18/2025	PAYDOWN		348,334	348,334	319,422	324,986	0	23,348	0	23,348	0	348,334	0	0	0	3,004	10/18/2045	1.F FE
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II	06/15/2025	PAYDOWN		20,244	20,244	19,356	19,888	0	356	0	356	0	20,244	0	0	0	393	03/15/2048	2.B FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	06/17/2025	PAYDOWN		506,174	506,174	506,054	506,138	0	36	0	36	0	506,174	0	0	0	5,041	10/18/2049	1.F FE
89680H-AA-0	Triton Container Finance-TCF 2020-1A A	06/20/2025	PAYDOWN		777,963	777,963	670,347	692,818	0	85,144	0	85,144	0	777,963	0	0	0	6,840	09/20/2045	1.F FE
12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	06/25/2025	PAYDOWN		178,369	178,369	159,326	165,821	0	12,548	0	12,548	0	178,369	0	0	0	1,650	09/25/2045	1.F FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1	06/15/2025	PAYDOWN		53,349	53,349	53,347	53,349	0	0	0	0	0	53,349	0	0	0	1,080	07/15/2038	1.E FE
53950U-AA-0	Loan Asset Issuer LLC - Series 2023 NG-1	05/25/2025	CA_CASH_CLOSE		5,851,315	5,851,315	5,851,315	5,851,315	0	0	0	0	0	5,851,315	0	0	0	157,215	08/25/2048	1.G PL
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					37,736,579	37,735,206	37,296,139	28,913,136	0	370,702	0	370,702	0	37,736,579	0	0	0	1,127,121	XXX	XXX
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	06/15/2025	PAYDOWN		304,300	304,300	304,988	304,343	0	(43)	0	(43)	0	304,300	0	0	0	5,030	04/15/2044	1.G FE
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A	06/15/2025	PAYDOWN		574,968	574,968	574,952	574,958	0	10	0	10	0	574,968	0	0	0	8,453	01/15/2046	1.F FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	06/15/2025	PAYDOWN		204,681	204,681	198,907	202,929	0	1,753	0	1,753	0	204,681	0	0	0	3,390	12/15/2038	2.B FE

SCHEDULE D - PART 4

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

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
65345X-AA-2	GENESIS AIRCRAFT SERVICE Class A Certifi	06/15/2025	SINKING PAYMENT		656,537	656,537	656,520	0	0	16	0	16	0	656,537	0	0	0	49,657	12/17/2030	1.F PL
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	06/15/2025	PAYDOWN		1,139,812	1,139,812	1,117,697	1,134,809	0	5,003	0	5,003	0	1,139,812	0	0	0	19,996	01/15/2042	3.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	06/15/2025	PAYDOWN		149,822	149,822	149,820	149,822	0	0	0	0	0	149,822	0	0	0	2,015	03/15/2045	1.F FE
58853@-AC-8	Merchants Fleet Funding LLC / Series 202	06/30/2025	CA_CASH_CLOSE		2,854,063	2,854,063	2,854,063	2,854,063	0	0	0	0	0	2,854,063	0	0	0	171,360	10/18/2037	2.B PL
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	06/15/2025	PAYDOWN		350,214	350,214	350,201	350,211	0	3	0	3	0	350,214	0	0	0	5,701	11/15/2039	2.B FE
12510H-AT-7	CARS-DB7 LP-CAUTO 2023-1A A2	06/15/2025	PAYDOWN		2,500	2,500	2,549	2,548	0	(48)	0	(48)	0	2,500	0	0	0	67	09/15/2053	1.E FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A	06/15/2025	PAYDOWN		392,714	392,714	392,695	392,715	0	(1)	0	(1)	0	392,714	0	0	0	8,983	09/15/2043	1.G FE
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	06/15/2025	PAYDOWN		305,801	305,801	304,863	305,430	0	371	0	371	0	305,801	0	0	0	5,414	05/15/2043	1.F FE
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42	06/15/2025	PAYDOWN		58,588	58,588	58,553	58,052	0	2,172	0	2,172	0	58,588	0	0	0	9,676	03/15/2042	2.B FE
65345X-AB-0	GENESIS AIRCRAFT SERVICE Class B Certifi	06/15/2025	SINKING PAYMENT		76,827	76,827	75,983	76,058	0	769	0	769	0	76,827	0	0	0	2,577	12/17/2030	2.B PL
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA	06/15/2025	PAYDOWN		285,041	285,041	284,798	284,954	0	87	0	87	0	285,041	0	0	0	5,567	08/15/2042	2.B FE
58862@-AA-1	Merchants Mobility Funding LLC / Series	04/02/2025	CA_CASH_CLOSE		173,413	173,413	173,413	173,413	0	0	0	0	0	173,413	0	0	0	10,141	10/20/2037	2.B PL
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	06/15/2025	PAYDOWN		459,784	459,784	459,769	459,780	0	3	0	3	0	459,784	0	0	0	7,708	10/15/2039	2.A FE
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A	06/15/2025	PAYDOWN		144,237	144,237	144,230	144,202	0	35	0	35	0	144,237	0	0	0	2,088	09/15/2044	2.A FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					8,133,302	8,133,302	8,104,001	7,468,287	0	10,130	0	10,130	0	8,133,302	0	0	0	317,823	XXX	XXX
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2	06/19/2025	PAYDOWN		7,582	7,582	7,582	7,582	0	0	0	0	0	7,582	0	0	0	117	11/19/2049	1.F FE
12565K-AA-5	CLI Funding VIII LLC-CLIF 2021-1A A	06/18/2025	PAYDOWN		170,914	170,914	146,359	151,715	0	19,198	0	19,198	0	170,914	0	0	0	1,178	02/18/2046	1.F FE
12571W-AA-1	CLI Funding IX LLC-CLIF 2024-1A A	06/20/2025	PAYDOWN		33,972	33,972	34,025	0	0	(53)	0	(53)	0	33,972	0	0	0	240	07/20/2049	1.C FE
88316A-AA-9	Textainer Marine Contain-TMCL 2024-1A A	06/20/2025	PAYDOWN		64,000	64,000	63,570	0	0	430	0	430	0	64,000	0	0	0	420	08/20/2049	1.C FE
88315L-AJ-7	Textainer Marine Contain-SERIES 2020-3A	06/20/2025	PAYDOWN		245,700	245,700	215,295	222,249	0	23,451	0	23,451	0	245,700	0	0	0	2,160	09/20/2045	1.F FE
82667C-AC-9	Signal Rail I LLC-SRL 2024-1A A	06/17/2025	PAYDOWN		21,466	21,466	21,448	19,257	0	18	0	18	0	21,466	0	0	0	470	05/17/2054	1.C FE
872480-AE-8	TIF Funding II LLC-TIF 2021-1A A	06/20/2025	PAYDOWN		152,292	152,292	133,134	131,275	0	17,878	0	17,878	0	152,292	0	0	0	1,028	02/20/2046	1.E FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	05/28/2025	PAYDOWN		99,924	99,924	97,193	97,903	0	2,021	0	2,021	0	99,924	0	0	0	936	02/28/2051	1.F FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A	06/16/2025	PAYDOWN		373,779	373,779	391,644	381,952	0	(8,173)	0	(8,173)	0	373,779	0	0	0	8,008	10/16/2040	1.F FE
26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2	06/15/2025	PAYDOWN		18,750	18,750	18,015	18,199	0	551	0	551	0	18,750	0	0	0	516	03/15/2052	2.B FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B	06/20/2025	PAYDOWN		111,563	111,563	110,421	110,863	0	700	0	700	0	111,563	0	0	0	1,529	09/20/2045	2.B FE
89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A	06/21/2025	VARIOUS		88,373	88,373	87,012	87,265	0	1,107	0	1,107	0	88,372	0	0	0	1,659	05/19/2052	1.F FE
74166Y-AC-4	Primrose Schools 22-1A A2	04/30/2025	PAYDOWN		6,750	6,750	6,750	6,750	0	0	0	0	0	6,750	0	0	0	195	04/30/2052	2.B FE
87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A	06/20/2025	PAYDOWN		307,388	307,388	270,283	281,534	0	25,853	0	25,853	0	307,388	0	0	0	2,626	09/20/2045	1.F FE
82667C-AD-7	Signal Rail I LLC-SRL 2024-1A B	06/17/2025	PAYDOWN		12,845	12,845	13,009	13,006	0	(161)	0	(161)	0	12,845	0	0	0	327	05/17/2054	1.F FE
361528-AD-4	GBX Leasing 2023-1 LLC-GBXL 2023-1A B	06/20/2025	PAYDOWN		15,306	15,306	15,765	15,749	0	(443)	0	(443)	0	15,306	0	0	0	464	11/20/2053	1.F FE
88315L-AL-2	Textainer Marine Contain-TMCL 2021-1A A	06/20/2025	PAYDOWN		180,500	180,500	159,726	161,508	0	18,993	0	18,993	0	180,500	0	0	0	1,251	02/20/2046	1.F FE
872480-AA-6	Tif Funding II LLC-SERIES 20-1A CLASS A	06/20/2025	PAYDOWN		40,000	40,000	36,484	36,856	0	3,144	0	3,144	0	40,000	0	0	0	348	08/20/2045	1.F FE
62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1	06/20/2025	PAYDOWN		297,703	297,703	297,703	297,705	0	(2)	0	(2)	0	297,703	0	0	0	4,937	04/20/2046	1.G FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	06/17/2025	PAYDOWN		430,146	430,146	406,458	422,644	0	7,503	0	7,503	0	430,146	0	0	0	6,817	04/17/2049	1.F FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					2,678,953	2,678,953	2,531,876	2,464,012	0	112,015	0	112,015	0	2,678,952	0	0	0	35,226	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					914,318,980	933,554,178	880,976,230	838,852,408	2,180	6,547,021	37,615	6,511,586	58,888	914,540,791	145,529	(367,346)	(221,817)	24,159,299	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					15,223,276	15,223,279	14,360,316	13,826,797	0	0	0	0	437,920	14,360,316	862,960	0	862,960	435,815	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					929,542,256	948,777,457	895,336,546	852,679,205	2,180	6,547,021	37,615	6,511,586	496,808	928,901,107	1,008,489	(367,346)	641,143	24,595,114	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					929,542,256	948,777,457	895,336,546	852,679,205	2,180	6,547,021	37,615	6,511,586	496,808	928,901,107	1,008,489	(367,346)	641,143	24,595,114	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,927,053,628	1,942,602,450	1,912,897,838	1,800,439,180	11,206	6,649,834	(332,803)	6,993,843	675,670	1,923,797,747	1,370,100	1,885,780	3,255,880	42,502,725	XXX	XXX
38141G-C2-8	Goldman Sachs Group Inc/-GS 6.85 PERP	06/30/2025	RBC CAPITAL MARKETS	20,000,000.000	20,130,000	0	20,000,000	0	0	0	0	0	0	20,000,000	0	130,000	130,000	0		3.A FE
570535-AW-4	Markel Group Inc-MKL 6 PERP	06/01/2025	CALL 100	14,866,000.000	14,866,000	0	14,883,911	0	0	0	0	0	0	14,883,911	0	(17,911)	(17,911)	0		3.A FE
08888#-12-2	Bidtellect Inc. Perpetual Preferred	05/09/2025	DIRECT	294,985.000	0	0	1,799,409	2,806,782	(1,007,374)	0	0	(1,007,374)	0	1,799,409	0	(1,799,409)	(1,799,409)	0		5.B GI
808513-BD-6	Charles Schwab Corp/The-SCHW 5 3/8 PERP	06/01/2025	CALL 100	30,000,000.000	30,000,000	0	29,880,000	0	0	0	0	0	0	29,880,000	0	120,000	120,000	806,250		2.C FE
088555-ZC-4	BIDTELLECT SERIES B-1 PERP CONVETIBLE PF	05/09/2025	DIRECT	161,308.000	0	0	635,625	2,562,378	(1,926,753)	0	0	(1,926,753)	0	635,625	0	(635,625)	(635,625)	0		5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					64,996,000	XXX	67,198,945	5,369,160	(2,934,127)	0	0	(2,934,127)	0	67,198,945	0	(2,202,945)	(2,202,945)	806,250	XXX	XXX
25471V-20-7	DISH DBS Issuer Pfd 6/29	04/24/2025	JEFF	18,612.000	19,077	0	17,961	0	0	0	0	0	0	17,961	0	1,117	1,117	0		5.B GI
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					19,077	XXX	17,961	0	0	0	0	0	0	17,961	0	1,117	1,117	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					65,015,077	XXX	67,216,906	5,369,160	(2,934,127)	0	0	(2,934,127)	0	67,216,906	0	(2,201,828)	(2,201,828)	806,250	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					65,015,077	XXX	67,216,906	5,369,160	(2,934,127)	0	0	(2,934,127)	0	67,216,906	0	(2,201,828)	(2,201,828)	806,250	XXX	XXX
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH	04/22/2025	BLOOMBERG TRADEBOOK	32,451.000	549,426		420,061	635,715	(215,654)	0	0	(215,654)	0	420,061	0	129,365	129,365	10,547		
871332-10-2	Sylvamo Corp-COMMON STOCK	06/12/2025	BLOOMBERG TRADEBOOK	11,140.000	649,092		884,911	0	0	0	0	0	0	884,911	0	(235,819)	(235,819)	5,013		
05990K-10-6	BANC OF CALIFORNIA INC-COMMON STOCK	05/13/2025	TDSC	21,062.000	306,242		305,610	0	0	0	0	0	0	305,610	0	633	633	2,106		
83671M-10-5	South Bow Corp-COMMON STOCK	06/30/2025	BLOOMBERG TRADEBOOK	0.000	0		0	0	0	0	0	0	0	(3,865,980)	0	3,865,980	3,865,980	2,798		
29250N-10-5	ENBRIDGE INC-COMMON STOCK	06/30/2025	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(29,501)		
08579W-10-3	Berry Global Group Inc-COMMON STOCK	04/30/2025	MERGER	7,300.000	498,194		498,194	84,071	4,090	0	0	4,090	0	498,194	0	0	0	2,263		
682680-10-3	ONEOK INC COMMON STK	05/05/2025	VARIOUS	29,284.000	2,386,125		2,630,849	(2,464,418)	1,638,596	0	0	1,638,596	0	2,630,849	0	(244,724)	(244,724)	57,757		
98462Y-10-0	Yamana Gold Inc-COMMON STOCK	06/30/2025	VARIOUS	0.000	93,722		0	0	0	0	0	0	0	0	0	93,722	93,722	0		
29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT	06/30/2025	MERGER	388,927.000	3,522,224		3,522,224	5,503,317	(1,981,093)	0	0	(1,981,093)	0	3,522,224	0	0	0	103,011		
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI	06/04/2025	BLOOMBERG TRADEBOOK	50,530.000	1,591,820		1,309,796	1,584,621	(274,825)	0	0	(274,825)	0	1,309,796	0	282,024	282,024	54,067		
136385-10-1	CANADIAN NATURAL RESOURC-COMMON STOCK	06/30/2025	BLOOMBERG TRADEBOOK	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2,359		
37045V-10-0	General Motors Co-COMMON STOCK	04/29/2025	BLOOMBERG TRADEBOOK	5,600.000	258,767		229,608	298,312	(68,704)	0	0	(68,704)	0	229,608	0	29,159	29,159	672		
05591L-10-7	BM Technologies Inc-COMMON STOCK	06/30/2025	JONES TRADING INST	31,790.000	158,950		217,762	155,453	62,308	0	0	62,308	0	217,762	0	(58,812)	(58,812)	0		
84265V-10-5	SOUTHERN COPPER CORP-COMMON STOCK	06/30/2025	CORPORATE ACTION	1.000	74		53	58	(5)	0	0	(5)	0	53	0	20	20	0		
87807B-10-7	TC Energy Corp-COMMON STOCK	06/30/2025	VARIOUS	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					10,014,636	XXX	10,019,068	5,797,129	(835,287)	0	0	(835,287)	0	6,153,088	0	3,861,548	3,861,548	211,092	XXX	XXX
088555-ZB-6	BIDTELLECT $6.78 6/29/2025	05/06/2025	DIRECT	294,985.000	0		200,590	862,831	(662,241)	0	0	(662,241)	0	200,590	0	(200,590)	(200,590)	0		
08888Z-13-6	BIDTELLECT $.01 6/26/2027	05/06/2025	DIRECT	116,726.000	0		458,017	715,530	(257,513)	0	0	(257,513)	0	458,017	0	(458,017)	(458,017)	0		
50118Z-MM-5	KUDU INVESTMENT MANAGEMENT, LLC - Common	06/30/2025	DIRECT	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(626,698)		
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R	05/01/2025	VARIOUS	77,764.000	7,866,886		7,776,360	7,776,360	0	0	0	0	0	7,776,360	0	90,526	90,526	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,866,886	XXX	8,434,967	9,354,721	(919,754)	0	0	(919,754)	0	8,434,967	0	(568,081)	(568,081)	(626,698)	XXX	XXX
5989999997. Total - Common Stocks - Part 4					17,881,522	XXX	18,454,035	15,151,850	(1,755,041)	0	0	(1,755,041)	0	14,588,055	0	3,293,467	3,293,467	(415,606)	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					17,881,522	XXX	18,454,035	15,151,850	(1,755,041)	0	0	(1,755,041)	0	14,588,055	0	3,293,467	3,293,467	(415,606)	XXX	XXX
5999999999. Total - Preferred and Common Stocks					82,896,599	XXX	85,670,941	20,521,010	(4,689,168)	0	0	(4,689,168)	0	81,804,961	0	1,091,639	1,091,639	390,644	XXX	XXX
6009999999 - Totals					2,009,950,227	XXX	1,998,568,779	1,820,960,190	(4,677,962)	6,649,834	(332,803)	2,304,675	675,670	2,005,602,708	1,370,100	2,977,419	4,347,519	42,893,369	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
139414 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026	0	3,238,121	4159.12	312,346	79,117	90,626	119,131		92,099	0	0	(38,956)	0	0		
141929 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026	0	2,934,227	4201.62	275,652	68,487	77,995	104,852		88,363	0	0	(33,758)	0	0		
141931 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028	0	2,131,255	4134.94	221,932	56,036	65,705	83,994		93,375	0	0	(27,578)	0	0		
141932 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028	0	2,560,103	4073.94	243,185	58,588	(29,525)	90,041		72,923	0	0	(29,525)	0	0		
141933 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028	0	4,387,198	4159.12	464,250	118,614	136,160	177,760		108,003	0	0	(58,232)	0	0		
141934 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028	0	3,525,201	4201.62	361,452	90,336	102,076	137,887		91,930	0	0	(44,424)	0	0		
141935 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026	0	1,033,297	4134.94	100,617	25,210	28,365	37,992		37,369	0	0	(12,436)	0	0		
141936 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026	0	643,934	4073.94	59,063	14,216	(7,164)	21,869		20,949	0	0	(7,164)	0	0		
142024 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2021	07/20/2026	0	4,182,637	4323.06	388,773	0	(48,413)	49,699		175,064	0	0	(48,413)	0	0		
142025 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2021	07/20/2028	0	2,039,052	4323.06	198,434	0	(24,725)	25,360		88,553	0	0	(24,725)	0	0		
142030 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026	0	3,793,322	4229.89	365,708	92,586	106,089	139,456		104,942	0	0	(45,553)	0	0		
142031 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028	0	3,756,297	4229.89	391,985	99,739	112,797	149,898		84,937	0	0	(48,952)	0	0		
142042 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026	0	4,246,800	4166.45	412,986	104,610	118,516	157,493		131,031	0	0	(51,432)	0	0		
142043 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028	0	5,895,992	4166.45	628,565	160,595	182,568	240,788		203,771	0	0	(78,677)	0	0		
142044 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026	0	4,766,527	4343.54	457,898	0	(56,987)	58,604		208,487	0	0	(56,987)	0	0		
142045 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028	0	3,597,757	4343.54	365,978	0	(45,657)	46,777		166,807	0	0	(45,657)	0	0		
142046 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026	0	4,064,101	4436.52	373,744	0	(46,374)	47,779		160,433	0	0	(46,374)	0	0		
142047 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028	0	3,826,358	4436.52	382,783	0	(47,667)	48,884		161,402	0	0	(47,667)	0	0		
142048 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2026	0	1,809,340	4441.67	164,565	0	(20,359)	21,032		60,337	0	0	(20,359)	0	0		
142049 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/18/2028	0	2,137,781	4441.67	219,871	0	(27,309)	28,102		82,513	0	0	(27,309)	0	0		
142050 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026	0	1,540,167	4535.43	169,419	0	(21,009)	21,604		52,802	0	0	(21,009)	0	0		
142051 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028	0	2,111,925	4535.43	241,044	0	(29,981)	30,733		66,323	0	0	(29,981)	0	0		
142217 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026	0	1,174,913	4357.73	106,585	0	(13,209)	13,568		39,482	0	0	(13,209)	0	0		
142219 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028	0	1,873,140	4357.73	182,762	0	(22,718)	23,273		65,330	0	0	(22,718)	0	0		
142231 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026	0	1,802,792	4363.55	166,437	0	(20,639)	21,156		59,466	0	0	(20,639)	0	0		
142232 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028	0	2,272,939	4363.55	234,713	0	(29,263)	29,874		81,882	0	0	(29,263)	0	0		

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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)
142242 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026	0	2,142,631	4536.19	201,948	0	(25,027)	25,630		59,631	0	0	(25,027)	0	0		
142243 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028	0	2,133,408	4536.19	217,514	0	(27,064)	27,645		61,436	0	0	(27,064)	0	0		
143735 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028	0	3,225,894	4697.53	316,133	0	(39,320)	40,129		109,431	0	0	(39,320)	0	0		
143737 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026	0	1,317,530	4697.53	120,067	0	(14,885)	15,216		42,683	0	0	(14,885)	0	0		
143909 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026	0	1,146,967	4697.96	104,050	0	(12,895)	13,165		33,658	0	0	(12,895)	0	0		
143911 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028	0	2,303,354	4697.96	237,014	0	(29,565)	30,110		76,492	0	0	(29,565)	0	0		
144235 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	12/06/2021	12/04/2026	0	729,148	4591.67	66,399	0	(8,222)	8,381		17,264	0	0	(8,222)	0	0		
144237 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028	0	752,619	4591.67	74,607	0	(9,272)	9,443		18,876	0	0	(9,272)	0	0		
144701 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026	0	1,060,073	4568.02	96,542	0	(11,956)	12,168		29,510	0	0	(11,956)	0	0		
144703 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028	0	1,687,120	4568.02	174,808	0	(21,779)	22,152		50,053	0	0	(21,779)	0	0		
145280 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2027	0	840,780	4696.05	60,188	20,060	20,577	10,441		21,477	0	0	(9,946)	0	0		
145291 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/06/2022	01/05/2029	0	2,075,217	4696.05	163,384	54,717	54,522	28,480		49,550	0	0	(27,127)	0	0		
145768 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027	0	1,067,105	4482.73	79,586	26,615	27,823	14,874		30,513	0	0	(13,187)	0	0		
145772 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029	0	2,284,303	4482.73	194,999	65,872	69,860	36,811		70,405	0	0	(32,617)	0	0		
146459 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	02/04/2022	02/05/2027	0	875,187	4500.53	68,942	23,152	24,491	13,890		23,882	0	0	(11,458)	0	0		
146461 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029	0	2,205,498	4500.53	183,601	61,833	64,055	37,096		59,327	0	0	(30,592)	0	0		
147150 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027	0	1,589,414	4348.87	128,038	43,031	44,820	27,467		45,361	0	0	(21,276)	0	0		
147153 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029	0	2,507,570	4348.87	208,741	70,289	72,610	44,865		65,230	0	0	(34,743)	0	0		
147912 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027	0	2,313,933	4328.87	198,206	66,944	70,531	45,297		84,162	0	0	(33,038)	0	0		
147914 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029	0	3,147,487	4328.87	285,638	96,859	101,210	65,537		108,900	0	0	(47,763)	0	0		
148494 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/18/2022	03/19/2027	0	3,484,463	4463.12	304,549	102,697	101,738	73,428		113,544	0	0	(50,649)	0	0		
148496 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/18/2022	03/20/2029	0	2,690,653	4463.12	247,235	83,624	81,708	59,790		77,208	0	0	(41,211)	0	0		
149383 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029	0	1,256,634	4481.15	114,729	37,087	(18,690)	28,452		43,238	0	0	(18,690)	0	0		
149385 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027	0	3,034,169	4481.15	241,868	78,066	(39,340)	59,890		121,575	0	0	(39,340)	0	0		
150021 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027	0	3,978,366	4459.45	371,555	125,873	124,012	101,377		159,520	0	0	(61,828)	0	0		
150023 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029	0	2,397,649	4459.45	226,166	76,814	78,262	61,865		89,969	0	0	(37,696)	0	0		
150452 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	05/06/2022	05/06/2027	0	2,560,850	4123.34	233,662	79,356	83,481	67,391		93,585	0	0	(38,901)	0	0		

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150453 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/04/2029	0	1,806,435	4123.34	174,537	59,408	59,854	50,450		58,217	0	0	(29,096)	0	0		
151098 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027	0	5,069,803	3901.36	534,010	186,415	201,784	165,452		218,281	0	0	(90,815)	0	0		
151099 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029	0	1,272,358	3901.36	137,106	47,835	49,683	42,456		45,597	0	0	(23,308)	0	0		
151704 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027	0	4,053,241	4121.43	435,115	151,387	161,326	141,413		169,190	0	0	(73,529)	0	0		
151705 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029	0	1,853,944	4121.43	197,740	68,539	69,238	64,024		59,338	0	0	(33,355)	0	0		
153001 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027	0	3,972,298	3674.84	396,892	138,033	152,980	133,095		161,251	0	0	(67,120)	0	0		
153006 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029	0	1,273,169	3674.84	130,594	45,599	51,495	43,967		56,200	0	0	(22,132)	0	0		
153829 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029	0	4,331,917	3845.08	482,491	0	(81,762)	2,699		232,301	0	0	(81,762)	0	0		
153837 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2027	0	4,143,069	3845.08	446,417	0	(75,691)	2,499		246,529	0	0	(75,691)	0	0		
154458 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027	0	2,557,974	3959.9	279,970	0	(47,408)	5,232		147,039	0	0	(47,408)	0	0		
154462 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029	0	1,734,536	3959.9	195,880	0	(33,197)	3,664		87,722	0	0	(33,197)	0	0		
155031 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029	0	2,584,672	4145.19	278,392	0	(47,184)	9,378		162,001	0	0	(47,184)	0	0		
155103 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2027	0	1,336,139	4145.19	148,183	0	(25,141)	4,997		76,947	0	0	(25,141)	0	0		
155746 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027	0	1,556,207	4228.48	169,737	0	(28,542)	7,881		65,554	0	0	(28,542)	0	0		
155753 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029	0	1,396,739	4228.48	156,198	0	(26,280)	7,256		35,849	0	0	(26,280)	0	0		
156500 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/06/2022	09/06/2027	0	1,564,291	3908.19	168,229	0	(28,471)	10,692		79,348	0	0	(28,471)	0	0		
156505 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029	0	987,646	3908.19	110,927	0	(18,799)	7,060		73,878	0	0	(18,799)	0	0		
156979 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027	0	1,181,616	3855.93	140,604	0	(23,930)	10,838		79,090	0	0	(23,930)	0	0		
156984 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029	0	908,253	3855.93	108,357	0	(18,442)	8,352		65,873	0	0	(18,442)	0	0		
158076 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2027	0	2,932,137	3744.52	433,009	0	(74,861)	40,514		153,242	0	0	(74,861)	0	0		
158083 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/06/2022	10/05/2029	0	2,188,606	3744.52	342,685	0	(59,505)	32,202		70,360	0	0	(59,505)	0	0		
158729 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/20/2022	10/20/2027	0	6,530,815	3665.78	1,015,778	0	(176,621)	109,241		400,895	0	0	(176,621)	0	0		
158732 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/20/2022	10/19/2029	0	3,668,206	3665.78	589,262	0	(102,486)	63,388		89,938	0	0	(102,486)	0	0		
159834 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027	0	11,680,363	3770.55	1,569,321	0	(272,869)	191,385		987,988	0	0	(272,869)	0	0		
159838 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029	0	7,664,623	3770.55	1,091,191	0	(189,868)	133,169		620,121	0	0	(189,868)	0	0		
160843 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/18/2022	11/19/2027	0	12,068,585	3965.34	1,840,483	0	(319,648)	248,921		729,089	0	0	(319,648)	0	0		
160847 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2029	0	7,589,428	3965.34	1,205,005	0	(210,007)	163,536		431,391	0	0	(210,007)	0	0		

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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)
161965 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027	0	8,250,589	3941.26	1,238,099	0	(215,143)	188,934		433,271	0	0	(215,143)	0	0		
161970 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029	0	10,495,862	3941.26	1,663,462	0	(289,958)	254,630		633,249	0	0	(289,958)	0	0		
162533 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2027	0	6,695,471	3821.62	1,014,247	0	(176,072)	168,242		409,971	0	0	(176,072)	0	0		
162536 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2029	0	10,151,085	3821.62	1,608,207	0	(280,227)	267,760		597,122	0	0	(280,227)	0	0		
163351 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/06/2028	0	11,272,223	3895.08	1,057,861	568,161	682,371	295,613		643,547	0	0	(281,382)	0	0		
163356 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/04/2030	0	13,719,968	3895.08	1,404,763	757,489	842,907	394,110		634,841	0	0	(375,120)	0	0		
163922 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/20/2023	01/20/2028	0	5,705,912	3972.61	540,362	290,540	349,639	162,310		323,267	0	0	(143,358)	0	0		
163924 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	01/20/2023	01/18/2030	0	18,090,591	3972.61	1,831,462	989,880	1,152,703	552,980		977,044	0	0	(488,255)	0	0		
164600 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/04/2028	0	5,580,626	4111.08	528,122	283,373	333,496	171,507		281,466	0	0	(139,232)	0	0		
164603 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2030	0	20,840,541	4111.08	2,104,489	1,135,735	1,306,741	687,362		954,579	0	0	(557,618)	0	0		
165308 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2028	0	8,592,432	4079.09	801,444	428,253	488,916	272,105		419,459	0	0	(209,969)	0	0		
165310 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2030	0	16,958,688	4079.09	1,697,531	914,479	1,044,355	581,020		754,258	0	0	(447,747)	0	0		
165863 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028	0	9,177,411	4048.42	883,878	474,783	554,146	323,774		625,917	0	0	(231,540)	0	0		
165865 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2023	03/06/2030	0	13,812,465	4048.42	1,354,984	726,640	809,314	495,530		734,439	0	0	(354,500)	0	0		
166386 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2028	0	10,912,967	3951.57	1,106,690	597,893	677,382	430,647		791,576	0	0	(290,247)	0	0		
166390 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030	0	13,135,985	3951.57	1,336,144	721,147	812,306	519,427		1,109,139	0	0	(350,080)	0	0		
167410 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/06/2028	0	17,613,170	4105.02	1,778,663	886,441	(446,713)	679,950		1,342,420	0	0	(446,713)	0	0		
167414 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2030	0	19,509,223	4105.02	1,980,678	986,414	(497,094)	756,639		1,388,323	0	0	(497,094)	0	0		
167991 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/20/2028	0	15,613,951	4129.79	1,555,301	823,246	644,297	662,927		1,152,654	0	0	(400,708)	0	0		
167995 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/18/2030	0	14,700,848	4129.79	1,482,392	784,619	601,895	631,822		1,027,659	0	0	(381,907)	0	0		
170976 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/05/2023	05/05/2028	0	15,646,372	4136.25	1,571,978	847,046	950,938	716,864		1,089,254	0	0	(406,393)	0	0		
170979 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2030	0	15,930,319	4136.25	1,575,584	847,962	971,699	717,644		1,039,652	0	0	(406,832)	0	0		
171609 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/20/2030	0	20,432,234	4191.98	1,998,179	1,074,964	1,260,973	950,995		1,100,154	0	0	(513,630)	0	0		
171734 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/19/2028	0	15,669,739	4191.98	1,552,953	837,397	991,478	740,818		906,961	0	0	(399,645)	0	0		
172334 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2028	0	19,270,434	4283.85	1,886,893	1,015,653	1,199,671	948,609		1,060,197	0	0	(482,743)	0	0		
172337 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2030	0	17,649,477	4283.85	1,702,715	913,496	1,058,065	853,205		878,168	0	0	(435,013)	0	0		
172868 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2028	0	17,848,623	4388.71	1,733,387	930,720	1,080,654	904,989		1,007,119	0	0	(441,341)	0	0		
172870 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/20/2023	06/20/2030	0	9,849,798	4388.71	939,894	503,831	587,439	489,904		504,297	0	0	(239,162)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
173539 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/06/2023	07/06/2028	0	16,509,643	4411.59	1,616,575	0	(410,307)	13,497		1,261,568	0	0	(410,307)	0	0		
173541 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/06/2023	07/05/2030	0	14,571,363	4411.59	1,414,376	0	(358,872)	11,806		1,051,032	0	0	(358,872)	0	0		
174172 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2023	07/20/2028	0	10,400,394	4534.87	1,030,100	0	(261,712)	27,472		808,068	0	0	(261,712)	0	0		
174176 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2023	07/19/2030	0	12,993,512	4534.87	1,309,549	0	(333,024)	34,958		1,001,285	0	0	(333,024)	0	0		
174777 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/04/2023	08/04/2028	0	18,175,824	4478.03	1,815,121	0	(461,157)	89,051		1,388,841	0	0	(461,157)	0	0		
174779 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2030	0	12,413,995	4478.03	1,263,704	0	(321,322)	62,046		908,234	0	0	(321,322)	0	0		
175362 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/18/2023	08/18/2028	0	22,097,696	4369.71	2,221,316	0	(564,586)	152,691		1,527,386	0	0	(564,586)	0	0		
175364 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/18/2023	08/20/2030	0	14,097,552	4369.71	1,429,298	0	(363,428)	98,287		930,121	0	0	(363,428)	0	0		
176071 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/06/2023	09/06/2028	0	17,149,201	4465.48	1,798,061	0	(457,931)	171,907		1,294,645	0	0	(457,931)	0	0		
176074 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/06/2023	09/06/2030	0	18,278,088	4465.48	1,932,638	0	(492,491)	184,877		1,340,938	0	0	(492,491)	0	0		
176794 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/20/2023	09/20/2028	0	19,904,336	4402.2	2,274,420	0	(582,032)	263,483		1,426,476	0	0	(582,032)	0	0		
176797 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/20/2023	09/20/2030	0	16,076,508	4402.2	1,865,261	0	(477,725)	216,260		1,090,849	0	0	(477,725)	0	0		
177594 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/06/2023	10/06/2028	0	28,835,985	4308.5	3,312,426	0	(847,549)	458,604		1,929,616	0	0	(847,549)	0	0		
177597 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/06/2023	10/04/2030	0	27,912,359	4308.5	3,308,087	0	(847,332)	458,477		1,632,365	0	0	(847,332)	0	0		
177980 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/20/2023	10/20/2028	0	25,497,560	4224.16	3,012,051	0	(771,675)	477,226		1,625,181	0	0	(771,675)	0	0		
177984 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2030	0	30,461,212	4224.16	3,757,394	0	(964,483)	596,444		1,686,738	0	0	(964,483)	0	0		
178447 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/06/2023	11/06/2028	0	37,538,719	4365.98	4,349,668	0	(1,114,513)	793,924		2,185,274	0	0	(1,114,513)	0	0		
178450 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/06/2023	11/06/2030	0	43,943,432	4365.98	5,313,095	0	(1,364,290)	971,821		2,327,206	0	0	(1,364,290)	0	0		
179038 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/20/2023	11/20/2028	0	36,129,319	4547.38	4,281,479	0	(1,098,339)	867,342		2,153,981	0	0	(1,098,339)	0	0		
179048 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/20/2023	11/20/2030	0	57,521,044	4547.38	7,095,565	0	(1,824,289)	1,440,571		3,139,445	0	0	(1,824,289)	0	0		
179541 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/06/2023	12/06/2028	0	46,937,687	4549.34	5,496,304	0	(1,410,473)	1,238,508		2,313,314	0	0	(1,410,473)	0	0		
179547 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/06/2023	12/06/2030	0	70,330,138	4549.34	8,573,805	0	(2,204,444)	1,935,632		3,121,053	0	0	(2,204,444)	0	0		
180100 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/20/2023	12/20/2028	0	54,736,341	4698.35	6,345,355	0	(1,626,580)	1,554,098		3,329,793	0	0	(1,626,580)	0	0		
180106 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/20/2023	12/20/2030	0	76,504,302	4698.35	9,153,043	0	(2,349,898)	2,245,146		4,364,882	0	0	(2,349,898)	0	0		
180537 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,288,068	4697.24	340,312	0	(113,647)	1,884		83,487	0	0	(113,647)	0	0		
180544 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/05/2024	01/05/2029	0	60,445,980	4697.24	3,348,707	3,575,994	4,328,189	1,841,882		3,442,794	0	0	(1,770,810)	0	0		
180551 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/05/2024	01/06/2031	0	102,482,500	4697.24	5,913,240	6,340,975	7,672,163	3,266,036		5,329,455	0	0	(3,139,741)	0	0		
180849 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/19/2029	0	30,600,543	4839.81	1,621,829	1,721,682	2,039,850	952,821		1,945,370	0	0	(848,841)	0	0		

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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)
180854 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2031	0	77,737,735	4839.81	4,361,087	4,660,048	5,602,024	2,578,986		5,259,800	0	0	(2,296,130)	0	0		
180892 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,903,886	4839.81	292,128	0	(97,376)	9,684		62,496	0	0	(97,376)	0	0		
181400 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2029	0	41,505,951	4954.23	2,137,556	2,262,527	2,675,703	1,363,715		2,408,034	0	0	(1,109,639)	0	0		
181402 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2031	0	79,357,783	4954.23	4,317,063	4,593,325	5,439,231	2,768,580		4,956,753	0	0	(2,250,538)	0	0		
181421 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025	0	3,694,660	4954.23	392,151	0	(130,237)	26,623		82,207	0	0	(130,237)	0	0		
181779 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2029	0	27,738,664	4975.51	1,398,029	1,474,203	1,695,429	945,106		1,444,795	0	0	(720,608)	0	0		
181784 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2031	0	55,268,008	4975.51	2,956,838	3,134,870	3,609,761	2,009,752		2,952,605	0	0	(1,530,164)	0	0		
181828 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	08/20/2025	6	2,985,306	4975.51	307,188	0	(101,833)	28,693		66,024	0	0	(101,833)	0	0		
182202 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2024	03/06/2029	0	43,838,652	5104.76	2,183,165	2,301,060	2,676,349	1,569,764		2,615,764	0	0	(1,120,079)	0	0		
182204 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2024	03/06/2031	0	73,621,521	5104.76	3,857,768	4,084,057	4,744,060	2,786,110		4,204,406	0	0	(1,984,946)	0	0		
182231 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,041,904	5104.76	211,540	0	(69,998)	25,911		42,639	0	0	(69,998)	0	0		
182781 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/20/2024	03/20/2029	0	23,117,461	5224.62	1,246,031	1,310,038	1,303,439	943,946		1,504,291	0	0	(635,782)	0	0		
182784 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2031	0	71,515,666	5224.62	3,954,816	4,157,971	3,981,202	2,996,018		5,095,589	0	0	(2,017,928)	0	0		
182837 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,657,234	5224.62	384,013	0	(127,068)	56,865		74,745	0	0	(127,068)	0	0		
183381 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	10/06/2025	3	1,561,302	5204.34	167,997	0	(55,691)	30,153		31,507	0	0	(55,691)	0	0		
183449 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2024	04/06/2029	0	30,875,127	5204.34	1,664,169	1,614,244	(813,482)	1,233,902		2,349,746	0	0	(813,482)	0	0		
183452 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/05/2024	04/04/2031	0	78,645,201	5204.34	4,294,028	4,165,207	(2,099,015)	3,183,816		5,185,696	0	0	(2,099,015)	0	0		
183826 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	10/20/2025	4	1,986,892	4967.23	224,520	0	(74,429)	46,055		40,698	0	0	(74,429)	0	0		
183840 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/19/2024	04/20/2029	0	28,050,131	4967.23	1,528,732	1,577,048	1,013,856	1,265,959		2,154,308	0	0	(767,614)	0	0		
183844 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/19/2024	04/18/2031	0	75,745,710	4967.23	4,196,312	4,328,937	2,703,556	3,475,009		4,866,653	0	0	(2,107,073)	0	0		
184324 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2024	05/04/2029	0	28,800,434	5180.74	1,558,103	1,635,686	1,584,798	1,389,212		1,905,134	0	0	(784,339)	0	0		
184329 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2024	05/06/2031	0	80,553,405	5180.74	4,406,271	4,625,671	4,408,271	3,928,652		5,038,889	0	0	(2,218,088)	0	0		
184331 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	11/06/2025	5	2,590,370	5180.74	272,505	0	(90,006)	64,148		51,268	0	0	(90,006)	0	0		
184854 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	05/20/2024	05/18/2029	0	28,210,224	5308.13	1,514,889	1,609,333	1,923,786	1,428,559		1,549,250	0	0	(761,828)	0	0		
184861 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/20/2024	05/20/2031	0	74,371,308	5308.13	4,082,985	4,346,644	5,196,873	3,858,390		3,939,785	0	0	(2,054,329)	0	0		
184909 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	11/20/2025	4	2,123,252	5308.13	220,184	0	(72,725)	57,457		40,929	0	0	(72,725)	0	0		
185349 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2024	12/05/2025	0	2,339,008	5352.96	258,694	0	(86,231)	75,274		44,536	0	0	(86,231)	0	0		
185370 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2029	0	31,638,823	5352.96	1,695,841	1,802,718	2,186,184	1,684,183		1,777,341	0	0	(847,979)	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)
185372 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/06/2024	06/06/2031	0	92,684,199	5352.96	5,069,826	5,399,669	6,547,285	5,044,622		4,926,273	0	0	(2,535,766)	0	0		
186120 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2029	0	22,181,244	5473.17	1,191,133	1,259,825	1,412,207	1,225,309		1,291,276	0	0	(592,553)	0	0		
186121 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2031	0	70,189,078	5473.17	3,828,814	4,049,620	4,439,030	3,938,671		3,755,785	0	0	(1,904,722)	0	0		
186144 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/20/2024	12/19/2025	4	2,189,268	5473.17	223,304	0	(74,026)	70,345		40,573	0	0	(74,026)	0	0		
186663 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	07/05/2024	07/06/2029	0	25,733,818	5567.19	1,373,929	0	(681,318)	18,821		2,417,272	0	0	(681,318)	0	0		
186667 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2031	0	65,925,769	5567.19	3,598,888	0	(1,784,654)	49,300		6,420,523	0	0	(1,784,654)	0	0		
186670 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	84	46,764,396	5567.19	3,638,292	0	(1,829,252)	30,319		1,579,778	0	0	(1,829,252)	0	0		
186672 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	0	19,804,094	87.47	1,652,058	0	(832,932)	13,805		1,271,835	0	0	(832,932)	0	0		
186692 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025	0	1,425,602	263.9177	40,772	0	(20,556)	341		10	0	0	(20,556)	0	0		
186695 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	07/05/2024	01/06/2026	0	1,416,098	5567.19	154,539	0	(51,230)	53,777		25,730	0	0	(51,230)	0	0		
186684 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	230	128,003,059	5567.19	9,958,698	0	(5,007,012)	82,989		5,601,924	0	0	(5,007,012)	0	0		
186710 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	100	55,754,740	5567.19	4,337,745	0	(2,180,922)	36,148		3,464,065	0	0	(2,180,922)	0	0		
186711 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	2,313	51,104,639	220.93	4,061,909	0	(2,042,237)	33,849		3,866,215	0	0	(2,042,237)	0	0		
186718 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/05/2024	07/03/2025	0	8,284,757	521.97	515,312	0	(259,809)	4,306		485,057	0	0	(259,809)	0	0		
186726 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	0	61,684,934	1505.15	4,163,733	0	(2,099,264)	34,794		867,789	0	0	(2,099,264)	0	0		
186725 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	111	61,549,294	5567.19	4,788,564	0	(2,407,584)	39,905		4,468,118	0	0	(2,407,584)	0	0		
186729 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025	0	42,527	263.9177	1,216	0	(613)	10		0	0	0	(613)	0	0		
186732 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025	0	17,520,175	5567.19	560,646	0	(282,665)	4,685		0	0	0	(282,665)	0	0		
186731 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	355	2,842,708	80.09	181,019	0	(91,012)	1,508		213,808	0	0	(91,012)	0	0		
186738 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	150	83,507,850	5567.19	6,496,950	0	(3,266,522)	54,141		6,871,878	0	0	(3,266,522)	0	0		
186747 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	94	52,331,586	5567.19	4,071,422	0	(2,047,021)	33,929		5,227,700	0	0	(2,047,021)	0	0		
186748 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/05/2024	07/03/2025	235	130,828,965	5567.19	10,178,555	0	(5,131,806)	85,058		2,589,390	0	0	(5,131,806)	0	0		
186773 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025	0	22,246,975	5567.19	1,112,349	0	(560,822)	9,295		573,417	0	0	(560,822)	0	0		
186887 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	0	1,203,242	5633.42	51,482	0	(25,884)	1,573		37,911	0	0	(25,884)	0	0		
187077 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/19/2024	07/20/2029	0	45,282,432	5505	2,404,497	0	(1,192,367)	125,166		3,848,625	0	0	(1,192,367)	0	0		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
187079 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/19/2024	07/18/2031	0	61,765,444	5505	3,353,864	0	(1,663,149)	174,585		5,214,372	0	0	(1,663,149)	0	0		
187088 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/19/2024	07/18/2025	0	15,404,072	92.91	1,301,645	0	(654,438)	65,082		418,345	0	0	(654,438)	0	0		
187104 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	878,199	267.5568	25,204	0	(12,672)	1,260		71	0	0	(12,672)	0	0		
187109 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	52,523,205	5505	4,201,856	0	(2,106,748)	209,511		3,067,262	0	0	(2,106,748)	0	0		
187120 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	92	50,567,168	5505	4,045,373	0	(2,028,290)	201,708		3,618,996	0	0	(2,028,290)	0	0		
187131 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	91	50,095,500	5505	4,007,640	0	(2,009,371)	199,827		4,089,860	0	0	(2,009,371)	0	0		
187134 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	19,457,970	5505	899,439	0	(452,218)	44,972		500,636	0	0	(452,218)	0	0		
187135 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	52,297,500	5505	4,183,800	0	(2,097,695)	208,611		5,271,743	0	0	(2,097,695)	0	0		
187141 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	07/19/2024	07/18/2025	0	10,014,011	5505	281,394	0	(141,479)	14,070		0	0	0	(141,479)	0	0		
187144 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	1,757	38,947,939	221.73	3,103,820	0	(1,556,209)	154,761		2,869,813	0	0	(1,556,209)	0	0		
187156 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/19/2024	07/18/2025	0	6,400,300	533.56	392,978	0	(197,581)	19,649		245,200	0	0	(197,581)	0	0		
187158 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	07/19/2024	07/18/2025	0	44,005,564	1488.34	2,965,535	0	(1,491,005)	148,277		1,292,659	0	0	(1,491,005)	0	0		
187157 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	285	2,270,091	79.53	144,146	0	(72,273)	7,187		160,856	0	0	(72,273)	0	0		
187161 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	101,666	267.5568	2,918	0	(1,467)	146		8	0	0	(1,467)	0	0		
187166 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	01/20/2026	3	1,651,500	5505	170,106	0	(56,287)	63,440		29,853	0	0	(56,287)	0	0		
187174 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	196	107,898,000	5505	8,631,840	0	(4,327,875)	430,396		2,106,541	0	0	(4,327,875)	0	0		
187192 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	79	43,489,500	5505	3,479,160	0	(1,744,399)	173,476		1,470,901	0	0	(1,744,399)	0	0		
187091 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/19/2024	07/18/2025	150	82,676,732	5505	6,614,139	0	(3,316,230)	329,791		3,460,381	0	0	(3,316,230)	0	0		
187653 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/06/2024	08/06/2025	0	13,653,767	5240.03	368,652	0	(183,818)	37,576		0	0	0	(183,818)	0	0		
187656 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/06/2024	08/06/2029	0	50,386,964	5240.03	2,610,045	0	(1,294,296)	264,580		4,370,829	0	0	(1,294,296)	0	0		
187658 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	08/06/2024	08/06/2031	0	95,861,892	5240.03	5,090,266	0	(2,524,214)	516,000		8,396,760	0	0	(2,524,214)	0	0		
187698 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/06/2024	08/06/2025	0	7,383,782	538.91	427,521	0	(213,172)	43,577		234,792	0	0	(213,172)	0	0		
187688 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/06/2024	08/06/2025	2,146	47,368,201	220.7	3,790,315	0	(1,884,744)	385,279		3,480,050	0	0	(1,884,744)	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)
187702 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025	0	54,891,289	1434.1	3,485,597	0	(1,737,997)	355,281		3,797,077	0	0	(1,737,997)	0	0		
187706 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025	0	100,521	271.6458	2,905	0	(1,449)	296		8	0	0	(1,449)	0	0		
187705 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	275	2,074,045	75.45	150,365	0	(74,769)	15,284		143,006	0	0	(74,769)	0	0		
187713 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	02/06/2026	5	2,620,015	5240.03	279,555	0	(92,335)	112,740		49,089	0	0	(92,335)	0	0		
187718 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	0	18,740,199	94.84	1,630,397	0	(812,953)	166,184		381,524	0	0	(812,953)	0	0		
187728 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	220	115,310,214	5240.03	9,974,276	0	(4,959,736)	1,013,869		4,929,085	0	0	(4,959,736)	0	0		
187738 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025	0	2,571,268	271.6458	74,310	0	(37,052)	7,574		217	0	0	(37,052)	0	0		
187742 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	101	52,917,281	5240.03	4,577,319	0	(2,276,084)	465,277		3,153,949	0	0	(2,276,084)	0	0		
187750 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	99	51,876,297	5240.03	4,487,274	0	(2,231,309)	456,124		4,282,737	0	0	(2,231,309)	0	0		
187756 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	113,273,266	5240.03	10,333,920	0	(5,152,726)	1,053,320		2,201,955	0	0	(5,152,726)	0	0		
187760 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	61,997,513	5240.03	5,656,033	0	(2,820,226)	576,510		2,053,907	0	0	(2,820,226)	0	0		
187769 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025	0	53,870,958	5240.03	5,144,677	0	(2,565,252)	524,389		3,877,192	0	0	(2,565,252)	0	0		
187782 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	54,963,870	5240.03	5,001,712	0	(2,493,967)	509,816		5,645,657	0	0	(2,493,967)	0	0		
187784 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	24,037,695	5240.03	1,348,515	0	(672,400)	137,452		624,432	0	0	(672,400)	0	0		
187845 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	0	1,175,627	5206.04	82,648	0	(41,554)	8,954		152,017	0	0	(41,554)	0	0		
188217 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2024	08/20/2025	0	11,425,022	5597.12	342,751	0	(170,903)	48,155		30,565	0	0	(170,903)	0	0		
188219 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2029	0	52,218,175	5597.12	2,642,240	0	(1,310,261)	369,190		3,980,682	0	0	(1,310,261)	0	0		
188221 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2031	0	73,254,695	5597.12	3,787,268	0	(1,878,070)	529,180		5,554,706	0	0	(1,878,070)	0	0		
188223 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	02/20/2026	3	1,679,136	5597.12	163,380	0	(53,963)	70,063		29,519	0	0	(53,963)	0	0		
188229 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	162	90,673,344	5597.12	6,954,660	0	(3,458,224)	974,417		1,669,050	0	0	(3,458,224)	0	0		
188237 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	90	50,374,080	5597.12	3,863,700	0	(1,921,235)	541,343		1,587,191	0	0	(1,921,235)	0	0		
188249 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	69,964,000	5597.12	5,366,250	0	(2,668,383)	751,865		6,356,673	0	0	(2,668,383)	0	0		
188253 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	148	82,848,570	5597.12	6,354,499	0	(3,168,497)	892,781		3,333,985	0	0	(3,168,497)	0	0		
188275 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	70,152,959	5597.12	5,380,743	0	(2,675,589)	753,895		5,003,630	0	0	(2,675,589)	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)
188292 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	32,488,180	232.46	2,678,877	0	(1,335,749)	376,371		2,490,744	0	0	(1,335,749)	0	0		
188299 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	5,833,128	544.83	337,738	0	(168,404)	47,451		143,692	0	0	(168,404)	0	0		
188302 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	0	40,428,115	1480.78	2,522,714	0	(1,257,882)	354,431		1,660,241	0	0	(1,257,882)	0	0		
188304 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	76,410	274.8627	2,208	0	(1,101)	310		5	0	0	(1,101)	0	0		
188303 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	14,816,346	96.35	1,096,410	0	(546,695)	154,041		245,661	0	0	(546,695)	0	0		
188311 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	2,541,627	81.06	162,664	0	(81,108)	22,854		210,848	0	0	(81,108)	0	0		
188328 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	1,559,116	274.8627	45,058	0	(22,467)	6,331		102	0	0	(22,467)	0	0		
188330 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	20,138,302	5597.12	948,721	0	(473,054)	133,291		540,597	0	0	(473,054)	0	0		
188263 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	84	47,190,438	5597.12	3,619,514	0	(1,799,813)	507,130		2,687,518	0	0	(1,799,813)	0	0		
188736 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	304	2,422,651	79.8	183,976	0	(92,243)	34,145		164,163	0	0	(92,243)	0	0		
188745 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	03/06/2026	3	1,622,526	5408.42	164,037	0	(54,679)	75,221		29,300	0	0	(54,679)	0	0		
188751 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	85	45,971,570	5408.42	3,760,485	0	(1,885,451)	697,929		1,453,705	0	0	(1,885,451)	0	0		
188769 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	186	100,399,637	5408.42	8,212,713	0	(4,117,732)	1,524,243		3,986,872	0	0	(4,117,732)	0	0		
188780 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	90	48,482,159	5408.42	3,965,852	0	(1,988,419)	736,045		2,629,223	0	0	(1,988,419)	0	0		
188792 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	100	54,230,498	5408.42	4,436,067	0	(2,224,178)	823,314		3,618,203	0	0	(2,224,178)	0	0		
188805 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	0	12,958,226	5408.42	382,268	0	(192,196)	71,144		0	0	0	(192,196)	0	0		
188807 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025	0	24,045,861	5408.42	529,020	0	(265,979)	98,456		683,779	0	0	(265,979)	0	0		
188815 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/06/2029	0	39,950,611	5408.42	1,973,560	0	(978,670)	367,677		3,126,409	0	0	(978,670)	0	0		
188817 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2031	0	96,706,819	5408.42	4,806,329	0	(2,383,412)	895,426		7,630,431	0	0	(2,383,412)	0	0		
188826 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025	0	8,607,761	548.77	476,870	0	(239,760)	88,751		186,155	0	0	(239,760)	0	0		
188827 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	0	50,791,159	1455.61	3,133,815	0	(1,575,612)	583,238		3,053,104	0	0	(1,575,612)	0	0		
188829 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	0	162,441	277.1623	4,695	0	(2,360)	874		13	0	0	(2,360)	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)
188828 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	0	38,577,710	230.63	3,044,013	0	(1,530,462)	566,525		2,875,976	0	0	(1,530,462)	0	0		
188837 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	0	18,603,314	99.4	1,482,684	0	(745,461)	275,944		175,742	0	0	(745,461)	0	0		
188848 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	0	3,015,303	277.1623	87,142	0	(43,813)	16,218		246	0	0	(43,813)	0	0		
188851 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025	0	103,280,866	5408.42	8,897,647	0	(4,473,539)	1,655,951		1,926,005	0	0	(4,473,539)	0	0		
188855 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	0	56,472,783	5408.42	4,879,248	0	(2,453,178)	908,082		4,365,717	0	0	(2,453,178)	0	0		
188857 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	0	81,588,840	5408.42	7,049,276	0	(3,544,219)	1,311,949		7,883,772	0	0	(3,544,219)	0	0		
189082 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/13/2024	09/12/2025	0	701,130	5553.94	39,781	0	(20,001)	8,177		48,008	0	0	(20,001)	0	0		
189363 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	43,928,755	5702.55	3,497,472	0	(1,758,451)	786,931		2,821,933	0	0	(1,758,451)	0	0		
189371 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	0	52,237,042	5702.55	4,160,680	0	(2,091,898)	936,153		3,813,259	0	0	(2,091,898)	0	0		
189374 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	0	51,158,461	5702.55	4,092,677	0	(2,057,707)	920,852		4,366,566	0	0	(2,057,707)	0	0		
189383 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	0	23,305,878	5702.55	1,083,723	0	(544,872)	243,838		569,269	0	0	(544,872)	0	0		
189388 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	09/20/2024	09/19/2025	0	11,787,450	5702.55	330,049	0	(165,941)	74,261		0	0	0	(165,941)	0	0		
189390 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2029	0	56,564,285	5702.55	2,703,773	0	(1,340,775)	607,423		3,863,171	0	0	(1,340,775)	0	0		
189395 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2031	0	77,291,126	5702.55	3,671,329	0	(1,820,577)	824,792		5,363,540	0	0	(1,820,577)	0	0		
189400 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	09/19/2025	1,399	33,878,087	242.21	2,611,386	0	(1,309,310)	585,934		2,520,596	0	0	(1,309,310)	0	0		
189422 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	09/19/2025	192	1,578,513	82.26	94,795	0	(47,529)	21,270		103,563	0	0	(47,529)	0	0		
189432 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	03/20/2026	3	1,710,765	5702.55	161,154	0	(53,718)	78,054		28,991	0	0	(53,718)	0	0		
189436 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/20/2024	09/19/2025	154	87,819,270	5702.55	6,542,536	0	(3,280,330)	1,467,993		1,525,131	0	0	(3,280,330)	0	0		
189467 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	0	7,462,432	553.92	400,733	0	(201,479)	90,165		127,662	0	0	(201,479)	0	0		
189469 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	82,526	279.6027	2,393	0	(1,203)	538		6	0	0	(1,203)	0	0		
189471 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	17,458,846	102.27	1,128,201	0	(567,235)	253,845		73,015	0	0	(567,235)	0	0		
189480 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	2,731,652	279.6027	79,218	0	(39,829)	17,824		198	0	0	(39,829)	0	0		
189484 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	129,994,882	5702.55	10,360,592	0	(5,209,075)	2,331,133		4,455,257	0	0	(5,209,075)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
189492 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2024	09/19/2025	0	42,887,451	1499.51	2,624,729	0	(1,319,656)	590,564		1,563,793	0	0	(1,319,656)	0	0		
189495 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	43,607,605	5702.55	3,471,601	0	(1,745,444)	781,110		2,285,577	0	0	(1,745,444)	0	0		
189890 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	23,568,020	5751.07	1,100,824	0	(548,896)	297,192		582,696	0	0	(548,896)	0	0		
189896 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/04/2024	10/06/2025	0	13,925,263	5751.07	362,057	0	(180,530)	97,745		0	0	0	(180,530)	0	0		
189898 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2029	0	61,018,526	5751.07	2,968,551	0	(1,472,076)	780,770		3,646,522	0	0	(1,472,076)	0	0		
189899 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2031	0	70,343,117	5751.07	3,302,609	0	(1,637,732)	868,632		4,732,634	0	0	(1,637,732)	0	0		
189909 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	172	98,918,404	5751.07	7,923,352	0	(3,939,909)	2,133,210		1,670,462	0	0	(3,939,909)	0	0		
189913 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	76	43,708,132	5751.07	3,501,016	0	(1,740,890)	942,581		1,097,723	0	0	(1,740,890)	0	0		
189937 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	73	41,982,811	5751.07	3,362,818	0	(1,672,170)	905,374		1,330,875	0	0	(1,672,170)	0	0		
189946 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025	0	8,559,766	550.72	481,059	0	(239,867)	129,873		196,419	0	0	(239,867)	0	0		
189950 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	0	46,862,736	1509.28	2,886,745	0	(1,439,396)	779,342		1,659,140	0	0	(1,439,396)	0	0		
189948 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	135	77,509,701	5751.07	6,208,518	0	(3,087,202)	1,671,524		2,798,748	0	0	(3,087,202)	0	0		
189960 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	36,383	275.3987	1,055	0	(526)	285		17	0	0	(526)	0	0		
189962 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	71	41,108,648	5751.07	3,292,798	0	(1,637,353)	886,522		2,112,578	0	0	(1,637,353)	0	0		
189995 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2025	0	18,608,324	99.36	1,432,841	0	(714,447)	386,828		217,667	0	0	(714,447)	0	0		
189990 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	40,664,238	245	3,304,278	0	(1,647,588)	892,064		3,200,777	0	0	(1,647,588)	0	0		
190004 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	0	1,868,330	82.55	138,295	0	(68,957)	37,336		128,302	0	0	(68,957)	0	0		
190010 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	04/06/2026	3	1,725,321	5751.07	174,084	0	(57,709)	89,274		28,529	0	0	(57,709)	0	0		
190018 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2025	0	3,413,278	275.3987	98,985	0	(49,356)	26,723		1,640	0	0	(49,356)	0	0		
190020 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	0	52,633,825	5751.07	4,537,036	0	(2,262,268)	1,224,875		3,696,940	0	0	(2,262,268)	0	0		
190024 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	0	115,205,123	5751.07	9,930,682	0	(4,951,662)	2,681,010		9,310,823	0	0	(4,951,662)	0	0		
190201 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	0	1,338,213	5790.12	66,174	0	(33,364)	18,802		41,002	0	0	(33,364)	0	0		
190424 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	16,632,878	5864.67	785,072	0	(391,455)	242,226		301,475	0	0	(391,455)	0	0		
190427 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/18/2024	10/20/2025	0	12,329,315	5864.67	348,920	0	(173,979)	107,656		0	0	0	(173,979)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
190431 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/18/2024	10/19/2029	0	77,022,938	5864.67	3,743,315	0	(1,856,274)	1,128,122		3,936,405	0	0	(1,856,274)	0	0		
190433 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2031	0	69,440,286	5864.67	3,242,861	0	(1,608,104)	977,301		3,162,065	0	0	(1,608,104)	0	0		
190435 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	114	931,139	81.94	61,250	0	(30,457)	18,846		50,482	0	0	(30,457)	0	0		
190448 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	04/20/2026	3	1,759,401	5864.67	174,708	0	(57,916)	94,074		28,317	0	0	(57,916)	0	0		
190463 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	146	85,624,182	5864.67	6,670,156	0	(3,316,753)	2,052,356		1,362,089	0	0	(3,316,753)	0	0		
190467 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	72	42,225,624	5864.67	3,289,392	0	(1,635,659)	1,012,121		978,732	0	0	(1,635,659)	0	0		
190478 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	76	44,510,089	5864.67	3,467,353	0	(1,724,151)	1,066,878		1,387,735	0	0	(1,724,151)	0	0		
190485 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2025	0	8,315,026	555.16	469,799	0	(234,252)	144,952		159,838	0	0	(234,252)	0	0		
190489 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	0	39,710,424	1533.36	2,540,320	0	(1,266,661)	783,790		1,088,019	0	0	(1,266,661)	0	0		
190493 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2025	0	38,677	276.8968	1,122	0	(559)	346		18	0	0	(559)	0	0		
190498 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	73	42,891,147	5864.67	3,341,236	0	(1,661,439)	1,028,073		1,562,966	0	0	(1,661,439)	0	0		
190519 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2025	0	32,157,531	251.27	2,640,134	0	(1,316,430)	814,587		2,470,371	0	0	(1,316,430)	0	0		
190533 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	0	18,217,777	101.94	1,351,759	0	(674,018)	417,072		146,872	0	0	(674,018)	0	0		
190541 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2025	0	2,031,965	276.8968	58,927	0	(29,382)	18,181		958	0	0	(29,382)	0	0		
190542 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	79	46,330,893	5864.67	3,609,194	0	(1,794,682)	1,110,521		3,268,828	0	0	(1,794,682)	0	0		
190544 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	0	51,769,658	5864.67	4,291,705	0	(2,139,941)	1,324,162		3,851,105	0	0	(2,139,941)	0	0		
190547 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	112	65,684,304	5864.67	5,116,832	0	(2,544,359)	1,574,410		4,392,479	0	0	(2,544,359)	0	0		
190550 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	75	44,116,804	5864.67	3,436,716	0	(1,708,916)	1,057,451		2,238,795	0	0	(1,708,916)	0	0		
191073 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	24,122,447	5929.04	1,104,808	0	(549,369)	391,539		298,897	0	0	(549,369)	0	0		
191090 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2025	0	16,863,782	5929.04	450,263	0	(223,895)	159,571		0	0	0	(223,895)	0	0		
191093 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2029	0	84,715,570	5929.04	4,039,238	0	(2,003,020)	1,427,566		4,595,292	0	0	(2,003,020)	0	0		
191095 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2031	0	86,158,985	5929.04	3,978,822	0	(1,973,060)	1,406,214		4,735,877	0	0	(1,973,060)	0	0		
191103 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	05/06/2026	1	592,904	5929.04	58,757	0	(19,514)	33,421		9,324	0	0	(19,514)	0	0		
191110 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	190	112,651,760	5929.04	8,674,260	0	(4,313,300)	3,074,120		1,741,474	0	0	(4,313,300)	0	0		
191121 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	83	49,211,032	5929.04	3,789,282	0	(1,884,231)	1,342,905		1,061,778	0	0	(1,884,231)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
191141 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	65	38,770,585	5929.04	2,985,361	0	(1,484,479)	1,057,999		1,085,748	0	0	(1,484,479)	0	0		
191150 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	0	2,909,915	271.3706	84,097	0	(41,817)	29,803		6,425	0	0	(41,817)	0	0		
191154 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	67,398,386	5929.04	5,546,887	0	(2,758,205)	1,965,792		4,352,333	0	0	(2,758,205)	0	0		
191158 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2025	0	7,952,576	555.67	454,092	0	(225,799)	160,928		163,698	0	0	(225,799)	0	0		
191160 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	55,214,868	5929.04	4,544,184	0	(2,259,608)	1,610,439		3,685,520	0	0	(2,259,608)	0	0		
191162 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	0	47,267,087	1552.53	3,086,541	0	(1,534,791)	1,093,857		1,104,394	0	0	(1,534,791)	0	0		
191165 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	0	202,018	271.3706	5,838	0	(2,903)	2,069		446	0	0	(2,903)	0	0		
191166 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	61,037,379	5929.04	5,023,376	0	(2,497,888)	1,780,262		4,252,585	0	0	(2,497,888)	0	0		
191164 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	117	69,202,213	5929.04	5,328,616	0	(2,649,669)	1,888,438		2,264,002	0	0	(2,649,669)	0	0		
191173 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	1,531	37,621,731	245.7	3,021,069	0	(1,502,235)	1,070,654		2,838,841	0	0	(1,502,235)	0	0		
191184 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	75	44,516,833	5929.04	3,427,826	0	(1,704,496)	1,214,806		1,949,716	0	0	(1,704,496)	0	0		
191190 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	225	1,779,819	79.07	117,724	0	(58,539)	41,721		128,241	0	0	(58,539)	0	0		
191199 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	71	42,244,410	5929.04	3,252,848	0	(1,617,487)	1,152,795		2,348,939	0	0	(1,617,487)	0	0		
191127 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	0	20,898,552	97.08	1,579,931	0	(785,625)	559,921		468,472	0	0	(785,625)	0	0		
191421 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	0	1,184,716	5964.73	48,374	0	(24,254)	18,358		18,866	0	0	(24,254)	0	0		
191549 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2025	0	7,535,485	556.29	434,044	0	(215,830)	170,517		161,213	0	0	(215,830)	0	0		
191553 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	0	40,697,206	1554.67	2,676,518	0	(1,330,906)	1,051,489		994,589	0	0	(1,330,906)	0	0		
191557 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	0	626,830	269.8502	18,115	0	(9,008)	7,117		2,125	0	0	(9,008)	0	0		
191559 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,408	34,433,836	244.62	2,771,655	0	(1,378,213)	1,088,864		2,466,857	0	0	(1,378,213)	0	0		
191570 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	21,003,296	5917.11	1,010,259	0	(502,354)	396,887		326,809	0	0	(502,354)	0	0		
191592 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/20/2024	11/20/2025	0	13,825,747	5917.11	366,382	0	(182,185)	143,936		879	0	0	(182,185)	0	0		
191598 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2029	0	41,646,461	5917.11	1,957,384	0	(970,648)	766,865		1,863,054	0	0	(970,648)	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)
191601 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2031	0	63,627,615	5917.11	2,955,503	0	(1,465,605)	1,157,909		3,106,592	0	0	(1,465,605)	0	0		
191599 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,666	16,476,550	98.91	1,132,752	0	(563,264)	445,010		215,206	0	0	(563,264)	0	0		
191616 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	192	1,481,982	77.24	92,480	0	(45,986)	36,331		102,495	0	0	(45,986)	0	0		
191630 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	74	43,891,939	5917.11	3,467,451	0	(1,724,199)	1,362,213		1,499,265	0	0	(1,724,199)	0	0		
191640 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	05/20/2026	1	591,711	5917.11	59,881	0	(19,887)	35,599		9,337	0	0	(19,887)	0	0		
191647 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	0	2,804,675	269.8502	81,055	0	(40,305)	31,843		9,506	0	0	(40,305)	0	0		
191650 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	42,603,192	5917.11	3,365,640	0	(1,673,574)	1,322,216		936,750	0	0	(1,673,574)	0	0		
191654 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	78	45,978,312	5917.11	3,632,273	0	(1,806,158)	1,426,965		2,112,833	0	0	(1,806,158)	0	0		
191659 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	91,123,494	5917.11	7,198,730	0	(3,579,588)	2,828,073		6,336,595	0	0	(3,579,588)	0	0		
191658 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	42,874,432	5917.11	3,387,068	0	(1,684,229)	1,330,634		1,278,772	0	0	(1,684,229)	0	0		
191666 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	121	71,550,641	5917.11	5,652,480	0	(2,810,711)	2,220,617		4,473,177	0	0	(2,810,711)	0	0		
191675 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	91,123,494	5917.11	7,198,730	0	(3,579,588)	2,828,073		1,392,691	0	0	(3,579,588)	0	0		
192085 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	147	89,526,969	6090.27	6,723,486	0	(3,371,055)	2,942,689		1,258,113	0	0	(3,371,055)	0	0		
192104 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	43,240,917	6090.27	3,247,398	0	(1,628,197)	1,421,299		868,748	0	0	(1,628,197)	0	0		
192130 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	102	62,120,754	6090.27	4,665,276	0	(2,339,100)	2,041,866		3,330,186	0	0	(2,339,100)	0	0		
192138 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	92	56,030,484	6090.27	4,207,896	0	(2,109,776)	1,841,683		3,130,241	0	0	(2,109,776)	0	0		
192144 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025	0	8,382,113	562.15	471,913	0	(236,610)	206,544		140,278	0	0	(236,610)	0	0		
192149 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2024	12/05/2025	0	45,879,702	1588.91	2,995,944	0	(1,502,122)	1,311,244		697,350	0	0	(1,502,122)	0	0		
192155 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	0	378,402	273.8722	10,936	0	(5,483)	4,786		750	0	0	(5,483)	0	0		
192154 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,616	16,105,039	99.69	1,106,626	0	(554,846)	484,340		210,453	0	0	(554,846)	0	0		
192207 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	17,696,721	6090.27	796,352	0	(399,279)	348,542		66,803	0	0	(399,279)	0	0		
192205 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	84	674,878	80.08	39,947	0	(20,029)	17,484		47,316	0	0	(20,029)	0	0		
192211 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	0	2,555,653	273.8722	73,858	0	(37,032)	32,326		5,063	0	0	(37,032)	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)
192203 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,369	33,256,721	242.95	2,591,273	0	(1,299,225)	1,134,130		2,360,290	0	0	(1,299,225)	0	0		
192217 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	12/06/2024	06/05/2026	0	2,048,642	6090.27	224,572	0	(74,857)	140,616		31,023	0	0	(74,857)	0	0		
192228 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2024	12/05/2025	0	12,979,975	6090.27	394,591	0	(197,842)	172,702		58	0	0	(197,842)	0	0		
192229 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2024	12/06/2029	0	44,671,415	6090.27	2,028,082	0	(1,005,707)	883,466		1,704,864	0	0	(1,005,707)	0	0		
192227 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	76	46,495,192	6090.27	3,491,794	0	(1,750,733)	1,528,265		1,231,327	0	0	(1,750,733)	0	0		
192232 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/06/2024	12/05/2031	0	58,222,283	6090.27	2,695,692	0	(1,336,768)	1,174,288		2,094,863	0	0	(1,336,768)	0	0		
192238 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	78	47,486,140	6090.27	3,566,215	0	(1,788,047)	1,560,836		1,421,253	0	0	(1,788,047)	0	0		
192244 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	43,169,356	6090.27	3,242,024	0	(1,625,502)	1,418,947		1,674,011	0	0	(1,625,502)	0	0		
192250 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	65	39,404,656	6090.27	2,959,294	0	(1,483,746)	1,295,204		1,926,794	0	0	(1,483,746)	0	0		
192498 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	0	1,830,234	6071.43	86,145	0	(43,192)	39,374		13,810	0	0	(43,192)	0	0		
192946 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	162	96,079,770	5930.85	7,792,038	0	(3,906,811)	3,712,550		6,488,625	0	0	(3,906,811)	0	0		
192954 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025	0	8,235,623	548.35	467,783	0	(234,540)	222,877		286,848	0	0	(234,540)	0	0		
192956 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/20/2024	12/19/2025	0	43,286,590	1552.08	2,817,957	0	(1,412,882)	1,342,628		1,267,607	0	0	(1,412,882)	0	0		
192957 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/19/2025	0	279,695	263.3144	8,083	0	(4,053)	3,851		2,960	0	0	(4,053)	0	0		
192962 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	06/18/2026	2	1,186,170	5930.85	122,532	0	(40,919)	79,804		18,412	0	0	(40,919)	0	0		
192973 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	127	75,321,795	5930.85	6,108,573	0	(3,062,747)	2,910,456		1,125,902	0	0	(3,062,747)	0	0		
192978 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	72	42,702,120	5930.85	3,463,128	0	(1,736,361)	1,650,022		940,774	0	0	(1,736,361)	0	0		
192983 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	78	45,968,120	5930.85	3,728,000	0	(1,869,163)	1,776,221		1,378,603	0	0	(1,869,163)	0	0		
193005 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	81	47,861,248	5930.85	3,881,532	0	(1,946,142)	1,849,372		1,647,982	0	0	(1,946,142)	0	0		
193011 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	0	32,545,192	242.1	2,580,834	0	(1,293,991)	1,229,649		2,346,713	0	0	(1,293,991)	0	0		
193022 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	79	46,741,147	5930.85	3,790,692	0	(1,900,596)	1,806,091		2,167,596	0	0	(1,900,596)	0	0		
193029 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/19/2025	0	1,985,668	263.3144	57,386	0	(28,772)	27,342		20,974	0	0	(28,772)	0	0		
193035 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	71	42,231,033	5930.85	3,424,923	0	(1,717,205)	1,631,819		2,469,448	0	0	(1,717,205)	0	0		
193044 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	17,240,472	5930.85	862,024	0	(432,206)	410,715		288,956	0	0	(432,206)	0	0		
193050 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2024	12/19/2025	0	12,939,189	5930.85	348,064	0	(174,514)	165,837		31,447	0	0	(174,514)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
193047 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	1,784	16,480,609	92.39	1,170,179	0	(586,710)	557,537		544,632	0	0	(586,710)	0	0		
193053 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/20/2029	0	42,236,322	5930.85	1,972,436	0	(978,112)	934,881		2,089,363	0	0	(978,112)	0	0		
193054 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/19/2031	0	56,179,875	5930.85	2,634,836	0	(1,306,590)	1,248,840		2,813,180	0	0	(1,306,590)	0	0		
193059 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2024	12/19/2025	152	1,141,400	75.1	80,248	0	(40,235)	38,234		83,468	0	0	(40,235)	0	0		
193386 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,464	35,597,909	243.19	0	2,702,156	(1,291,690)	1,410,466		2,365,719	0	0	(1,291,690)	0	0		
193393 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,784	16,463,759	92.27	0	1,131,248	(540,761)	590,486		572,618	0	0	(540,761)	0	0		
193399 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	229	1,751,910	76.4	0	112,361	(53,711)	58,650		124,445	0	0	(53,711)	0	0		
193406 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,195,076	5975.38	0	120,106	(38,346)	81,760		18,406	0	0	(38,346)	0	0		
193409 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	126	75,289,788	5975.38	0	5,804,820	(2,774,832)	3,029,988		1,102,455	0	0	(2,774,832)	0	0		
193413 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	71	42,425,198	5975.38	0	3,270,970	(1,563,596)	1,707,374		908,399	0	0	(1,563,596)	0	0		
193422 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	137	81,862,706	5975.38	0	6,311,590	(3,017,079)	3,294,511		5,170,980	0	0	(3,017,079)	0	0		
193426 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	169	101,149,321	5975.38	0	7,798,582	(3,727,894)	4,070,689		3,161,562	0	0	(3,727,894)	0	0		
193437 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	75	44,538,092	5975.38	0	3,433,874	(1,641,467)	1,792,407		2,007,887	0	0	(1,641,467)	0	0		
193446 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	01/06/2026	0	7,469,701	546.9	0	423,532	(202,458)	221,074		291,198	0	0	(202,458)	0	0		
193447 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	88	52,390,937	5975.38	0	4,039,325	(1,930,886)	2,108,439		2,983,568	0	0	(1,930,886)	0	0		
193450 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/06/2025	01/06/2026	0	50,426,060	1561.31	0	3,222,225	(1,540,295)	1,681,931		1,352,163	0	0	(1,540,295)	0	0		
193458 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026	0	131,237	261.5174	0	3,793	(1,813)	1,980		1,806	0	0	(1,813)	0	0		
193509 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	0	19,249,545	5975.38	0	893,179	(426,959)	466,220		266,092	0	0	(426,959)	0	0		
193511 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026	0	2,098,830	261.5174	0	60,656	(28,995)	31,661		28,774	0	0	(28,995)	0	0		
193515 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	0	12,654,406	5975.38	0	341,669	(163,325)	178,344		275	0	0	(163,325)	0	0		
193517 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2025	01/04/2030	0	29,209,913	5975.38	0	1,337,814	(641,418)	696,396		1,256,910	0	0	(641,418)	0	0		
193518 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	01/06/2032	0	58,047,055	5975.38	0	2,681,774	(1,285,782)	1,395,992		2,456,448	0	0	(1,285,782)	0	0		
193600 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	0	949,110	5918.25	0	40,070	(18,648)	21,422		27,915	0	0	(18,648)	0	0		

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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)
193811 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,125	28,047,419	249.27	0	2,209,858	(971,366)	1,238,492		1,885,648	0	0	(971,366)	0	0		
193845 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/17/2025	01/20/2026	0	12,008,611	5996.66	0	336,241	(147,798)	188,443		7,644	0	0	(147,798)	0	0		
193850 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2025	01/18/2030	0	21,571,162	5996.66	0	978,252	(439,543)	538,709		967,208	0	0	(439,543)	0	0		
193856 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2032	0	39,350,361	5996.66	0	1,780,604	(800,052)	980,552		1,690,381	0	0	(800,052)	0	0		
193861 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2026	0	2,939,329	262.1782	0	84,947	(37,339)	47,607		39,224	0	0	(37,339)	0	0		
193865 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2026	0	4,686,470	548.53	0	266,191	(117,007)	149,184		178,953	0	0	(117,007)	0	0		
193864 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,541	14,465,557	93.86	0	990,982	(435,596)	555,385		458,194	0	0	(435,596)	0	0		
193868 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2026	0	31,892,503	1563.43	0	2,034,742	(894,392)	1,140,350		932,540	0	0	(894,392)	0	0		
193874 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	0	73,251,524	5996.66	0	6,068,889	(2,667,643)	3,401,245		1,057,052	0	0	(2,667,643)	0	0		
193884 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026	0	14,640,551	5996.66	0	676,393	(297,316)	379,078		215,336	0	0	(297,316)	0	0		
193893 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	153	1,178,478	76.78	0	78,586	(34,543)	44,043		84,722	0	0	(34,543)	0	0		
193899 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	599,666	5996.66	0	60,626	(17,798)	42,828		9,162	0	0	(17,798)	0	0		
193905 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	69	41,376,954	5996.66	0	3,202,566	(1,407,721)	1,794,845		937,858	0	0	(1,407,721)	0	0		
193907 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	123	73,899,060	5996.66	0	5,719,769	(2,514,184)	3,205,585		2,381,888	0	0	(2,514,184)	0	0		
193915 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	72	43,172,954	5996.66	0	3,341,576	(1,468,825)	1,872,751		1,924,633	0	0	(1,468,825)	0	0		
193921 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/17/2025	01/20/2026	186	111,716,337	5996.66	0	8,646,817	(3,800,799)	4,846,018		6,604,419	0	0	(3,800,799)	0	0		
194713 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	132	80,303,124	6083.57	0	6,127,176	(2,407,105)	3,720,071		4,658,589	0	0	(2,407,105)	0	0		
194718 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	0	3,189,878	263.285	0	92,188	(36,217)	55,971		40,016	0	0	(36,217)	0	0		
194729 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,216,714	6083.57	0	121,550	(31,893)	89,657		17,727	0	0	(31,893)	0	0		
194731 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	192	116,646,371	6083.57	0	8,900,187	(3,496,502)	5,403,685		3,676,925	0	0	(3,496,502)	0	0		
194738 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	159	96,728,763	6083.57	0	7,380,462	(2,899,467)	4,480,995		1,363,753	0	0	(2,899,467)	0	0		
194750 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	76	46,356,317	6083.57	0	3,537,014	(1,389,541)	2,147,473		1,928,007	0	0	(1,389,541)	0	0		
194754 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/06/2025	02/06/2026	0	6,276,392	553.03	0	355,244	(139,560)	215,684		212,577	0	0	(139,560)	0	0		
194757 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	67	40,759,919	6083.57	0	3,110,006	(1,221,788)	1,888,218		889,276	0	0	(1,221,788)	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)
194758 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	02/06/2025	02/06/2026	0	55,942,496	1577.19	0	3,557,943	(1,397,763)	2,160,179		1,524,780	0	0	(1,397,763)	0	0		
194763 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	0	352,076	263.285	0	10,175	(3,997)	6,178		4,431	0	0	(3,997)	0	0		
194762 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	146	89,091,206	6083.57	0	6,797,712	(2,670,530)	4,127,182		4,529,707	0	0	(2,670,530)	0	0		
194776 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	1,708	45,005,037	263.43	0	3,568,900	(1,402,068)	2,166,832		2,776,754	0	0	(1,402,068)	0	0		
194787 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2,449	23,587,398	96.3	0	1,628,829	(639,897)	988,932		626,474	0	0	(639,897)	0	0		
194792 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	0	17,658,247	6083.57	0	792,855	(311,479)	481,376		166,027	0	0	(311,479)	0	0		
194797 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	02/06/2025	02/06/2026	0	16,646,941	6083.57	0	487,755	(191,618)	296,137		13,571	0	0	(191,618)	0	0		
194795 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	305	2,455,272	80.37	0	139,612	(54,847)	84,764		172,202	0	0	(54,847)	0	0		
194801 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/06/2025	02/06/2030	0	36,300,995	6083.57	0	1,695,256	(668,814)	1,026,443		1,517,834	0	0	(668,814)	0	0		
194805 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/06/2025	02/06/2032	0	59,112,685	6083.57	0	2,739,873	(1,080,936)	1,658,937		2,469,092	0	0	(1,080,936)	0	0		
194957 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/14/2025	02/13/2026	0	1,112,887	6051.92	0	59,626	(21,863)	37,763		25,709	0	0	(21,863)	0	0		
195037 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	1,781,492	263.6243	0	51,485	(18,246)	33,239		22,503	0	0	(18,246)	0	0		
195039 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	40,329,488	6117.52	0	3,178,519	(1,126,453)	2,052,066		856,965	0	0	(1,126,453)	0	0		
195049 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,835,256	6117.52	0	185,544	(43,918)	141,626		26,029	0	0	(43,918)	0	0		
195051 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	76,263,486	6117.52	0	6,060,076	(2,147,664)	3,912,411		4,226,556	0	0	(2,147,664)	0	0		
195057 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	120,072,571	6117.52	0	9,475,419	(3,358,047)	6,117,372		3,701,037	0	0	(3,358,047)	0	0		
195064 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	62,540,842	6117.52	0	4,952,972	(1,755,312)	3,197,661		2,888,940	0	0	(1,755,312)	0	0		
195062 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	1,409	38,182,328	270.99	0	3,054,699	(1,082,572)	1,972,127		2,103,205	0	0	(1,082,572)	0	0		
195079 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	2,027	19,656,599	96.98	0	1,402,595	(497,074)	905,522		498,955	0	0	(497,074)	0	0		
195091 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	176	1,447,247	82.05	0	84,136	(29,817)	54,319		92,005	0	0	(29,817)	0	0		
195105 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	130	79,527,760	6117.52	0	6,155,500	(2,181,482)	3,974,018		1,094,181	0	0	(2,181,482)	0	0		
195125 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/20/2025	02/20/2026	0	6,016,840	553.41	0	342,960	(121,543)	221,416		209,150	0	0	(121,543)	0	0		
195129 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	02/20/2025	02/20/2026	0	47,117,152	1584.07	0	3,006,074	(1,065,340)	1,940,735		1,252,063	0	0	(1,065,340)	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)
195132 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026	0	16,233,860	6117.52	0	735,394	(260,620)	474,774		169,124	0	0	(260,620)	0	0		
195150 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026	0	14,171,412	6117.52	0	369,874	(131,082)	238,792		16,625	0	0	(131,082)	0	0		
195151 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2030	0	30,460,462	6117.52	0	1,424,636	(507,405)	917,231		1,269,609	0	0	(507,405)	0	0		
195152 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2032	0	48,228,967	6117.52	0	2,230,590	(794,457)	1,436,133		1,961,584	0	0	(794,457)	0	0		
195552 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026	0	19,905,794	5738.52	0	1,092,828	(345,262)	747,566		418,626	0	0	(345,262)	0	0		
195560 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,147,704	5738.52	0	123,148	(25,938)	97,210		18,243	0	0	(25,938)	0	0		
195585 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	163	93,537,876	5738.52	0	8,025,631	(2,535,570)	5,490,061		1,453,746	0	0	(2,535,570)	0	0		
195593 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	70	40,169,640	5738.52	0	3,446,590	(1,088,895)	2,357,695		963,570	0	0	(1,088,895)	0	0		
195590 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	0	46,898,637	268.25	0	3,728,443	(1,177,942)	2,550,501		2,773,457	0	0	(1,177,942)	0	0		
195599 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	68	39,155,070	5738.52	0	3,359,539	(1,061,393)	2,298,146		2,126,501	0	0	(1,061,393)	0	0		
195611 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	106	61,033,981	5738.52	0	5,236,769	(1,654,474)	3,582,295		3,987,700	0	0	(1,654,474)	0	0		
195618 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	03/06/2026	231	1,930,798	83.56	0	115,303	(36,428)	78,875		102,363	0	0	(36,428)	0	0		
195628 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2026	0	7,430,004	554.82	0	411,622	(130,045)	281,577		255,341	0	0	(130,045)	0	0		
195629 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	0	50,683,241	1511.69	0	3,152,498	(995,981)	2,156,516		2,688,900	0	0	(995,981)	0	0		
195630 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/06/2026	0	78,897	263.938	0	2,288	(723)	1,565		1,011	0	0	(723)	0	0		
195634 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	14,948,944	5738.52	0	346,815	(109,571)	237,245		75,826	0	0	(109,571)	0	0		
195635 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2030	0	29,861,252	5738.52	0	1,361,972	(432,846)	929,126		1,706,475	0	0	(432,846)	0	0		
195636 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2032	0	42,744,396	5738.52	0	1,951,282	(620,133)	1,331,148		2,427,746	0	0	(620,133)	0	0		
195639 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	56,503,470	5738.52	0	5,106,809	(1,613,415)	3,493,394		4,238,697	0	0	(1,613,415)	0	0		
195641 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	160,870,114	5738.52	0	14,539,513	(4,593,527)	9,945,985		6,105,689	0	0	(4,593,527)	0	0		
195651 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/06/2026	0	1,917,779	263.938	0	55,616	(17,571)	38,045		24,440	0	0	(17,571)	0	0		
195653 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/06/2026	0	22,356,395	96.34	0	1,432,287	(452,508)	979,779		614,529	0	0	(452,508)	0	0		
196056 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/14/2025	03/13/2026	0	1,331,559	5612	0	73,003	(21,234)	51,770		132,619	0	0	(21,234)	0	0		
196271 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,265,156	5662.89	0	234,896	(43,451)	191,445		36,499	0	0	(43,451)	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)
196272 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/20/2026	0	7,335,058	555.47	0	407,829	(113,161)	294,668		256,580	0	0	(113,161)	0	0		
196286 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2025	03/20/2026	0	54,305,242	1497.31	0	3,356,064	(931,216)	2,424,848		3,358,475	0	0	(931,216)	0	0		
196292 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	167	94,570,263	5662.89	0	7,811,425	(2,167,456)	5,643,969		1,512,734	0	0	(2,167,456)	0	0		
196296 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	0	33,828	261.2521	0	981	(272)	709		585	0	0	(272)	0	0		
196313 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	75	42,471,675	5662.89	0	3,508,125	(973,408)	2,534,717		1,109,485	0	0	(973,408)	0	0		
196331 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	1,636	45,928,735	280.75	0	3,664,483	(1,016,793)	2,647,690		2,201,373	0	0	(1,016,793)	0	0		
196358 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	267	151,167,960	5662.89	0	12,486,348	(3,464,618)	9,021,729		5,774,635	0	0	(3,464,618)	0	0		
196370 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	73	41,439,217	5662.89	0	3,422,845	(949,745)	2,473,099		2,446,509	0	0	(949,745)	0	0		
196384 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	0	25,800,091	95.32	0	1,945,850	(539,920)	1,405,930		722,949	0	0	(539,920)	0	0		
196394 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	0	3,072,656	261.2521	0	89,107	(24,725)	64,382		52,673	0	0	(24,725)	0	0		
196396 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026	0	17,695,816	5662.89	0	914,874	(253,852)	661,021		370,748	0	0	(253,852)	0	0		
196400 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	0	13,085,454	5662.89	0	289,189	(80,242)	208,947		156,075	0	0	(80,242)	0	0		
196401 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2030	0	31,689,788	5662.89	0	1,441,885	(402,938)	1,038,948		1,948,782	0	0	(402,938)	0	0		
196402 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2025	03/19/2032	0	48,001,409	5662.89	0	2,185,024	(610,609)	1,574,415		2,793,152	0	0	(610,609)	0	0		
196405 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	182	103,064,598	5662.89	0	8,513,050	(2,362,138)	6,150,913		7,923,385	0	0	(2,362,138)	0	0		
196349 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2025	03/20/2026	187	1,576,053	84.18	0	100,165	(27,192)	72,973		93,343	0	0	(27,192)	0	0		
196879 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	0	59,403,309	279.72	0	4,900,773	(1,130,948)	3,769,825		2,920,675	0	0	(1,130,948)	0	0		
196887 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	0	30,167,099	89.11	0	2,524,987	(582,689)	1,942,298		1,189,325	0	0	(582,689)	0	0		
196918 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	2,019,907	258.699	0	58,779	(13,564)	45,215		44,442	0	0	(13,564)	0	0		
196924 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	78	39,577,824	5074.08	0	3,957,798	(913,338)	3,044,460		1,068,833	0	0	(913,338)	0	0		
196930 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	122	61,903,776	5074.08	0	6,190,402	(1,428,554)	4,761,848		5,644,940	0	0	(1,428,554)	0	0		
196933 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	10/06/2026	0	1,571,019	5074.08	0	193,550	(29,722)	163,827		27,874	0	0	(29,722)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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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)
196940 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	112,287,249	5074.08	0	11,649,276	(2,688,294)	8,960,982		1,951,592	0	0	(2,688,294)	0	0		
196939 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	333	2,494,817	75.02	0	188,225	(43,437)	144,789		169,659	0	0	(43,437)	0	0		
196959 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/06/2026	0	9,564,533	545.96	0	516,485	(119,189)	397,296		480,633	0	0	(119,189)	0	0		
196962 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2025	04/06/2026	0	53,813,679	1419.44	0	3,234,202	(746,354)	2,487,848		5,846,096	0	0	(746,354)	0	0		
196965 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	283,290	258.699	0	8,244	(1,902)	6,341		6,325	0	0	(1,902)	0	0		
196968 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	22,497,306	5074.08	0	1,592,809	(367,571)	1,225,238		497,956	0	0	(367,571)	0	0		
196969 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	346	175,572,555	5074.08	0	17,557,325	(4,051,690)	13,505,634		7,380,806	0	0	(4,051,690)	0	0		
196985 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	84	42,465,331	5074.08	0	4,246,550	(979,973)	3,266,577		2,673,091	0	0	(979,973)	0	0		
196994 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/04/2025	04/06/2026	0	15,189,705	5074.08	0	262,782	(60,642)	202,140		742,790	0	0	(60,642)	0	0		
196995 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/04/2025	04/05/2030	0	33,597,796	5074.08	0	1,464,864	(349,159)	1,115,705		2,368,963	0	0	(349,159)	0	0		
196993 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	116	58,725,575	5074.08	0	5,872,581	(1,355,211)	4,517,370		4,530,063	0	0	(1,355,211)	0	0		
196998 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/04/2025	04/06/2032	0	54,846,172	5074.08	0	2,429,685	(579,130)	1,850,555		3,969,363	0	0	(579,130)	0	0		
197195 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	0	1,364,100	5458.8	0	67,828	(14,467)	53,360		191,947	0	0	(14,467)	0	0		
197286 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2026	0	1,798,119	81.1	0	137,004	(26,347)	110,657		115,481	0	0	(26,347)	0	0		
197290 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/20/2026	0	6,827,791	543.62	0	373,480	(71,823)	301,657		378,644	0	0	(71,823)	0	0		
197292 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2026	0	47,907,830	1438.44	0	2,850,516	(548,176)	2,302,340		4,771,325	0	0	(548,176)	0	0		
197293 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	0	44,000	255.5697	0	1,280	(246)	1,034		1,293	0	0	(246)	0	0		
197306 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	0	1,462,608	255.5697	0	42,562	(8,185)	34,377		42,012	0	0	(8,185)	0	0		
197307 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	10/20/2026	3	1,584,810	5282.7	0	186,690	(23,891)	162,799		27,245	0	0	(23,891)	0	0		
197311 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	48,100,703	5282.7	0	4,915,892	(945,364)	3,970,528		1,489,917	0	0	(945,364)	0	0		
197323 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	182	96,145,140	5282.7	0	9,441,432	(1,815,660)	7,625,772		1,603,185	0	0	(1,815,660)	0	0		
197339 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	1,497	45,829,929	306.12	0	4,093,134	(787,141)	3,305,993		1,451,910	0	0	(787,141)	0	0		
197343 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	76,603,004	5282.7	0	7,828,827	(1,505,544)	6,323,283		3,171,289	0	0	(1,505,544)	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
197369 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	2,529	23,246,893	91.93	0	2,068,526	(397,793)	1,670,732		874,319	0	0	(397,793)	0	0		
197375 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	15,048,396	5282.7	0	921,032	(177,122)	743,910		328,864	0	0	(177,122)	0	0		
197387 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	88	46,649,305	5282.7	0	4,580,952	(880,952)	3,699,999		2,379,424	0	0	(880,952)	0	0		
197400 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	91	47,872,092	5282.7	0	4,701,029	(904,044)	3,796,985		2,841,574	0	0	(904,044)	0	0		
197409 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	04/20/2026	193	102,182,210	5282.7	0	10,034,271	(1,929,667)	8,104,603		8,285,167	0	0	(1,929,667)	0	0		
197414 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	12,068,818	5282.7	0	211,204	(40,616)	170,588		464,632	0	0	(40,616)	0	0		
197417 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/18/2030	0	25,320,958	5282.7	0	1,129,315	(228,957)	900,358		1,639,917	0	0	(228,957)	0	0		
197418 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2032	0	45,312,818	5282.7	0	2,045,874	(414,780)	1,631,094		2,995,931	0	0	(414,780)	0	0		
197933 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/06/2026	0	10,376,842	546.33	0	567,613	(84,206)	483,407		548,932	0	0	(84,206)	0	0		
197935 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2026	0	51,510,541	1459.24	0	3,039,637	(450,935)	2,588,702		4,566,845	0	0	(450,935)	0	0		
197937 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	0	155,300	256.8165	0	4,504	(668)	3,836		4,224	0	0	(668)	0	0		
197953 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	22,212,424	5606.91	0	1,303,869	(193,431)	1,110,438		470,107	0	0	(193,431)	0	0		
197958 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	11/06/2026	4	2,242,764	5606.91	0	254,104	(25,039)	229,065		36,156	0	0	(25,039)	0	0		
197964 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	0	12,016,715	5606.91	0	236,729	(35,119)	201,610		473,432	0	0	(35,119)	0	0		
197968 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/06/2025	05/06/2030	0	34,371,786	5606.91	0	1,507,203	(227,113)	1,280,090		2,055,379	0	0	(227,113)	0	0		
197972 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/06/2025	05/06/2032	0	53,946,408	5606.91	0	2,415,720	(364,013)	2,051,708		3,358,214	0	0	(364,013)	0	0		
197976 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	141	79,220,031	5606.91	0	7,351,601	(1,090,622)	6,260,979		6,289,863	0	0	(1,090,622)	0	0		
197995 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	109	61,106,348	5606.91	0	5,670,655	(841,251)	4,829,404		3,888,136	0	0	(841,251)	0	0		
198020 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	79	44,316,905	5606.91	0	4,112,599	(610,111)	3,502,488		2,330,570	0	0	(610,111)	0	0		
198032 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	0	29,951,964	94.16	0	2,293,107	(340,186)	1,952,920		970,056	0	0	(340,186)	0	0		
198040 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	81	45,443,725	5606.91	0	4,217,168	(625,624)	3,591,544		1,383,021	0	0	(625,624)	0	0		
198050 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	0	2,987,360	256.8165	0	86,633	(12,852)	73,781		79,430	0	0	(12,852)	0	0		
198051 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	89	49,971,810	5606.91	0	4,637,373	(687,962)	3,949,411		2,384,477	0	0	(687,962)	0	0		
198059 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	159	89,024,386	5606.91	0	8,261,443	(1,225,599)	7,035,845		3,407,588	0	0	(1,225,599)	0	0		
198072 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	191	107,091,981	5606.91	0	9,938,112	(1,474,335)	8,463,777		1,690,132	0	0	(1,474,335)	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
198076 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	1,963	61,939,261	315.48	0	5,630,842	(835,345)	4,795,497		1,540,432	0	0	(835,345)	0	0		
198082 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	312	2,690,995	86.14	0	168,070	(24,933)	143,137		127,508	0	0	(24,933)	0	0		
198162 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	0	1,270,405	5630.98	0	78,639	(10,674)	67,965		152,142	0	0	(10,674)	0	0		
198444 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2030	0	25,445,668	5940.46	0	1,153,198	(129,537)	1,023,660		1,303,810	0	0	(129,537)	0	0		
198446 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	11/20/2026	2	1,188,092	5940.46	0	126,650	(9,245)	117,405		17,594	0	0	(9,245)	0	0		
198451 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2032	0	43,957,323	5940.46	0	2,079,621	(233,601)	1,846,020		2,387,109	0	0	(233,601)	0	0		
198465 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	171	101,581,866	5940.46	0	8,583,687	(943,262)	7,640,425		1,471,541	0	0	(943,262)	0	0		
198513 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	93	55,048,758	5940.46	0	4,651,631	(511,168)	4,140,462		2,479,687	0	0	(511,168)	0	0		
198529 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	17,575,262	5940.46	0	420,345	(46,192)	374,153		330,815	0	0	(46,192)	0	0		
198546 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	0	9,686,557	5940.46	0	232,477	(25,547)	206,930		319,224	0	0	(25,547)	0	0		
198549 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	87	51,763,980	5940.46	0	4,374,066	(480,667)	3,893,400		2,518,665	0	0	(480,667)	0	0		
198561 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	121	71,671,115	5940.46	0	6,056,223	(665,519)	5,390,704		2,439,776	0	0	(665,519)	0	0		
198570 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2026	0	2,299,999	256.6755	0	66,700	(7,330)	59,370		63,010	0	0	(7,330)	0	0		
198579 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2026	0	7,548,824	549.38	0	421,224	(46,288)	374,936		375,275	0	0	(46,288)	0	0		
198578 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	73	43,152,571	5940.46	0	3,646,400	(400,703)	3,245,697		2,245,398	0	0	(400,703)	0	0		
198586 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	0	46,507,916	1482.85	0	2,860,237	(314,312)	2,545,925		3,604,416	0	0	(314,312)	0	0		
198585 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	74	43,943,068	5940.46	0	3,713,198	(408,044)	3,305,154		1,218,701	0	0	(408,044)	0	0		
198598 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	172	102,083,954	5940.46	0	8,626,114	(947,925)	7,678,189		6,626,595	0	0	(947,925)	0	0		
198601 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	1,794	54,461,529	303.58	0	4,754,037	(522,422)	4,231,615		1,853,949	0	0	(522,422)	0	0		
198616 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	244	2,155,108	88.49	0	129,078	(14,184)	114,893		83,060	0	0	(14,184)	0	0		
198576 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	0	23,091,949	95.09	0	1,708,804	(187,781)	1,521,024		746,340	0	0	(187,781)	0	0		
199165 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	12/04/2026	2	1,200,072	6000.36	0	126,368	(4,887)	121,481		17,451	0	0	(4,887)	0	0		
199168 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	0	60,211,301	305.18	0	5,262,467	(306,127)	4,956,340		2,026,433	0	0	(306,127)	0	0		
199180 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2025	06/06/2030	0	34,971,150	6000.36	0	1,597,132	(105,017)	1,492,115		1,718,410	0	0	(105,017)	0	0		

STATEMENT AS OF JUNE 30, 2025 OF THE MassMutual Ascend 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)
199184 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2025	06/04/2032	0	51,511,691	6000.36	0	2,456,077	(161,496)	2,294,582		2,648,719	0	0	(161,496)	0	0		
199182 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	0	25,503,599	94.96	0	1,878,076	(109,251)	1,768,825		845,945	0	0	(109,251)	0	0		
199189 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	185	111,006,660	6000.36	0	9,246,855	(537,906)	8,708,949		1,597,421	0	0	(537,906)	0	0		
199190 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	10,388,263	6000.36	0	256,071	(14,896)	241,175		292,448	0	0	(14,896)	0	0		
199197 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	17,948,388	6000.36	0	904,599	(52,622)	851,977		301,449	0	0	(52,622)	0	0		
199213 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	0	3,067,831	254.7044	0	88,660	(5,158)	83,503		98,128	0	0	(5,158)	0	0		
199224 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2025	06/05/2026	0	67,405,160	6000.36	0	5,908,062	(343,682)	5,564,380		3,792,482	0	0	(343,682)	0	0		
199229 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	283	2,543,736	89.74	0	163,554	(9,514)	154,040		85,145	0	0	(9,514)	0	0		
199240 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	87	52,431,396	6000.36	0	4,367,535	(254,067)	4,113,468		2,453,129	0	0	(254,067)	0	0		
199245 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	77	46,152,155	6000.36	0	3,844,475	(223,640)	3,620,835		2,012,718	0	0	(223,640)	0	0		
199262 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	76	45,694,911	6000.36	0	3,806,386	(221,424)	3,584,962		1,199,280	0	0	(221,424)	0	0		
199268 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	79	47,402,844	6000.36	0	3,948,657	(229,700)	3,718,957		3,191,856	0	0	(229,700)	0	0		
199273 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	158	94,549,283	6000.36	0	7,875,955	(458,158)	7,417,797		3,067,259	0	0	(458,158)	0	0		
199256 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	86	51,507,937	6000.36	0	4,290,611	(249,592)	4,041,019		2,562,031	0	0	(249,592)	0	0		
199284 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/05/2026	0	8,116,539	547.94	0	453,715	(26,393)	427,321		434,557	0	0	(26,393)	0	0		
199286 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	0	58,672,113	1489.95	0	3,667,012	(213,316)	3,453,696		4,429,076	0	0	(213,316)	0	0		
199288 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	0	99,937	254.7044	0	2,888	(168)	2,720		3,295	0	0	(168)	0	0		
199521 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	0	1,043,951	6020.48	0	52,606	(2,040)	50,566		70,807	0	0	(2,040)	0	0		
199843 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	76	45,355,584	5967.84	0	3,864,296	(75,139)	3,789,157		3,119,285	0	0	(75,139)	0	0		
199850 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	12/18/2026	2	1,193,568	5967.84	0	126,756	(1,634)	125,122		17,544	0	0	(1,634)	0	0		
199859 Call Options - S&P U.S. Retiree Spending Index - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/18/2026	0	6,826,164	548.62	0	376,804	(7,327)	369,478		366,564	0	0	(7,327)	0	0		
199860 Call Options - S&P Equal Weight Energy - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	0	43,289,262	1484.72	0	2,688,263	(52,272)	2,635,991		3,350,293	0	0	(52,272)	0	0		
199861 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	0	87,918	255.0534	0	2,541	(49)	2,491		2,864	0	0	(49)	0	0		
199870 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	159	94,888,656	5967.84	0	8,084,514	(157,199)	7,927,315		1,360,689	0	0	(157,199)	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)
199871 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	63	37,379,943	5967.84	0	3,184,771	(61,926)	3,122,845		989,254	0	0	(61,926)	0	0		
199863 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	0	21,285,432	94.55	0	1,617,693	(31,455)	1,586,238		649,411	0	0	(31,455)	0	0		
199879 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	226	1,952,531	86.33	0	119,644	(2,326)	117,318		77,472	0	0	(2,326)	0	0		
199889 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	0	2,650,326	255.0534	0	76,594	(1,489)	75,105		84,157	0	0	(1,489)	0	0		
199888 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	161	95,976,844	5967.84	0	8,177,228	(159,002)	8,018,226		3,133,360	0	0	(159,002)	0	0		
199896 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	1,563	48,457,859	310.13	0	4,192,192	(81,515)	4,110,677		1,416,017	0	0	(81,515)	0	0		
199901 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	17,270,504	5967.84	0	913,610	(17,765)	895,845		292,725	0	0	(17,765)	0	0		
199905 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	80	47,825,815	5967.84	0	4,074,760	(79,231)	3,995,528		2,154,790	0	0	(79,231)	0	0		
199919 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/20/2025	06/18/2026	0	9,570,957	5967.84	0	206,733	(4,020)	202,713		267,587	0	0	(4,020)	0	0		
199921 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2025	06/20/2030	0	21,922,372	5967.84	0	998,564	(27,358)	971,206		1,103,580	0	0	(27,358)	0	0		
199920 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	74	44,065,565	5967.84	0	3,754,386	(73,002)	3,681,384		2,167,028	0	0	(73,002)	0	0		
199925 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2025	06/17/2032	0	41,345,395	5967.84	0	1,970,108	(53,976)	1,916,132		2,155,665	0	0	(53,976)	0	0		
199930 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	104	61,804,562	5967.84	0	5,265,749	(102,390)	5,163,359		3,496,494	0	0	(102,390)	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										853,875,196	722,855,904	(394,273,678)	716,189,451	XXX	931,721,669	0	0	(535,892,574)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										853,875,196	722,855,904	(394,273,678)	716,189,451	XXX	931,721,669	0	0	(535,892,574)	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										853,875,196	722,855,904	(394,273,678)	716,189,451	XXX	931,721,669	0	0	(535,892,574)	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										853,875,196	722,855,904	(394,273,678)	716,189,451	XXX	931,721,669	0	0	(535,892,574)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
180543 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/05/2024	07/03/2025	7	3,371,585	4816.55	(288,197)	0	96,243	(1,595)		0	0	0	96,243	0	0		
180894 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/19/2024	07/18/2025	6	2,966,610	4944.35	(252,342)	0	84,114	(8,365)		0	0	0	84,114	0	0		
181422 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/06/2024	08/06/2025	0	3,777,790	5065.7	(339,650)	0	112,801	(23,059)		0	0	0	112,801	0	0		
181829 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2024	08/20/2025	6	3,052,476	5087.46	(264,978)	0	87,841	(24,751)		0	0	0	87,841	0	0		
182233 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2024	09/05/2025	4	2,086,008	5215.02	(184,056)	0	60,903	(22,544)		0	0	0	60,903	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)
182838 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2024	09/19/2025	7	3,736,229	5337.47	(334,894)	0	110,815	(49,591)		0	0	0	110,815	0	0		
183383 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/05/2024	10/06/2025	3	1,594,869	5316.23	(147,060)	0	48,751	(26,395)		0	0	0	48,751	0	0		
183832 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/19/2024	10/20/2025	4	2,029,808	5074.52	(198,036)	0	65,649	(40,623)		0	0	0	65,649	0	0		
184334 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2024	11/06/2025	5	2,646,065	5292.13	(238,210)	0	78,679	(56,075)		0	0	0	78,679	0	0		
184910 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2024	11/20/2025	4	2,168,900	5422.25	(191,516)	0	63,256	(49,976)		0	0	0	63,256	0	0		
185350 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/06/2024	12/05/2025	0	2,389,297	5468.05	(226,767)	0	75,589	(65,984)		0	0	0	75,589	0	0		
186146 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2024	12/19/2025	4	2,236,556	5591.39	(193,092)	0	64,010	(60,828)		0	0	0	64,010	0	0		
186673 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	84	48,345,024	5755.36	(2,634,744)	0	1,324,691	(21,956)		0	0	0	1,324,691	0	0		
186694 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/05/2024	07/03/2025	0	1,635,166	302.7136	(713)	0	359	(6)		0	0	0	359	0	0		
186703 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/05/2024	01/06/2026	0	1,446,686	5687.44	(135,138)	0	44,799	(47,026)		0	0	0	44,799	0	0		
186702 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	230	133,609,526	5811.03	(6,475,809)	0	3,255,893	(53,965)		0	0	0	3,255,893	0	0		
186719 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	2,313	54,972,243	237.65	(2,405,686)	0	1,209,526	(20,047)		0	0	0	1,209,526	0	0		
186720 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	100	59,222,692	5913.47	(2,267,569)	0	1,140,083	(18,896)		0	0	0	1,140,083	0	0		
186730 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	111	66,023,875	5971.92	(2,186,821)	0	1,099,485	(18,224)		0	0	0	1,099,485	0	0		
186739 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	355	3,058,156	86.16	(68,503)	0	34,442	(571)		0	0	0	34,442	0	0		
186744 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	150	90,397,200	6026.48	(2,594,700)	0	1,304,558	(21,623)		0	0	0	1,304,558	0	0		
186749 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	94	57,632,810	6131.15	(1,222,000)	0	614,394	(10,183)		0	0	0	614,394	0	0		
186750 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/05/2024	07/03/2025	235	133,419,370	5677.42	(8,489,610)	0	4,268,387	(70,747)		0	0	0	4,268,387	0	0		
186775 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2025	0	22,820,932	5710.82	(756,397)	0	381,359	(6,321)		0	0	0	381,359	0	0		
186681 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	0	21,105,952	93.22	(998,918)	0	503,633	(8,348)		0	0	0	503,633	0	0		
187095 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/19/2024	07/18/2025	0	16,410,451	98.98	(825,659)	0	415,123	(41,283)		0	0	0	415,123	0	0		
187098 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	150	86,190,456	5738.96	(4,438,111)	0	2,225,202	(221,291)		0	0	0	2,225,202	0	0		
187110 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	1,000,181	304.7204	(615)	0	309	(31)		0	0	0	309	0	0		
187116 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	55,653,607	5833.1	(2,330,962)	0	1,168,709	(116,225)		0	0	0	1,168,709	0	0		
187125 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	92	54,283,878	5909.62	(1,893,720)	0	949,483	(94,424)		0	0	0	949,483	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)
187133 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	91	54,323,542	5969.62	(1,625,624)	0	815,064	(81,056)		0	0	0	815,064	0	0		
187136 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	95	57,877,610	6092.38	(1,226,925)	0	615,162	(61,176)		0	0	0	615,162	0	0		
187138 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/18/2025	0	19,959,989	5647.03	(591,030)	0	297,157	(29,551)		0	0	0	297,157	0	0		
187151 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	1,757	41,826,921	238.12	(1,842,619)	0	923,862	(91,876)		0	0	0	923,862	0	0		
187162 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	285	2,434,789	85.3	(61,084)	0	30,627	(3,046)		0	0	0	30,627	0	0		
187171 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	01/20/2026	3	1,687,008	5623.36	(147,645)	0	48,855	(55,063)		0	0	0	48,855	0	0		
187176 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	196	110,034,400	5614	(7,251,804)	0	3,635,946	(361,586)		0	0	0	3,635,946	0	0		
187195 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/19/2024	07/18/2025	79	44,981,178	5693.82	(2,540,640)	0	1,273,839	(126,680)		0	0	0	1,273,839	0	0		
187709 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	275	2,226,059	80.98	(76,419)	0	38,000	(7,768)		0	0	0	38,000	0	0		
187719 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	02/06/2026	5	2,676,345	5352.69	(244,995)	0	80,920	(98,803)		0	0	0	80,920	0	0		
187725 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	0	19,969,258	101.06	(1,032,584)	0	514,870	(105,250)		0	0	0	514,870	0	0		
187734 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	220	120,337,842	5468.5	(6,893,267)	0	3,427,696	(700,689)		0	0	0	3,427,696	0	0		
187741 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2024	08/06/2025	0	2,936,902	310.2738	(1,800)	0	897	(183)		0	0	0	897	0	0		
187747 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	101	56,145,217	5559.67	(2,658,573)	0	1,321,983	(270,240)		0	0	0	1,321,983	0	0		
187752 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	99	56,285,757	5685.43	(1,984,257)	0	986,677	(201,696)		0	0	0	986,677	0	0		
187758 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	115,516,021	5343.78	(8,911,208)	0	4,443,330	(908,305)		0	0	0	4,443,330	0	0		
187762 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	0	64,092,993	5417.14	(4,352,845)	0	2,170,427	(443,678)		0	0	0	2,170,427	0	0		
187776 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	08/06/2025	0	57,857,386	5627.79	(2,833,612)	0	1,412,903	(288,826)		0	0	0	1,412,903	0	0		
187783 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	60,817,489	5798.09	(1,836,893)	0	915,916	(187,231)		0	0	0	915,916	0	0		
187785 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	0	24,665,057	5376.79	(968,719)	0	483,025	(98,740)		0	0	0	483,025	0	0		
187701 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2024	08/06/2025	2,146	50,868,769	237.01	(2,275,047)	0	1,131,274	(231,255)		0	0	0	1,131,274	0	0		
188225 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	02/20/2026	3	1,715,238	5717.46	(140,427)	0	46,382	(60,220)		0	0	0	46,382	0	0		
188230 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	162	92,468,628	5707.94	(5,785,020)	0	2,876,617	(810,539)		0	0	0	2,876,617	0	0		
188239 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	90	52,096,860	5788.54	(2,771,100)	0	1,377,937	(388,259)		0	0	0	1,377,937	0	0		
188250 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	77,541,125	6203.29	(1,389,500)	0	690,933	(194,683)		0	0	0	690,933	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)
188258 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	148	86,493,859	5843.39	(4,088,608)	0	2,033,072	(572,854)		0	0	0	2,033,072	0	0		
188281 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	125	75,821,352	6049.37	(2,154,428)	0	1,071,295	(301,857)		0	0	0	1,071,295	0	0		
188298 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	34,999,634	250.43	(1,644,129)	0	819,800	(230,993)		0	0	0	819,800	0	0		
188307 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	15,811,279	102.82	(622,287)	0	310,286	(87,429)		0	0	0	310,286	0	0		
188324 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/20/2025	0	2,787,763	88.91	(50,833)	0	25,346	(7,142)		0	0	0	25,346	0	0		
188329 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	1,781,290	314.0306	(1,091)	0	544	(153)		0	0	0	544	0	0		
188333 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	0	20,684,043	5748.8	(614,828)	0	306,567	(86,381)		0	0	0	306,567	0	0		
188270 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2024	08/20/2025	84	50,177,612	5951.42	(1,840,868)	0	915,377	(257,924)		0	0	0	915,377	0	0		
188741 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	304	2,618,467	86.25	(83,791)	0	42,012	(15,551)		0	0	0	42,012	0	0		
188749 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	03/06/2026	3	1,657,410	5524.7	(142,053)	0	47,351	(65,140)		0	0	0	47,351	0	0		
188754 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	85	47,525,370	5591.22	(2,787,235)	0	1,397,478	(517,298)		0	0	0	1,397,478	0	0		
188774 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	186	104,676,686	5638.82	(5,569,260)	0	2,792,343	(1,033,630)		0	0	0	2,792,343	0	0		
188787 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	90	51,328,023	5725.89	(2,257,813)	0	1,132,034	(419,040)		0	0	0	1,132,034	0	0		
188799 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2024	09/05/2025	100	58,178,448	5802.15	(2,129,144)	0	1,067,521	(395,160)		0	0	0	1,067,521	0	0		
188810 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2024	09/05/2025	0	24,735,970	5563.64	(120,232)	0	60,450	(22,376)		0	0	0	60,450	0	0		
188833 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	0	41,489,898	248.04	(1,813,383)	0	911,729	(337,491)		0	0	0	911,729	0	0		
188842 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	0	19,819,829	105.9	(909,702)	0	457,378	(169,306)		0	0	0	457,378	0	0		
188850 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	0	3,424,781	314.8009	(2,412)	0	1,213	(449)		0	0	0	1,213	0	0		
188852 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/06/2024	09/05/2025	0	105,325,890	5515.51	(7,591,144)	0	3,816,658	(1,412,796)		0	0	0	3,816,658	0	0		
188856 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	0	61,278,652	5868.68	(2,145,966)	0	1,078,944	(399,388)		0	0	0	1,078,944	0	0		
188858 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	0	90,416,737	5993.61	(2,300,805)	0	1,156,794	(428,205)		0	0	0	1,156,794	0	0		
189367 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025	0	47,390,334	6151.91	(1,512,771)	0	760,588	(340,373)		0	0	0	760,588	0	0		
189372 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	0	57,032,365	6226.04	(1,514,874)	0	761,645	(340,847)		0	0	0	761,645	0	0		
189376 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	0	56,985,406	6352.07	(1,099,907)	0	553,009	(247,479)		0	0	0	553,009	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)
189385 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	0	23,900,198	5847.97	(720,152)	0	362,076	(162,034)		0	0	0	362,076	0	0		
189426 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	192	1,706,122	88.91	(29,935)	0	15,009	(6,717)		0	0	0	15,009	0	0		
189435 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	03/20/2026	3	1,747,545	5825.15	(137,544)	0	45,848	(66,619)		0	0	0	45,848	0	0		
189438 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	154	89,558,084	5815.46	(5,402,628)	0	2,708,797	(1,212,224)		0	0	0	2,708,797	0	0		
189475 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	18,633,353	109.15	(606,182)	0	304,775	(136,391)		0	0	0	304,775	0	0		
189482 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	0	3,102,337	317.5448	(2,185)	0	1,099	(492)		0	0	0	1,099	0	0		
189489 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	135,168,645	5929.51	(7,097,721)	0	3,568,576	(1,596,987)		0	0	0	3,568,576	0	0		
189498 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	0	46,337,444	6059.53	(1,838,497)	0	924,355	(413,662)		0	0	0	924,355	0	0		
189415 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2024	09/19/2025	1,399	36,443,316	260.55	(1,551,166)	0	777,732	(348,046)		0	0	0	777,732	0	0		
189892 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2025	0	24,225,548	5911.52	(693,333)	0	345,711	(187,181)		0	0	0	345,711	0	0		
189912 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	172	100,886,944	5865.52	(6,617,700)	0	3,290,670	(1,781,688)		0	0	0	3,290,670	0	0		
189915 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	76	45,015,028	5923.03	(2,648,676)	0	1,317,061	(713,105)		0	0	0	1,317,061	0	0		
189938 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	73	43,582,387	5970.19	(2,333,007)	0	1,160,094	(628,117)		0	0	0	1,160,094	0	0		
189955 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	135	80,889,169	6001.82	(4,056,844)	0	2,017,277	(1,092,227)		0	0	0	2,017,277	0	0		
189969 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	10/06/2025	71	43,731,393	6117.99	(1,688,358)	0	839,540	(454,558)		0	0	0	839,540	0	0		
190000 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2025	0	19,842,511	105.95	(841,096)	0	419,389	(227,073)		0	0	0	419,389	0	0		
190003 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2025	0	43,953,892	264.82	(1,966,425)	0	980,504	(530,880)		0	0	0	980,504	0	0		
190017 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/04/2024	04/06/2026	3	1,762,416	5874.72	(149,982)	0	49,719	(76,914)		0	0	0	49,719	0	0		
190019 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2025	0	3,846,082	310.3193	(3,755)	0	1,872	(1,014)		0	0	0	1,872	0	0		
190023 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	0	57,470,843	6279.59	(1,773,760)	0	884,437	(478,866)		0	0	0	884,437	0	0		
190025 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	0	128,096,482	6394.61	(2,972,292)	0	1,482,052	(802,437)		0	0	0	1,482,052	0	0		
190009 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	0	2,031,511	89.76	(55,713)	0	27,780	(15,041)		0	0	0	27,780	0	0		
190426 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	0	17,068,647	6018.32	(513,956)	0	256,270	(158,576)		0	0	0	256,270	0	0		
190442 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	114	993,639	87.44	(29,205)	0	14,522	(8,986)		0	0	0	14,522	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)
190450 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	04/20/2026	3	1,797,228	5990.76	(150,375)	0	49,850	(80,971)		0	0	0	49,850	0	0		
190466 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	146	87,328,148	5981.38	(5,545,080)	0	2,757,306	(1,706,178)		0	0	0	2,757,306	0	0		
190471 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	72	43,458,624	6035.92	(2,489,184)	0	1,237,754	(765,903)		0	0	0	1,237,754	0	0		
190483 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	76	46,286,039	6098.67	(2,334,995)	0	1,161,083	(718,460)		0	0	0	1,161,083	0	0		
190503 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	73	44,907,034	6140.31	(2,075,492)	0	1,032,044	(638,613)		0	0	0	1,032,044	0	0		
190528 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025	0	34,733,768	271.4	(1,585,366)	0	790,499	(489,149)		0	0	0	790,499	0	0		
190538 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	0	19,515,218	109.2	(737,820)	0	367,894	(227,647)		0	0	0	367,894	0	0		
190543 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2025	0	2,292,260	312.3673	(2,032)	0	1,013	(627)		0	0	0	1,013	0	0		
190545 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	79	51,418,019	6508.61	(900,205)	0	447,629	(276,986)		0	0	0	447,629	0	0		
190546 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	0	57,961,270	6566.08	(1,092,340)	0	544,665	(337,030)		0	0	0	544,665	0	0		
190549 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	112	72,285,584	6454.07	(1,500,912)	0	746,333	(461,819)		0	0	0	746,333	0	0		
190553 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/18/2024	10/20/2025	75	47,147,607	6267.57	(1,622,597)	0	806,841	(499,261)		0	0	0	806,841	0	0		
191077 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2024	11/06/2025	0	24,737,567	6080.23	(726,086)	0	361,048	(257,322)		0	0	0	361,048	0	0		
191106 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	05/06/2026	1	605,651	6056.51	(50,533)	0	16,783	(28,744)		0	0	0	16,783	0	0		
191113 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	190	114,893,570	6047.03	(7,195,110)	0	3,577,788	(2,549,915)		0	0	0	3,577,788	0	0		
191130 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	83	50,598,792	6096.24	(2,887,238)	0	1,435,687	(1,023,224)		0	0	0	1,435,687	0	0		
191140 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	0	22,362,398	103.88	(873,559)	0	434,379	(309,585)		0	0	0	434,379	0	0		
191148 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	65	40,212,849	6149.6	(2,064,198)	0	1,026,428	(731,543)		0	0	0	1,026,428	0	0		
191153 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	0	3,274,527	305.3733	(3,201)	0	1,592	(1,134)		0	0	0	1,592	0	0		
191155 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	74,367,348	6542.1	(1,792,797)	0	891,473	(635,359)		0	0	0	891,473	0	0		
191163 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	61,271,979	6579.46	(1,347,243)	0	669,920	(477,457)		0	0	0	669,920	0	0		
191169 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2024	11/06/2025	0	68,331,343	6637.56	(1,300,096)	0	646,476	(460,748)		0	0	0	646,476	0	0		
191171 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	117	72,247,137	6189.92	(3,410,366)	0	1,695,814	(1,208,619)		0	0	0	1,695,814	0	0		
191183 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	1,531	40,570,834	264.96	(1,768,543)	0	879,413	(626,764)		0	0	0	879,413	0	0		
191193 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	225	1,929,957	85.74	(44,344)	0	22,050	(15,715)		0	0	0	22,050	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)
191194 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	75	47,263,508	6294.86	(1,764,669)	0	877,486	(625,391)		0	0	0	877,486	0	0		
191203 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2024	11/06/2025	71	45,767,580	6423.52	(1,236,544)	0	614,875	(438,226)		0	0	0	614,875	0	0		
191577 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	0	21,524,162	6063.85	(688,908)	0	342,561	(270,642)		0	0	0	342,561	0	0		
191573 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,408	37,002,790	262.87	(1,680,729)	0	835,747	(660,287)		0	0	0	835,747	0	0		
191605 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	1,666	17,620,964	105.78	(603,024)	0	299,855	(236,902)		0	0	0	299,855	0	0		
191632 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	192	1,599,213	83.35	(35,879)	0	17,841	(14,095)		0	0	0	17,841	0	0		
191642 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	74	45,919,743	6190.48	(2,201,158)	0	1,094,532	(864,741)		0	0	0	1,094,532	0	0		
191649 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	0	3,154,698	303.5275	(3,366)	0	1,674	(1,322)		0	0	0	1,674	0	0		
191651 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	05/20/2026	1	604,492	6044.92	(51,680)	0	17,163	(30,724)		0	0	0	17,163	0	0		
191655 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	43,830,144	6087.52	(2,573,208)	0	1,279,535	(1,010,903)		0	0	0	1,279,535	0	0		
191661 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	101,620,904	6598.76	(1,708,476)	0	849,544	(671,187)		0	0	0	849,544	0	0		
191660 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	78	48,980,716	6303.5	(1,833,581)	0	911,753	(720,336)		0	0	0	911,753	0	0		
191669 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	72	44,585,103	6153.2	(2,305,336)	0	1,146,335	(905,668)		0	0	0	1,146,335	0	0		
191670 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	121	78,533,984	6494.62	(1,805,239)	0	897,660	(709,201)		0	0	0	897,660	0	0		
191676 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2024	11/20/2025	154	92,936,844	6034.86	(6,008,618)	0	2,987,802	(2,360,529)		0	0	0	2,987,802	0	0		
192101 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	147	91,299,642	6210.86	(5,551,602)	0	2,783,490	(2,429,787)		0	0	0	2,783,490	0	0		
192123 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	44,490,588	6266.28	(2,435,797)	0	1,221,272	(1,066,083)		0	0	0	1,221,272	0	0		
192135 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	102	68,817,360	6746.8	(1,125,672)	0	564,395	(492,676)		0	0	0	564,395	0	0		
192142 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	92	62,675,736	6812.58	(818,064)	0	410,165	(358,045)		0	0	0	410,165	0	0		
192192 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,616	17,261,746	106.85	(571,891)	0	286,738	(250,301)		0	0	0	286,738	0	0		
192214 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	0	2,873,576	307.9419	(3,067)	0	1,538	(1,342)		0	0	0	1,538	0	0		
192219 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	0	18,126,741	6238.26	(525,593)	0	263,524	(230,038)		0	0	0	263,524	0	0		
192220 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	12/06/2024	06/05/2026	0	2,094,531	6226.69	(194,293)	0	64,764	(121,657)		0	0	0	64,764	0	0		
192215 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2024	12/05/2025	84	729,910	86.61	(14,495)	0	7,268	(6,344)		0	0	0	7,268	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)
192218 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/06/2024	12/05/2025	1,369	35,720,689	260.95	(1,513,971)	0	759,083	(662,625)		0	0	0	759,083	0	0		
192235 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/06/2024	12/05/2025	76	48,359,650	6334.49	(2,308,014)	0	1,157,204	(1,010,156)		0	0	0	1,157,204	0	0		
192241 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/06/2024	12/05/2025	78	49,689,508	6372.86	(2,186,761)	0	1,096,409	(957,086)		0	0	0	1,096,409	0	0		
192247 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/06/2024	12/05/2025	71	45,932,214	6480.05	(1,583,869)	0	794,128	(693,217)		0	0	0	794,128	0	0		
192253 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/06/2024	12/05/2025	65	42,954,994	6639	(976,856)	0	489,781	(427,543)		0	0	0	489,781	0	0		
192955 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	162	106,610,094	6580.87	(2,045,574)	0	1,025,620	(974,623)		0	0	0	1,025,620	0	0		
192965 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	06/18/2026	2	1,211,672	6058.36	(106,092)	0	35,429	(69,097)		0	0	0	35,429	0	0		
192975 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	127	76,813,156	6048.28	(5,124,831)	0	2,569,514	(2,441,748)		0	0	0	2,569,514	0	0		
192979 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	72	43,961,832	6105.81	(2,644,560)	0	1,325,943	(1,260,012)		0	0	0	1,325,943	0	0		
192995 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	78	47,825,261	6170.46	(2,543,386)	0	1,275,216	(1,211,807)		0	0	0	1,275,216	0	0		
193014 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	81	50,105,966	6209.01	(2,466,236)	0	1,236,534	(1,175,049)		0	0	0	1,236,534	0	0		
193021 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	0	35,015,992	260.48	(1,513,351)	0	758,772	(721,043)		0	0	0	758,772	0	0		
193032 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2024	12/19/2025	0	2,233,877	296.2287	(2,383)	0	1,195	(1,135)		0	0	0	1,195	0	0		
193031 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	79	49,844,772	6324.66	(1,905,158)	0	955,218	(907,721)		0	0	0	955,218	0	0		
193039 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	71	45,989,625	6458.7	(1,254,644)	0	629,060	(597,781)		0	0	0	629,060	0	0		
193048 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	0	17,688,718	6085.05	(577,556)	0	289,578	(275,179)		0	0	0	289,578	0	0		
193055 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	1,784	17,638,300	98.88	(633,252)	0	317,503	(301,716)		0	0	0	317,503	0	0		
193064 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/20/2024	12/19/2025	152	1,236,390	81.35	(33,285)	0	16,688	(15,859)		0	0	0	16,688	0	0		
193390 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,464	38,093,671	260.24	0	(1,589,676)	759,900	(829,776)		0	0	0	759,900	0	0		
193396 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	01/06/2026	1,784	17,561,105	98.42	0	(626,290)	299,380	(326,910)		0	0	0	299,380	0	0		
193402 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	01/06/2026	229	1,888,119	82.34	0	(47,467)	22,690	(24,777)		0	0	0	22,690	0	0		
193407 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,220,770	6103.85	0	(103,578)	33,069	(70,509)		0	0	0	33,069	0	0		
193410 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	01/06/2026	126	76,780,494	6093.69	0	(4,823,784)	2,305,875	(2,517,909)		0	0	0	2,305,875	0	0		
193414 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	01/06/2025	01/06/2026	71	43,659,746	6149.26	0	(2,469,948)	1,180,689	(1,289,259)		0	0	0	1,180,689	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)
193423 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	137	90,376,434	6596.82	0	(1,672,496)	799,490	(873,006)		0	0	0	799,490	0	0		
193430 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	169	105,519,032	6233.52	0	(5,034,123)	2,406,421	(2,627,701)		0	0	0	2,406,421	0	0		
193443 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	75	47,499,855	6372.74	0	(1,648,364)	787,954	(860,410)		0	0	0	787,954	0	0		
193454 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	01/06/2026	88	57,095,651	6511.97	0	(1,367,426)	653,660	(713,766)		0	0	0	653,660	0	0		
193510 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	0	19,761,599	6134.33	0	(573,636)	274,211	(299,426)		0	0	0	274,211	0	0		
193514 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2025	01/06/2026	0	2,363,282	294.4686	0	(2,309)	1,104	(1,205)		0	0	0	1,104	0	0		
193848 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,125	30,086,250	267.39	0	(1,320,964)	580,644	(740,320)		0	0	0	580,644	0	0		
193863 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2026	0	3,305,275	294.8194	0	(3,233)	1,421	(1,812)		0	0	0	1,421	0	0		
193876 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	0	74,701,857	6115.39	0	(5,115,154)	2,248,419	(2,866,735)		0	0	0	2,248,419	0	0		
193887 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/17/2025	01/20/2026	0	15,015,338	6150.17	0	(443,609)	194,993	(248,616)		0	0	0	194,993	0	0		
193881 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	1,541	15,424,173	100.08	0	(548,662)	241,170	(307,492)		0	0	0	241,170	0	0		
193896 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	153	1,270,877	82.8	0	(36,223)	15,922	(20,301)		0	0	0	15,922	0	0		
193900 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	612,559	6125.59	0	(52,339)	15,366	(36,973)		0	0	0	15,366	0	0		
193906 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	69	42,667,944	6183.76	0	(2,370,495)	1,041,976	(1,328,519)		0	0	0	1,041,976	0	0		
193911 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	123	77,276,279	6270.71	0	(3,599,656)	1,582,267	(2,017,390)		0	0	0	1,582,267	0	0		
193918 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	72	46,056,929	6397.24	0	(1,610,744)	708,019	(902,725)		0	0	0	708,019	0	0		
193925 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	01/20/2026	186	122,452,295	6572.94	0	(2,686,784)	1,181,004	(1,505,780)		0	0	0	1,181,004	0	0		
194723 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	0	3,619,236	298.7232	0	(2,552)	1,003	(1,549)		0	0	0	1,003	0	0		
194724 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	132	88,815,276	6728.43	0	(1,558,788)	612,381	(946,407)		0	0	0	612,381	0	0		
194733 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,242,874	6214.37	0	(104,808)	27,500	(77,308)		0	0	0	27,500	0	0		
194741 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	159	98,653,617	6204.63	0	(6,118,161)	2,403,563	(3,714,598)		0	0	0	2,403,563	0	0		
194739 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	192	122,280,459	6377.41	0	(5,390,387)	2,117,652	(3,272,735)		0	0	0	2,117,652	0	0		
194756 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	76	49,457,548	6490.56	0	(1,682,783)	661,093	(1,021,690)		0	0	0	661,093	0	0		
194761 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	67	42,056,101	6277.03	0	(2,277,263)	894,639	(1,382,624)		0	0	0	894,639	0	0		
194770 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	02/06/2026	146	96,842,132	6612.84	0	(2,396,582)	941,514	(1,455,068)		0	0	0	941,514	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)
194780 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	1,708	48,312,548	282.79	0	(2,222,661)	873,188	(1,349,473)		0	0	0	873,188	0	0		
194791 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	2,449	25,228,474	103	0	(884,221)	347,373	(536,849)		0	0	0	347,373	0	0		
194796 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	0	18,087,340	6231.4	0	(526,216)	206,728	(319,488)		0	0	0	206,728	0	0		
194800 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/06/2025	02/06/2026	305	2,674,924	87.56	0	(41,547)	16,322	(25,225)		0	0	0	16,322	0	0		
195038 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	2,017,362	298.5282	0	(1,603)	568	(1,035)		0	0	0	568	0	0		
195041 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	41,607,963	6311.45	0	(2,353,378)	834,027	(1,519,351)		0	0	0	834,027	0	0		
195053 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	83,996,647	6737.84	0	(1,819,826)	644,938	(1,174,888)		0	0	0	644,938	0	0		
195058 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,874,715	6249.05	0	(160,236)	37,927	(122,309)		0	0	0	37,927	0	0		
195072 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	1,409	40,904,505	290.31	0	(1,921,868)	681,102	(1,240,766)		0	0	0	681,102	0	0		
195084 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	2,027	20,986,226	103.54	0	(778,319)	275,833	(502,486)		0	0	0	275,833	0	0		
195071 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	125,800,117	6409.33	0	(5,886,450)	2,086,132	(3,800,318)		0	0	0	2,086,132	0	0		
195093 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/20/2025	02/20/2026	0	67,412,725	6594.07	0	(2,101,110)	744,624	(1,356,486)		0	0	0	744,624	0	0		
195107 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	130	81,110,380	6239.26	0	(5,113,680)	1,812,266	(3,301,414)		0	0	0	1,812,266	0	0		
195098 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	02/20/2025	02/20/2026	176	1,574,069	89.24	0	(25,223)	8,939	(16,284)		0	0	0	8,939	0	0		
195137 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	02/20/2025	02/20/2026	0	16,638,094	6269.85	0	(485,392)	172,021	(313,371)		0	0	0	172,021	0	0		
195556 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/06/2025	03/06/2026	0	20,423,340	5887.72	0	(782,298)	247,154	(535,143)		0	0	0	247,154	0	0		
195576 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,172,380	5861.9	0	(107,918)	22,730	(85,188)		0	0	0	22,730	0	0		
195587 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	03/06/2026	163	95,399,336	5852.72	0	(6,862,952)	2,168,240	(4,694,712)		0	0	0	2,168,240	0	0		
195594 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	03/06/2026	70	41,410,880	5915.84	0	(2,679,320)	846,488	(1,832,832)		0	0	0	846,488	0	0		
195600 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	0	50,424,995	288.42	0	(2,213,616)	699,357	(1,514,259)		0	0	0	699,357	0	0		
195605 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	03/06/2026	68	41,997,751	6155.14	0	(1,718,969)	543,081	(1,175,888)		0	0	0	543,081	0	0		
195615 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	03/06/2026	106	66,453,792	6248.1	0	(2,203,427)	696,138	(1,507,289)		0	0	0	696,138	0	0		
195624 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	03/06/2025	03/06/2026	231	2,081,684	90.09	0	(38,588)	12,191	(26,397)		0	0	0	12,191	0	0		
195640 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A.	E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	62,368,546	6334.18	0	(1,925,663)	608,383	(1,317,281)		0	0	0	608,383	0	0		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
195648 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/06/2025	03/06/2026	0	168,833,276	6022.58	0	(9,735,931)	3,075,912	(6,660,019)		0	0	0	3,075,912	0	0		
195652 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026	0	2,172,076	298.9362	0	(1,726)	545	(1,181)		0	0	0	545	0	0		
195656 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2025	03/06/2026	0	23,894,935	102.97	0	(732,530)	231,431	(501,099)		0	0	0	231,431	0	0		
196290 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,313,856	5784.64	0	(205,244)	37,966	(167,278)		0	0	0	37,966	0	0		
196300 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	167	96,452,186	5775.58	0	(6,643,427)	1,843,368	(4,800,059)		0	0	0	1,843,368	0	0		
196315 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	75	43,877,475	5850.33	0	(2,654,475)	736,544	(1,917,931)		0	0	0	736,544	0	0		
196337 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	1,636	49,244,765	301.02	0	(2,259,219)	626,871	(1,632,348)		0	0	0	626,871	0	0		
196365 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	267	158,560,199	5939.81	0	(8,112,989)	2,251,132	(5,861,858)		0	0	0	2,251,132	0	0		
196376 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	73	44,650,727	6101.76	0	(1,619,403)	449,340	(1,170,063)		0	0	0	449,340	0	0		
196391 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	0	27,472,820	101.5	0	(1,156,368)	320,860	(835,507)		0	0	0	320,860	0	0		
196395 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	0	3,479,476	295.8419	0	(3,073)	853	(2,220)		0	0	0	853	0	0		
196397 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/20/2026	0	18,132,892	5802.76	0	(652,976)	181,183	(471,793)		0	0	0	181,183	0	0		
196406 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	03/20/2026	182	113,742,174	6249.57	0	(2,838,290)	787,548	(2,050,743)		0	0	0	787,548	0	0		
196354 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/21/2025	03/20/2026	187	1,722,837	92.02	0	(32,764)	8,894	(23,870)		0	0	0	8,894	0	0		
196882 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	0	63,716,484	300.03	0	(3,023,629)	697,761	(2,325,868)		0	0	0	697,761	0	0		
196900 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	0	32,103,535	94.83	0	(1,613,942)	372,448	(1,241,493)		0	0	0	372,448	0	0		
196923 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	2,287,949	293.0284	0	(1,818)	420	(1,398)		0	0	0	420	0	0		
196928 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	78	40,804,764	5231.38	0	(3,245,424)	748,944	(2,496,480)		0	0	0	748,944	0	0		
196932 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	122	68,583,154	5621.57	0	(2,791,848)	644,273	(2,147,575)		0	0	0	644,273	0	0		
196937 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	10/06/2026	0	1,604,795	5183.17	0	(173,283)	26,610	(146,673)		0	0	0	26,610	0	0		
196945 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	0	114,521,673	5175.05	0	(10,324,287)	2,382,528	(7,941,759)		0	0	0	2,382,528	0	0		
196949 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	333	2,706,321	81.38	0	(84,469)	19,493	(64,976)		0	0	0	19,493	0	0		
196979 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2025	04/06/2026	346	184,105,371	5320.68	0	(12,772,927)	2,947,599	(9,825,328)		0	0	0	2,947,599	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)
196990 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	0	23,023,728	5192.81	0	(1,289,096)	297,484	(991,612)		0	0	0	297,484	0	0		
196989 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/04/2025	04/06/2026	84	45,586,492	5447.02	0	(2,564,953)	591,912	(1,973,040)		0	0	0	591,912	0	0		
196999 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/04/2025	04/06/2026	116	64,051,996	5534.3	0	(3,080,209)	710,817	(2,369,391)		0	0	0	710,817	0	0		
197296 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2026	0	1,952,212	88.05	0	(68,316)	13,138	(55,178)		0	0	0	13,138	0	0		
197309 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	0	1,658,304	289.7649	0	(1,316)	253	(1,063)		0	0	0	253	0	0		
197319 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	10/20/2026	3	1,619,043	5396.81	0	(166,770)	21,342	(145,428)		0	0	0	21,342	0	0		
197318 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	49,880,430	5478.16	0	(3,884,132)	746,948	(3,137,183)		0	0	0	746,948	0	0		
197325 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	182	98,058,506	5387.83	0	(8,307,936)	1,597,680	(6,710,256)		0	0	0	1,597,680	0	0		
197358 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2026	0	80,410,171	5545.25	0	(5,662,494)	1,088,941	(4,573,553)		0	0	0	1,088,941	0	0		
197352 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	1,497	49,542,794	330.92	0	(2,563,075)	492,899	(2,070,176)		0	0	0	492,899	0	0		
197377 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	2,529	24,888,058	98.42	0	(1,297,254)	249,472	(1,047,782)		0	0	0	249,472	0	0		
197383 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/17/2025	04/20/2026	0	15,405,043	5407.9	0	(714,869)	137,475	(577,394)		0	0	0	137,475	0	0		
197392 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	88	49,527,544	5608.64	0	(2,968,311)	570,829	(2,397,482)		0	0	0	570,829	0	0		
197405 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	91	51,323,645	5663.58	0	(2,796,186)	537,728	(2,258,458)		0	0	0	537,728	0	0		
197413 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	04/17/2025	04/20/2026	193	112,369,869	5809.39	0	(4,651,363)	894,493	(3,756,870)		0	0	0	894,493	0	0		
197955 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/06/2025	05/06/2026	0	22,758,849	5744.84	0	(981,789)	145,650	(836,139)		0	0	0	145,650	0	0		
197970 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	11/06/2026	4	2,290,984	5727.46	0	(225,284)	22,200	(203,084)		0	0	0	22,200	0	0		
197988 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	141	87,680,759	6205.73	0	(2,857,449)	423,907	(2,433,542)		0	0	0	423,907	0	0		
198007 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	109	66,227,070	6076.77	0	(2,832,276)	420,173	(2,412,103)		0	0	0	420,173	0	0		
198033 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	79	47,352,586	5990.98	0	(2,386,449)	354,034	(2,032,415)		0	0	0	354,034	0	0		
198041 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	0	31,990,963	100.57	0	(1,337,640)	198,441	(1,139,199)		0	0	0	198,441	0	0		
198045 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	81	47,206,957	5824.46	0	(3,167,414)	469,891	(2,697,523)		0	0	0	469,891	0	0		
198054 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	0	3,387,367	291.2042	0	(2,689)	399	(2,290)		0	0	0	399	0	0		
198055 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	89	53,065,085	5953.98	0	(2,860,836)	424,410	(2,436,426)		0	0	0	424,410	0	0		
198073 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/06/2025	05/06/2026	191	109,223,159	5718.49	0	(8,631,672)	1,280,523	(7,351,149)		0	0	0	1,280,523	0	0		

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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)
198071 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	159	93,404,387	5882.77	0	(5,693,079)	844,578	(4,848,502)		0	0	0	844,578	0	0		
198079 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	1,963	66,739,613	339.93	0	(3,649,838)	541,459	(3,108,378)		0	0	0	541,459	0	0		
198085 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	05/06/2026	312	2,930,291	93.8	0	(53,732)	7,971	(45,761)		0	0	0	7,971	0	0		
198457 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	11/20/2026	2	1,213,636	6068.18	0	(110,800)	8,088	(102,712)		0	0	0	8,088	0	0		
198528 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	171	103,603,428	6058.68	0	(7,299,648)	802,159	(6,497,489)		0	0	0	802,159	0	0		
198534 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2026	0	18,014,639	6088.97	0	(147,928)	16,256	(131,673)		0	0	0	16,256	0	0		
198532 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	93	58,665,478	6330.75	0	(2,525,653)	277,544	(2,248,108)		0	0	0	277,544	0	0		
198558 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	87	55,470,308	6365.8	0	(2,221,235)	244,092	(1,977,143)		0	0	0	244,092	0	0		
198572 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	0	2,618,088	292.1737	0	(1,840)	202	(1,638)		0	0	0	202	0	0		
198571 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	121	75,147,136	6228.57	0	(3,946,191)	433,647	(3,512,543)		0	0	0	433,647	0	0		
198582 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	73	46,492,568	6400.25	0	(1,729,529)	190,058	(1,539,471)		0	0	0	190,058	0	0		
198592 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	0	24,767,566	101.99	0	(935,225)	102,772	(832,453)		0	0	0	102,772	0	0		
198595 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	74	45,652,424	6171.54	0	(2,658,572)	292,151	(2,366,421)		0	0	0	292,151	0	0		
198606 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	172	112,363,734	6538.66	0	(3,033,927)	333,399	(2,700,528)		0	0	0	333,399	0	0		
198608 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	1,794	58,846,007	328.02	0	(2,942,121)	323,310	(2,618,811)		0	0	0	323,310	0	0		
198619 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	05/20/2026	244	2,332,407	95.77	0	(44,325)	4,871	(39,454)		0	0	0	4,871	0	0		
199176 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	0	65,197,013	330.45	0	(3,155,072)	183,536	(2,971,536)		0	0	0	183,536	0	0		
199185 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	12/04/2026	2	1,225,874	6129.37	0	(109,976)	4,253	(105,723)		0	0	0	4,253	0	0		
199199 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	185	113,226,845	6120.37	0	(7,817,175)	454,739	(7,362,436)		0	0	0	454,739	0	0		
199200 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/05/2026	0	18,364,796	6139.57	0	(646,142)	37,587	(608,555)		0	0	0	37,587	0	0		
199204 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	0	27,351,375	101.84	0	(1,000,753)	58,216	(942,538)		0	0	0	58,216	0	0		
199219 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	0	3,491,498	289.8791	0	(2,148)	125	(2,023)		0	0	0	125	0	0		
199232 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2025	06/05/2026	0	73,316,574	6526.59	0	(2,551,959)	148,452	(2,403,507)		0	0	0	148,452	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)
199238 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	283	2,733,369	96.43	0	(68,030)	3,957	(64,072)		0	0	0	3,957	0	0		
199250 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	87	56,164,550	6427.59	0	(2,179,005)	121,056	(2,057,950)		0	0	0	121,056	0	0		
199255 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	77	49,175,094	6393.38	0	(2,051,494)	119,339	(1,932,155)		0	0	0	119,339	0	0		
199263 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	86	55,448,315	6459.39	0	(2,006,200)	116,704	(1,889,495)		0	0	0	116,704	0	0		
199269 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	79	52,650,340	6664.6	0	(1,149,055)	66,843	(1,082,212)		0	0	0	66,843	0	0		
199270 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	76	47,426,720	6227.77	0	(2,724,776)	158,505	(2,566,271)		0	0	0	158,505	0	0		
199276 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	06/05/2026	158	99,040,420	6285.38	0	(5,117,961)	297,721	(4,820,240)		0	0	0	297,721	0	0		
199857 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	12/18/2026	2	1,219,350	6096.75	0	(110,572)	1,425	(109,147)		0	0	0	1,425	0	0		
199868 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	76	50,367,404	6627.29	0	(1,156,112)	22,480	(1,133,632)		0	0	0	22,480	0	0		
199872 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	159	96,776,940	6086.6	0	(6,868,959)	133,563	(6,735,396)		0	0	0	133,563	0	0		
199877 Call Options - iShares U.S. Real Estate - USD	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	0	22,712,715	100.89	0	(953,587)	18,542	(935,045)		0	0	0	18,542	0	0		
199880 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	63	38,785,424	6192.23	0	(2,303,739)	44,795	(2,258,944)		0	0	0	44,795	0	0		
199887 Call Options - Ishares MSCI EAFE - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	226	2,124,647	93.94	0	(36,187)	704	(35,484)		0	0	0	704	0	0		
199892 Call Options - First Trust Barclays Edge Index - USD	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	0	3,033,563	291.9341	0	(1,590)	31	(1,559)		0	0	0	31	0	0		
199898 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	161	100,506,918	6249.52	0	(5,380,508)	104,621	(5,275,887)		0	0	0	104,621	0	0		
199904 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	0	17,669,461	6105.7	0	(661,460)	12,862	(648,599)		0	0	0	12,862	0	0		
199911 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	80	51,020,566	6366.49	0	(2,169,850)	42,192	(2,127,658)		0	0	0	42,192	0	0		
199909 Call Options - SPDR Gold shares - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	1,563	52,256,301	334.44	0	(2,584,378)	50,252	(2,534,126)		0	0	0	50,252	0	0		
199924 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	74	47,313,199	6407.67	0	(1,844,114)	35,858	(1,808,256)		0	0	0	35,858	0	0		
199934 Call Options - S&P 500 - USD	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	06/18/2026	104	67,187,751	6487.64	0	(2,187,244)	42,530	(2,144,714)		0	0	0	42,530	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(297,416,164)	(329,944,269)	224,243,876	(322,081,571)	XXX	0	0	0	224,243,876	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(297,416,164)	(329,944,269)	224,243,876	(322,081,571)	XXX	0	0	0	224,243,876	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										(297,416,164)	(329,944,269)	224,243,876	(322,081,571)	XXX	0	0	0	224,243,876	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

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)
0989999999. Total Written Options										(297,416,164)	(329,944,269)	224,243,876	(322,081,571)	XXX	0	0	0	224,243,876	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap /145478 /Pay USD [Annual] SOFR [2.03043%] / Receive USD Annual FIXED 1.481%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Citibank N.A. / MORGAN STANLEY / CLEARED THROUGH CME E570DZWZ7FF32TWEFA76	01/13/2022	01/18/2030	0	286,000,000	1.481% [SOFR]	0	0	(4,174,949)	(23,236,851)		(23,236,851)	10,144,026	0	0	0	3,053,644		
Interest Rate Swap /162729 /Pay USD [Annual] FIXED [3.28%] / Receive USD Annual SOFR 2.37781%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	The Toronto-Dominion Bank / MORGAN STANLEY / CLEARED THROUGH CME PT3QB789TSUIDF371261	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.28%]	0	0	1,324,499	20,376,970		20,376,970	(5,311,803)	0	0	0	5,018,526		
Interest Rate Swap /162733 /Pay USD [Annual] FIXED [3.276%] / Receive USD Annual SOFR 2.37781%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	The Toronto-Dominion Bank / MORGAN STANLEY / CLEARED THROUGH CME PT3QB789TSUIDF371261	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.276%]	0	0	1,329,326	20,499,282		20,499,282	(5,310,950)	0	0	0	5,018,526		
Interest Rate Swap /169501 /Pay USD [Quarterly] SOFR [3.83657%] / Receive USD Quarterly FIXED 2.233%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY / CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/25/2017	10/25/2025	0	28,000,000	2.233% [SOFR]	8,967	0	(394,830)	(199,128)		(199,128)	347,468	0	0	0	80,424		
Interest Rate Swap /169502 /Pay USD [Quarterly] SOFR [1.02171%] / Receive USD Quarterly FIXED 2.434%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY / CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	06/04/2015	06/23/2030	0	68,000,000	2.434% [SOFR]	19,376	0	(764,289)	(3,288,109)		(3,288,109)	2,040,950	0	0	0	759,502		
Interest Rate Swap /169503 /Pay USD [Quarterly] SOFR [1.02171%] / Receive USD Quarterly FIXED 2.4175%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY / CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/25/2017	06/23/2030	0	61,000,000	2.4175% [SOFR]	17,735	0	(702,953)	(2,849,615)		(2,849,615)	1,774,379	0	0	0	681,318		
Interest Rate Swap /169504 /Pay USD [Quarterly] SOFR [1.02171%] / Receive USD Quarterly FIXED 1.618%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY / CLEARED THROUGH CME I7331LVCZKQKX5T7XV54	10/06/2016	06/23/2030	0	149,000,000	1.618% [SOFR]	47,172	0	(2,312,432)	(11,136,754)		(11,136,754)	4,777,699	0	0	0	1,664,204		
Interest Rate Swap /179971 /Pay USD [Annual] FIXED [3.468%] / Receive USD Annual SOFR 2.38435%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Citibank N.A. / MORGAN STANLEY / CLEARED THROUGH CME E570DZWZ7FF32TWEFA76	12/20/2023	12/22/2035	0	410,000,000	SOFR [3.468%]	0	0	1,875,146	9,154,063		9,154,063	(13,482,140)	0	0	0	6,639,595		

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /179972 /Pay USD [Annual] SOFR [2.38435%] / Receive USD Annual FIXED 3.8165%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	Citibank N.A. / MORGAN STANLEY / CLEARED THROUGH CME E570DZWZ7FF32TWEFA76	12/20/2023	12/22/2026	0	1,400,000,000	3.8165% [SOFR]	0	0	(3,949,883)	3,310,666		3,310,666	10,563,940	0	0	0	8,515,868		
Interest Rate Swap /179973 /Pay USD [Annual] SOFR [2.38435%] / Receive USD Annual FIXED 3.5615%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	MUFG Securities EMEA PLC / MORGAN STANLEY / CLEARED THROUGH CME U7M81AY481YLIOR75625	12/20/2023	12/22/2028	0	1,090,000,000	3.5615% [SOFR]	0	0	(4,472,737)	5,811,856		5,811,856	25,423,491	0	0	0	10,181,440		
Interest Rate Swap /179974 /Pay USD [Annual] FIXED [3.482%] / Receive USD Annual SOFR 2.38435%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	MUFG Securities EMEA PLC / MORGAN STANLEY / CLEARED THROUGH CME U7M81AY481YLIOR75625	12/20/2023	12/22/2038	0	425,000,000	SOFR [3.482%]	0	0	1,913,833	16,474,356		16,474,356	(12,367,110)	0	0	0	7,801,963		
Interest Rate Swap /179975 /Pay USD [Annual] FIXED [3.4655%] / Receive USD Annual SOFR 2.38435%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	JPMorgan Chase Bank, N.A. / MORGAN STANLEY / CLEARED THROUGH CME 7H6GLXDRUGQFU57RNE97	12/20/2023	12/22/2035	0	100,000,000	SOFR [3.4655%]	0	0	458,610	2,254,456		2,254,456	(3,288,578)	0	0	0	1,619,413		
Interest Rate Swap /179976 /Pay USD [Annual] SOFR [2.38435%] / Receive USD Annual FIXED 3.5585%	PORTFOLIO HEDGE	Schedule B, D, Exhibit 5	Interest	JPMorgan Chase Bank, N.A. / MORGAN STANLEY / CLEARED THROUGH CME 7H6GLXDRUGQFU57RNE97	12/20/2023	12/22/2028	0	210,000,000	3.5585% [SOFR]	0	0	(864,887)	1,099,184		1,099,184	4,900,541	0	0	0	1,961,562		
							0	0		0	0	0	0		0	0	0	0	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
							0	0		0	0	0	0		0	0	0	0	0	0		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										93,250	0	(10,735,546)	38,270,375	XXX	38,270,375	20,211,915	0	0	0	52,995,985	XXX	XXX
Currency Swap /154919 /Pay EUR [Semi-Annual] FIXED [3.33%] / Receive USD Semi-Annual FIXED 5.214%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027	0	22,972,500	5.214% [3.33%]	0	0	189,083	(3,578,688)		(3,578,688)	(3,105,112)	0	0	0	168,029		
Currency Swap /156715 /Pay GBP [Semi-Annual] FIXED [6.66%] / Receive USD Semi-Annual FIXED 6.78%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032	0	19,669,000	6.78% [6.66%]	0	0	(67,599)	(3,908,627)		(3,908,627)	(1,997,138)	0	0	0	264,254		
Currency Swap /158392 /Pay EUR [Semi-Annual] FIXED [6.04%] / Receive USD Semi-Annual FIXED 7.672%	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027	0	21,802,500	7.672% [6.04%]	0	0	93,496	(5,244,467)		(5,244,467)	(3,121,474)	0	0	0	166,757		

STATEMENT AS OF JUNE 30, 2025 OF THE MassMutual Ascend Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap /158652 /Pay EUR [Quarterly] FIXED [6.408%] / Receive USD Quarterly FIXED 7.7987%	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E570DZWZ7FF32TWEFA76	10/20/2022	10/19/2027	0	9,790,000	7.7987% [6.408%]	0	0	29,415	(2,443,631)		(2,443,631)	(1,416,299)	0	0	0	74,236		
Currency Swap /158899 /Pay GBP [Semi-Annual] FIXED [6.22%] / Receive USD Semi-Annual FIXED 6.2485%	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2030	0	27,528,000	6.2485% [6.22%]	0	0	(108,669)	(5,736,775)		(5,736,775)	(2,798,245)	0	0	0	294,562		
Currency Swap /159089 /Pay GBP [Semi-Annual] FIXED [6.07%] / Receive USD Semi-Annual FIXED 6.282%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037	0	18,528,000	6.282% [6.07%]	0	0	(47,994)	(3,350,385)		(3,350,385)	(1,817,106)	0	0	0	325,693		
Currency Swap /159812 /Pay EUR [Quarterly] FIXED [5.01%] / Receive USD Quarterly FIXED 6.691%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/07/2022	01/31/2030	0	20,000,000	6.691% [5.01%]	0	0	118,170	(3,975,306)		(3,975,306)	(2,690,029)	0	0	0	214,009		
Currency Swap /161475 /Pay EUR [Semi-Annual] FIXED [5.08%] / Receive USD Semi-Annual FIXED 6.418%	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2022	06/27/2030	0	18,445,000	6.418% [5.08%]	0	0	105,917	(2,663,264)		(2,663,264)	(2,336,571)	0	0	0	206,015		
Currency Swap /162602 /Pay EUR [Semi-Annual] FIXED [5.478%] / Receive USD Semi-Annual FIXED 6.6425%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2022	01/04/2032	0	21,180,000	6.6425% [5.478%]	0	0	101,046	(3,419,053)		(3,419,053)	(2,607,021)	0	0	0	270,201		
Currency Swap /166905 /Pay GBP [Semi-Annual] FIXED [6.2%] / Receive USD Semi-Annual FIXED 6.13%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2029	0	17,262,000	6.13% [6.2%]	0	0	(34,234)	(2,059,991)		(2,059,991)	(1,707,674)	0	0	0	175,827		
Currency Swap /166906 /Pay GBP [Semi-Annual] FIXED [6.26%] / Receive USD Semi-Annual FIXED 6.2675%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2031	0	11,097,000	6.2675% [6.26%]	0	0	(17,883)	(1,308,721)		(1,308,721)	(1,066,898)	0	0	0	137,710		
Currency Swap /166959 /Pay GBP [Semi-Annual] FIXED [6.11%] / Receive USD Semi-Annual FIXED 6.055%	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E570DZWZ7FF32TWEFA76	03/30/2023	06/29/2030	0	24,760,000	6.055% [6.11%]	0	0	(43,089)	(2,808,502)		(2,808,502)	(2,341,658)	0	0	0	276,825		
Currency Swap /167021 /Pay EUR [Semi-Annual] FIXED [6.01%] / Receive USD Semi-Annual FIXED 6.839%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2028	0	27,175,000	6.839% [6.01%]	0	0	107,689	(3,093,047)		(3,093,047)	(3,447,574)	0	0	0	235,342		
Currency Swap /167275 /Pay EUR [Semi-Annual] FIXED [4.57%] / Receive USD Semi-Annual FIXED 5.219%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2023	06/19/2029	0	24,046,000	5.219% [4.57%]	0	0	77,836	(2,852,086)		(2,852,086)	(2,816,503)	0	0	0	239,557		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /167714 /Pay EUR [Semi-Annual] FIXED [4.7%] / Receive USD Semi-Annual FIXED 5.471%	ASSET HEDGE	Schedule D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	04/18/2023	06/07/2029	0	21,880,000	5.471% [4.7%]	0	0	84,591	(2,422,266)		(2,422,266)	(2,524,899)	0	0	0	217,153		
Currency Swap /167928 /Pay GBP [Semi-Annual] FIXED [7.16%] / Receive USD Semi-Annual FIXED 6.791%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	04/20/2023	05/12/2030	0	18,690,000	6.791% [7.16%]	0	0	(62,010)	(2,329,729)		(2,329,729)	(1,856,703)	0	0	0	206,226		
Currency Swap /170669 /Pay GBP [Annual] FIXED [6.24%] / Receive USD Annual FIXED 5.9265%	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/27/2023	05/16/2033	0	25,563,500	5.9265% [6.24%]	0	0	(65,616)	(3,214,696)		(3,214,696)	(2,371,704)	0	0	0	358,801		
Currency Swap /171291 /Pay EUR [Semi-Annual] FIXED [4.27%] / Receive USD Semi-Annual FIXED 5.08%	ASSET HEDGE	Schedule D	Currency	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	05/11/2023	06/20/2030	0	18,018,000	5.08% [4.27%]	0	0	72,487	(2,141,703)		(2,141,703)	(2,061,822)	0	0	0	200,842		
Currency Swap /171895 /Pay DKK [Semi-Annual] FIXED [5.26%] / Receive USD Semi-Annual FIXED 6.34%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	05/25/2023	06/30/2030	0	24,446,362	6.34% [5.26%]	0	0	245,650	(3,520,577)		(3,520,577)	(3,148,826)	0	0	0	273,592		
Currency Swap /171910 /Pay CAD [Semi-Annual] FIXED [5.96%] / Receive USD Semi-Annual FIXED 6.152%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	05/26/2023	06/30/2033	0	14,684,288	6.152% [5.96%]	0	0	28,929	(689,909)		(689,909)	(409,675)	0	0	0	207,667		
Currency Swap /176821 /Pay EUR [Annual] FIXED [5.194%] / Receive USD Annual FIXED 6.8%	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2030	0	10,650,000	6.8% [5.194%]	0	0	80,436	(1,295,105)		(1,295,105)	(1,337,554)	0	0	0	122,011		
Currency Swap /177781 /Pay GBP [Quarterly] SONIA [5.7768%] / Receive USD Quarterly SOFR 6.05869%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027	0	24,400,000	6.05869% [5.7768%]	0	0	(45,334)	(3,123,920)		(3,123,920)	(2,565,012)	0	0	0	174,251		
Currency Swap /180765 /Pay EUR [Quarterly] FIXED [5.629%] / Receive USD Quarterly FIXED 7.3215%	ASSET HEDGE	Schedule D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/19/2024	10/19/2027	0	14,520,000	7.3215% [5.629%]	0	0	118,875	(1,340,575)		(1,340,575)	(1,820,903)	0	0	0	110,103		
Currency Swap /181109 /Pay CAD [Semi-Annual] FIXED [5.583%] / Receive USD Semi-Annual FIXED 5.8805%	ASSET HEDGE	Schedule D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	01/31/2024	07/31/2033	0	14,076,720	5.8805% [5.583%]	0	0	44,144	(70,818)		(70,818)	(508,156)	0	0	0	200,192		
Currency Swap /182949 /Pay EUR [Semi-Annual] FIXED [4.07%] / Receive USD Semi-Annual FIXED 5.815%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	03/27/2024	07/18/2031	0	21,642,000	5.815% [4.07%]	0	0	184,122	(1,741,790)		(1,741,790)	(2,330,635)	0	0	0	266,161		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /182950 /Pay EUR [Semi-Annual] FIXED [4.79%] / Receive USD Semi-Annual FIXED 6.5675%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	03/27/2024	04/17/2031	0	27,050,000	6.5675% [4.79%]	0	0	233,627	(2,288,624)		(2,288,624)	(3,051,101)	0	0	0	325,725		
Currency Swap /183595 /Pay EUR [Semi-Annual] FIXED [4.88%] / Receive USD Semi-Annual FIXED 6.8425%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	04/10/2024	05/07/2034	0	24,187,500	6.8425% [4.88%]	0	0	236,603	(2,114,637)		(2,114,637)	(2,923,981)	0	0	0	359,980		
Currency Swap /184052 /Pay EUR [Semi-Annual] FIXED [4.67%] / Receive USD Semi-Annual FIXED 6.709%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	07/15/2031	0	21,440,000	6.709% [4.67%]	0	0	205,663	(2,004,243)		(2,004,243)	(2,681,840)	0	0	0	263,459		
Currency Swap /184056 /Pay EUR [Semi-Annual] FIXED [5.12%] / Receive USD Semi-Annual FIXED 7.12%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	05/08/2031	0	37,450,000	7.12% [5.12%]	0	0	353,683	(3,455,461)		(3,455,461)	(4,584,179)	0	0	0	453,284		
Currency Swap /184476 /Pay GBP [Semi-Annual] FIXED [5.51%] / Receive USD Semi-Annual FIXED 5.9145%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	05/10/2024	05/15/2029	0	33,831,000	5.9145% [5.51%]	0	0	37,546	(2,869,272)		(2,869,272)	(3,393,784)	0	0	0	333,197		
Currency Swap /185019 /Pay DKK [Semi-Annual] FIXED [4.27%] / Receive USD Semi-Annual FIXED 6.1525%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	05/23/2024	06/11/2029	0	24,345,930	6.1525% [4.27%]	0	0	224,863	(2,130,111)		(2,130,111)	(2,859,989)	0	0	0	241,933		
Currency Swap /185230 /Pay EUR [Semi-Annual] FIXED [5.05%] / Receive USD Semi-Annual FIXED 6.782%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	05/30/2024	07/02/2029	0	19,512,000	6.782% [5.05%]	0	0	164,615	(1,719,059)		(1,719,059)	(2,319,235)	0	0	0	195,364		
Currency Swap /185245 /Pay EUR [Semi-Annual] FIXED [4.04%] / Receive USD Semi-Annual FIXED 5.6875%	ASSET HEDGE	Schedule D	Currency	The Toronto-Dominion Bank PT3QB789TSUIDF371261	05/31/2024	11/21/2029	0	21,702,000	5.6875% [4.04%]	0	0	175,516	(1,890,438)		(1,890,438)	(2,560,993)	0	0	0	227,354		
Currency Swap /185683 /Pay EUR [Semi-Annual] FIXED [5.82%] / Receive USD Semi-Annual FIXED 7.4075%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/13/2024	07/15/2034	0	21,540,000	7.4075% [5.82%]	0	0	161,291	(2,338,354)		(2,338,354)	(2,572,235)	0	0	0	323,996		
Currency Swap /186337 /Pay EUR [Semi-Annual] FIXED [4.57%] / Receive USD Semi-Annual FIXED 6.139%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2024	06/30/2031	0	24,541,000	6.139% [4.57%]	0	0	178,549	(2,775,080)		(2,775,080)	(2,867,524)	0	0	0	300,565		
Currency Swap /186965 /Pay EUR [Semi-Annual] FIXED [4.88%] / Receive USD Semi-Annual FIXED 6.3%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	07/15/2024	08/28/2027	0	10,910,000	6.3% [4.88%]	0	0	76,741	(973,928)		(973,928)	(1,332,388)	0	0	0	80,357		

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)
Currency Swap /189509 /Pay GBP [Semi-Annual] FIXED [5.87%] / Receive USD Semi-Annual FIXED 5.5665%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKU0QSJ21A208	09/24/2024	11/26/2029	0	16,725,000	5.5665% [5.87%]	0	0	(10,412)	(530,642)		(530,642)	(1,478,013)	0	0	0	175,613		
Currency Swap /189510 /Pay GBP [Semi-Annual] FIXED [6.02%] / Receive USD Semi-Annual FIXED 5.792%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	11/26/2031	0	8,362,500	5.792% [6.02%]	0	0	(1,858)	(262,676)		(262,676)	(708,463)	0	0	0	105,861		
Currency Swap /190346 /Pay EUR [Semi-Annual] FIXED [3.56%] / Receive USD Semi-Annual FIXED 5.141%	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/16/2024	11/26/2029	0	8,167,500	5.141% [3.56%]	0	0	64,014	(660,025)		(660,025)	(893,485)	0	0	0	85,759		
Currency Swap /190615 /Pay GBP [Semi-Annual] FIXED [6.43%] / Receive USD Semi-Annual FIXED 6.493%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/23/2024	01/15/2032	0	12,950,000	6.493% [6.43%]	0	0	1,431	(705,114)		(705,114)	(738,454)	0	0	0	165,588		
Currency Swap /190649 /Pay CAD [Semi-Annual] FIXED [4.76%] / Receive USD Semi-Annual FIXED 5.623%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	11/15/2031	0	10,115,607	5.623% [4.76%]	0	0	48,091	(192,597)		(192,597)	(301,099)	0	0	0	127,753		
Currency Swap /192483 /Pay EUR [Semi-Annual] FIXED [3.75%] / Receive USD Semi-Annual FIXED 5.676%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032	0	4,204,000	5.676% [3.75%]	0	0	35,429	(433,577)		(433,577)	(411,088)	0	0	0	53,714		
Currency Swap /192485 /Pay SEK [Semi-Annual] FIXED [3.87%] / Receive USD Semi-Annual FIXED 5.648%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032	0	9,126,586	5.648% [3.87%]	0	0	63,359	(1,425,406)		(1,425,406)	(1,490,621)	0	0	0	116,610		
Currency Swap /193709 /Pay EUR [Semi-Annual] FIXED [3.75%] / Receive USD Semi-Annual FIXED 5.801%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKU0QSJ21A208	01/16/2025	01/30/2028	0	15,405,000	5.801% [3.75%]	0	0	114,144	(2,185,911)		(2,185,911)	(2,185,911)	0	0	0	123,720		
Currency Swap /194104 /Pay EUR [Semi-Annual] FIXED [3.83%] / Receive USD Semi-Annual FIXED 5.869%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKU0QSJ21A208	01/23/2025	03/13/2030	0	16,640,000	5.869% [3.83%]	0	0	86,048	(1,947,917)		(1,947,917)	(1,947,917)	0	0	0	180,373		
Currency Swap /194106 /Pay EUR [Semi-Annual] FIXED [4.04%] / Receive USD Semi-Annual FIXED 6.068%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKU0QSJ21A208	01/23/2025	05/13/2032	0	8,320,000	6.068% [4.04%]	0	0	18,059	(921,007)		(921,007)	(921,007)	0	0	0	109,036		
Currency Swap /194249 /Pay GBP [Semi-Annual] FIXED [5.65%] / Receive USD Semi-Annual FIXED 5.797%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKU0QSJ21A208	01/28/2025	03/13/2032	0	16,572,919	5.797% [5.65%]	0	0	(11,911)	(1,589,140)		(1,589,140)	(1,589,140)	0	0	0	214,650		

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /194530 /Pay GBP [Semi-Annual] FIXED [6.34%] / Receive USD Semi-Annual FIXED 6.523%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	02/04/2025	03/13/2030	0	17,458,000	6.523% [6.34%]	0	0	(11,996)	(1,662,629)		(1,662,629)	(1,662,629)	0	0	0	189,240		
Currency Swap /196481 /Pay GBP [Semi-Annual] FIXED [6.1%] / Receive USD Semi-Annual FIXED 5.793%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	03/25/2025	04/30/2030	0	24,993,500	5.793% [6.1%]	0	0	(23,052)	(1,762,625)		(1,762,625)	(1,762,625)	0	0	0	274,644		
Currency Swap /196530 /Pay EUR [Semi-Annual] FIXED [4.22%] / Receive USD Semi-Annual FIXED 5.86%	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	03/27/2025	06/20/2030	0	8,624,000	5.86% [4.22%]	0	0	3,430	(824,713)		(824,713)	(824,713)	0	0	0	96,130		
Currency Swap /196532 /Pay EUR [Semi-Annual] FIXED [3.9%] / Receive USD Semi-Annual FIXED 5.486%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2031	0	19,296,200	5.486% [3.9%]	0	0	7,507	(1,817,120)		(1,817,120)	(1,817,120)	0	0	0	235,738		
Currency Swap /196535 /Pay EUR [Semi-Annual] FIXED [4.51%] / Receive USD Semi-Annual FIXED 6.104%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2032	0	8,624,000	6.104% [4.51%]	0	0	3,247	(843,893)		(843,893)	(843,893)	0	0	0	113,922		
Currency Swap /198362 /Pay CAD [Monthly] FIXED [5.278%] / Receive USD Monthly FIXED 6.5255%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	05/16/2025	06/25/2030	0	38,753,581	6.5255% [5.278%]	0	0	38,200	(466,830)		(466,830)	(466,830)	0	0	0	432,845		
Currency Swap /198364 /Pay CAD [Monthly] FIXED [6.278%] / Receive USD Monthly FIXED 7.558%	ASSET HEDGE	Schedule D	Currency	Citibank N.A.	E57ODZWZ7FF32TWEFA76	05/16/2025	06/25/2030	0	6,375,358	7.558% [6.278%]	0	0	6,356	(78,638)		(78,638)	(78,638)	0	0	0	71,207		
Currency Swap /198694 /Pay EUR [Semi-Annual] E-BOR [4.224%] / Receive USD Semi-Annual FIXED 6.439%	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/22/2025	06/18/2032	0	22,600,000	6.439% [E-BOR]	0	0	17,104	(575,702)		(575,702)	(575,702)	0	0	0	298,329		
Currency Swap /199031 /Pay EUR [Semi-Annual] FIXED [4.52%] / Receive USD Semi-Annual FIXED 6.199%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/05/2025	06/30/2030	0	10,190,796	6.199% [4.52%]	0	0	3,155	(191,633)		(191,633)	(191,633)	0	0	0	113,937		
Currency Swap /199462 /Pay GBP [Semi-Annual] FIXED [5.43%] / Receive USD Semi-Annual FIXED 5.3875%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032	0	5,304,000	5.3875% [5.43%]	0	0	0	35,554		35,554	35,554	0	0	0	70,316		
Currency Swap /199721 /Pay CAD [Quarterly] FIXED [4.52%] / Receive USD Quarterly FIXED 5.5245%	ASSET HEDGE	Schedule D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/20/2025	06/27/2030	0	4,301,530	5.5245% [4.52%]	0	0	473	(14,154)		(14,154)	(14,154)	0	0	0	48,044		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /199723 /Pay CAD [Quarterly] FIXED [4.94%] / Receive USD Quarterly FIXED 5.8755%	ASSET HEDGE	Schedule D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/20/2025	06/27/2032	0	9,052,440	5.8755% [4.94%]	0	0	925	(28,894)		(28,894)	(28,894)	0	0	0	119,667		
							0	0		0	0	0	0		0	0	0	0	0	0		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	3,689,896	(111,978,127)	XXX	(111,978,127)	(106,248,912)	0	0	0	12,013,926	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										93,250	0	(7,045,650)	(73,707,752)	XXX	(73,707,752)	(86,036,997)	0	0	0	65,009,911	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										93,250	0	(10,735,546)	38,270,375	XXX	38,270,375	20,211,915	0	0	0	52,995,985	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	3,689,896	(111,978,127)	XXX	(111,978,127)	(106,248,912)	0	0	0	12,013,926	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										93,250	0	(7,045,650)	(73,707,752)	XXX	(73,707,752)	(86,036,997)	0	0	0	65,009,911	XXX	XXX
REC 25630044.84 USD PAY [23032031.67] EUR /166475	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	03/27/2026	0	25,630,045	0.898634076	0	0	0	(1,879,987)		(1,879,987)	(2,991,060)	0	0	0	110,239		
REC 53861553.82 USD PAY [49593000.00] EUR /196689	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/31/2025	07/01/2025	0	53,861,554	0.920749523	0	0	0	(4,534,692)		(4,534,692)	(4,534,692)	0	0	0	0		
REC 38161883.89 USD PAY [381662000.00] SEK /196691	ASSET HEDGE	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/31/2025	07/01/2025	0	38,161,884	10.001131	0	0	0	(2,153,669)		(2,153,669)	(2,153,669)	0	0	0	0		
REC 61660258.00 USD PAY [56673000.00] EUR /196739	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	04/02/2025	07/03/2025	0	61,660,258	0.91911714	0	0	0	(4,938,321)		(4,938,321)	(4,938,321)	0	0	0	30,830		
REC 49852880.13 USD PAY [78157000.00] AUD /196805	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/03/2025	07/07/2025	0	49,852,880	1.567752952	0	0	0	(1,369,231)		(1,369,231)	(1,369,231)	0	0	0	35,251		
REC 3087000.00 EUR PAY [3400496.89] USD /196852	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	04/07/2025	07/08/2025	0	3,400,497	0.907808506	0	0	0	228,133		228,133	228,133	0	0	0	2,405		
REC 7963533.04 USD PAY [7092000.00] EUR /197116	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	04/10/2025	07/08/2025	0	7,963,533	0.8905595	0	0	0	(393,411)		(393,411)	(393,411)	0	0	0	5,631		
REC 432357.68 USD PAY [726000.00] NZD /197223	ASSET HEDGE	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	07/17/2025	0	432,358	1.679165269	0	0	0	(10,397)		(10,397)	(10,397)	0	0	0	483		
REC 5710121.50 USD PAY [5000000.00] EUR /197246	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/16/2025	07/17/2025	0	5,710,122	0.87563811	0	0	0	(164,599)		(164,599)	(164,599)	0	0	0	6,384		
REC 5706302.09 USD PAY [4950000.00] EUR /197424	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	04/22/2025	07/23/2025	0	5,706,302	0.867461961	0	0	0	(132,276)		(132,276)	(132,276)	0	0	0	6,989		
REC 36132723.30 USD PAY [56315000.00] AUD /197461	ASSET HEDGE	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	07/24/2025	0	36,132,723	1.558559523	0	0	0	(939,714)		(939,714)	(939,714)	0	0	0	47,799		
REC 6780637.12 USD PAY [10562000.00] AUD /197464	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/23/2025	07/28/2025	0	6,780,637	1.557670734	0	0	0	(143,954)		(143,954)	(143,954)	0	0	0	9,589		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 13012351.14 USD PAY [11376000.00] EUR /197533	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/24/2025	07/25/2025	0	13,012,351	0.874246312	0	0	0	(404,565)		(404,565)	(404,565)	0	0	0	17,214		
REC 3333908.51 USD PAY [2505000.00] GBP /197553	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E57ODZWZ7FF32TWEFA76	04/24/2025	07/25/2025	0	3,333,909	0.751370349	0	0	0	(98,877)		(98,877)	(98,877)	0	0	0	4,410		
REC 131160.65 USD PAY [181000.00] CAD /197598	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/25/2025	07/28/2025	0	131,161	1.379987062	0	0	0	(1,868)		(1,868)	(1,868)	0	0	0	185		
REC 32609888.55 USD PAY [24460000.00] GBP /197709	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	05/02/2025	08/04/2025	0	32,609,889	0.750079227	0	0	0	(965,965)		(965,965)	(965,965)	0	0	0	48,915		
REC 23883753.57 USD PAY [20889000.00] EUR /197719	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/02/2025	08/11/2025	0	23,883,754	0.874611268	0	0	0	(776,442)		(776,442)	(776,442)	0	0	0	39,607		
REC 14167112.28 USD PAY [12399000.00] EUR /197738	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	05/05/2025	08/05/2025	0	14,167,112	0.875196	0	0	0	(420,874)		(420,874)	(420,874)	0	0	0	22,400		
REC 5342387.18 USD PAY [8251000.00] AUD /197872	ASSET HEDGE	Schedule BA, D	Currency	State Street FX	571474TGEMMWANRLN572	05/07/2025	08/11/2025	0	5,342,387	1.544440663	0	0	0	(89,649)		(89,649)	(89,649)	0	0	0	8,859		
REC 113074212.10 USD PAY [99502000.00] EUR /198089	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/08/2025	08/07/2025	0	113,074,212	0.879970757	0	0	0	(4,359,381)		(4,359,381)	(4,359,381)	0	0	0	178,786		
REC 3726798.89 USD PAY [3276000.00] EUR /198095	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/08/2025	08/11/2025	0	3,726,799	0.879038579	0	0	0	(140,539)		(140,539)	(140,539)	0	0	0	6,180		
REC 6095937.35 USD PAY [5361000.00] EUR /198097	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	05/08/2025	08/07/2025	0	6,095,937	0.879438172	0	0	0	(217,172)		(217,172)	(217,172)	0	0	0	9,639		
REC 296136.05 USD PAY [261000.00] EUR /198121	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/08/2025	07/08/2025	0	296,136	0.881351663	0	0	0	(11,360)		(11,360)	(11,360)	0	0	0	209		
REC 3816272.01 USD PAY [2870000.00] GBP /198134	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E57ODZWZ7FF32TWEFA76	05/09/2025	08/11/2025	0	3,816,272	0.752042829	0	0	0	(116,795)		(116,795)	(116,795)	0	0	0	6,329		
REC 2582199.75 USD PAY [4039000.00] AUD /198167	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E57ODZWZ7FF32TWEFA76	05/12/2025	07/28/2025	0	2,582,200	1.564170239	0	0	0	(65,787)		(65,787)	(65,787)	0	0	0	3,652		
REC 2010129.73 USD PAY [1804000.00] EUR /198192	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	05/12/2025	08/05/2025	0	2,010,130	0.897454514	0	0	0	(119,157)		(119,157)	(119,157)	0	0	0	3,178		
REC 2135469.69 USD PAY [1911000.00] EUR /198205	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	05/13/2025	08/11/2025	0	2,135,470	0.894885097	0	0	0	(115,370)		(115,370)	(115,370)	0	0	0	3,541		
REC 2462476.81 USD PAY [3434000.00] CAD /198223	ASSET HEDGE	Schedule BA, D	Currency	State Street FX	571474TGEMMWANRLN572	05/13/2025	07/28/2025	0	2,462,477	1.394530899	0	0	0	(61,050)		(61,050)	(61,050)	0	0	0	3,482		
REC 941040.24 USD PAY [840000.00] EUR /198275	ASSET HEDGE	Schedule BA, D	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	05/13/2025	08/18/2025	0	941,040	0.892629204	0	0	0	(50,948)		(50,948)	(50,948)	0	0	0	1,696		
REC 6131213.94 USD PAY [5451000.00] EUR /198325	ASSET HEDGE	Schedule BA, D	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	05/15/2025	08/11/2025	0	6,131,214	0.889057217	0	0	0	(303,532)		(303,532)	(303,532)	0	0	0	10,167		
REC 4655368.55 USD PAY [7250000.00] AUD /198349	ASSET HEDGE	Schedule BA, D	Currency	State Street FX	571474TGEMMWANRLN572	05/16/2025	08/11/2025	0	4,655,369	1.557341792	0	0	0	(117,465)		(117,465)	(117,465)	0	0	0	7,720		

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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)
REC 1353711.87 USD PAY [194100000.00] JPY /198390	ASSET HEDGE	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	08/20/2025	0	1,353,712	143.38354	0	0	0	(1,681)		(1,681)	(1,681)	0	0	0	2,533		
REC 13107157.71 USD PAY [20305000.00] AUD /198428	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	05/21/2025	08/11/2025	0	13,107,158	1.549153558	0	0	0	(208,012)		(208,012)	(208,012)	0	0	0	21,736		
REC 9964000.00 GBP PAY [13389106.07] USD /198472	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/21/2025	07/25/2025	0	13,389,106	0.744187099	0	0	0	281,206		281,206	281,206	0	0	0	17,712		
REC 2193267.32 USD PAY [1635000.00] GBP /198634	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	05/22/2025	08/15/2025	0	2,193,267	0.745463166	0	0	0	(51,264)		(51,264)	(51,264)	0	0	0	3,954		
REC 4541731.19 USD PAY [4004000.00] EUR /198639	ASSET HEDGE	Schedule BA, D	Currency	State Street FX 571474TGEMMWANRLN572	05/22/2025	08/11/2025	0	4,541,731	0.881602154	0	0	0	(185,122)		(185,122)	(185,122)	0	0	0	7,532		
REC 426642.66 USD PAY [316000.00] GBP /198712	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	08/04/2025	0	426,643	0.740666674	0	0	0	(7,054)		(7,054)	(7,054)	0	0	0	640		
REC 2770584.32 USD PAY [4275000.00] AUD /198718	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	05/23/2025	08/11/2025	0	2,770,584	1.542995811	0	0	0	(44,941)		(44,941)	(44,941)	0	0	0	4,594		
REC 86089141.06 USD PAY [75415000.00] EUR /198756	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	05/27/2025	08/27/2025	0	86,089,141	0.876010599	0	0	0	(3,054,211)		(3,054,211)	(3,054,211)	0	0	0	172,178		
REC 6736608.50 USD PAY [5000000.00] GBP /198808	ASSET HEDGE	Schedule BA, D	Currency	State Street FX 571474TGEMMWANRLN572	05/28/2025	08/28/2025	0	6,736,609	0.742213237	0	0	0	(123,858)		(123,858)	(123,858)	0	0	0	13,473		
REC 10108545.89 USD PAY [7502000.00] GBP /198834	ASSET HEDGE	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	05/28/2025	08/28/2025	0	10,108,546	0.742144328	0	0	0	(184,879)		(184,879)	(184,879)	0	0	0	20,217		
REC 259933.28 USD PAY [358000.00] CAD /198880	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/28/2025	08/28/2025	0	259,933	1.377276507	0	0	0	(3,586)		(3,586)	(3,586)	0	0	0	520		
REC 10148.73 USD PAY [14000.00] CAD /198884	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/28/2025	07/28/2025	0	10,149	1.37948295	0	0	0	(141)		(141)	(141)	0	0	0	14		
REC 22519700.40 USD PAY [19700000.00] EUR /198932	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	09/02/2025	0	22,519,700	0.874789613	0	0	0	(769,103)		(769,103)	(769,103)	0	0	0	46,426		
REC 7891647.28 USD PAY [13123000.00] NZD /198944	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/03/2025	09/03/2025	0	7,891,647	1.662897432	0	0	0	(121,802)		(121,802)	(121,802)	0	0	0	16,741		
REC 15625000.00 EUR PAY [17832100.00] USD /198968	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/03/2025	07/10/2025	0	17,832,100	0.876228823	0	0	0	521,531		521,531	521,531	0	0	0	15,443		
REC 17863140.63 USD PAY [15625000.00] EUR /198970	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/03/2025	08/05/2025	0	17,863,141	0.874706208	0	0	0	(520,424)		(520,424)	(520,424)	0	0	0	28,244		
REC 1714861.50 USD PAY [1500000.00] EUR /198971	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/03/2025	08/05/2025	0	1,714,862	0.874706208	0	0	0	(49,961)		(49,961)	(49,961)	0	0	0	2,711		
REC 158126.52 USD PAY [117000.00] GBP /198975	ASSET HEDGE	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2025	08/08/2025	0	158,127	0.739913836	0	0	0	(2,395)		(2,395)	(2,395)	0	0	0	262		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 518000.00 EUR PAY [594173.45] USD /198999	ASSET HEDGE	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2025	08/07/2025	0	594,173	0.871799304	0	0	0	17,170		17,170	17,170	0	0	0	939		
REC 714247.57 USD PAY [623000.00] EUR /199039	ASSET HEDGE	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/06/2025	09/08/2025	0	714,248	0.87224658	0	0	0	(22,512)		(22,512)	(22,512)	0	0	0	1,557		
REC 21965735.94 USD PAY [19193000.00] EUR /199058	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	08/27/2025	0	21,965,736	0.87376995	0	0	0	(715,210)		(715,210)	(715,210)	0	0	0	43,931		
REC 5058999.79 USD PAY [3736000.00] GBP /199075	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	09/09/2025	0	5,059,000	0.738485897	0	0	0	(69,724)		(69,724)	(69,724)	0	0	0	11,026		
REC 1515000.00 EUR PAY [1736661.47] USD /199078	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	06/09/2025	09/09/2025	0	1,736,661	0.872363455	0	0	0	55,610		55,610	55,610	0	0	0	3,785		
REC 6217801.22 USD PAY [9538000.00] AUD /199110	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	09/10/2025	0	6,217,801	1.53398278	0	0	0	(41,710)		(41,710)	(41,710)	0	0	0	13,551		
REC 348113.43 USD PAY [534000.00] AUD /199112	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	09/10/2025	0	348,113	1.53398276	0	0	0	(2,335)		(2,335)	(2,335)	0	0	0	759		
REC 3788942.95 USD PAY [3304000.00] EUR /199114	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/09/2025	09/09/2025	0	3,788,943	0.872011018	0	0	0	(109,977)		(109,977)	(109,977)	0	0	0	8,258		
REC 4950000.00 EUR PAY [5707898.46] USD /199326	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/11/2025	09/11/2025	0	5,707,898	0.867219351	0	0	0	147,290		147,290	147,290	0	0	0	12,763		
REC 2909631.40 USD PAY [2522000.00] EUR /199352	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/11/2025	09/11/2025	0	2,909,631	0.866776458	0	0	0	(64,162)		(64,162)	(64,162)	0	0	0	6,506		
REC 994587.71 USD PAY [731000.00] GBP /199382	ASSET HEDGE	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2025	09/12/2025	0	994,588	0.734977914	0	0	0	(8,629)		(8,629)	(8,629)	0	0	0	2,224		
REC 56440192.94 USD PAY [48415000.00] EUR /199418	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/12/2025	09/12/2025	0	56,440,193	0.857810675	0	0	0	(843,730)		(843,730)	(843,730)	0	0	0	126,204		
REC 1596166.18 USD PAY [1370000.00] EUR /199437	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/12/2025	09/02/2025	0	1,596,166	0.858306621	0	0	0	(23,578)		(23,578)	(23,578)	0	0	0	3,291		
REC 623000.00 EUR PAY [726331.78] USD /199443	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/12/2025	09/12/2025	0	726,332	0.857734739	0	0	0	10,710		10,710	10,710	0	0	0	1,624		
REC 792920.06 USD PAY [1223000.00] AUD /199471	ASSET HEDGE	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2025	08/11/2025	0	792,920	1.542400125	0	0	0	(12,251)		(12,251)	(12,251)	0	0	0	1,315		
REC 943593.09 USD PAY [697000.00] GBP /199474	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/13/2025	08/15/2025	0	943,593	0.738665859	0	0	0	(12,735)		(12,735)	(12,735)	0	0	0	1,701		
REC 5146291.36 USD PAY [4443000.00] EUR /199484	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	09/12/2025	0	5,146,291	0.863340159	0	0	0	(109,915)		(109,915)	(109,915)	0	0	0	11,507		
REC 33221726.57 USD PAY [28449000.00] EUR /199554	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole 1VUV7VQFKUOQSJ21A208	06/16/2025	09/16/2025	0	33,221,727	0.856337191	0	0	0	(343,753)		(343,753)	(343,753)	0	0	0	76,121		
REC 992420.94 USD PAY [1514000.00] AUD /199557	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2025	09/10/2025	0	992,421	1.525562328	0	0	0	(5,132)		(5,132)	(5,132)	0	0	0	2,163		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 36888213.52 USD PAY [56464000.00] AUD /199593	ASSET HEDGE	Schedule BA, D	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/17/2025	09/18/2025	0	36,888,214	1.530678626	0	0	0	(320,916)		(320,916)	(320,916)	0	0	0	86,511		
REC 2388183.48 USD PAY [15320000.00] DKK /199613	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/17/2025	09/11/2025	0	2,388,183	6.4149175	0	0	0	(34,579)		(34,579)	(34,579)	0	0	0	5,340		
REC 360938.93 USD PAY [594000.00] NZD /199635	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	06/17/2025	09/03/2025	0	360,939	1.645707766	0	0	0	(1,878)		(1,878)	(1,878)	0	0	0	766		
REC 133055093.97 USD PAY [98142000.00] GBP /199637	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	06/17/2025	09/17/2025	0	133,055,094	0.737604229	0	0	0	(1,709,421)		(1,709,421)	(1,709,421)	0	0	0	304,868		
REC 2515227.54 USD PAY [2179000.00] EUR /199697	ASSET HEDGE	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	06/20/2025	08/11/2025	0	2,515,228	0.866323211	0	0	0	(58,027)		(58,027)	(58,027)	0	0	0	4,171		
REC 36088250.02 USD PAY [26778000.00] GBP /199709	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/20/2025	08/28/2025	0	36,088,250	0.742014367	0	0	0	(615,123)		(615,123)	(615,123)	0	0	0	72,177		
REC 8775000.00 EUR PAY [10142509.16] USD /199756	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/23/2025	07/31/2025	0	10,142,509	0.865170527	0	0	0	178,986		178,986	178,986	0	0	0	14,344		
REC 2143000.00 EUR PAY [2482414.77] USD /199758	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/23/2025	09/02/2025	0	2,482,415	0.863272337	0	0	0	43,574		43,574	43,574	0	0	0	5,118		
REC 10145919.13 USD PAY [8775000.00] EUR /199766	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole	1VUV7VQFKUOQSJ21A208	06/23/2025	08/05/2025	0	10,145,919	0.86487975	0	0	0	(178,782)		(178,782)	(178,782)	0	0	0	16,042		
REC 1905400.05 USD PAY [1634000.00] EUR /199942	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/24/2025	09/11/2025	0	1,905,400	0.857562694	0	0	0	(21,492)		(21,492)	(21,492)	0	0	0	4,261		
REC 11800000.00 EUR PAY [13778478.86] USD /199967	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	06/25/2025	08/05/2025	0	13,778,479	0.856408035	0	0	0	149,253		149,253	149,253	0	0	0	21,786		
REC 13759321.56 USD PAY [11800000.00] EUR /199968	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	06/25/2025	07/15/2025	0	13,759,322	0.857600424	0	0	0	(149,459)		(149,459)	(149,459)	0	0	0	13,759		
REC 16323960.74 USD PAY [11894000.00] GBP /199983	ASSET HEDGE	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	06/26/2025	08/08/2025	0	16,323,961	0.728622189	0	0	0	(5,698)		(5,698)	(5,698)	0	0	0	27,070		
REC 84722.86 USD PAY [800000.00] SEK /199999	ASSET HEDGE	Schedule BA, D	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	06/26/2025	08/08/2025	0	84,723	9.442551869	0	0	0	(17)		(17)	(17)	0	0	0	140		
REC 6538764.69 USD PAY [5550000.00] EUR /200021	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/26/2025	09/26/2025	0	6,538,765	0.848784176	0	0	0	(12,929)		(12,929)	(12,929)	0	0	0	16,017		
REC 3534467.40 USD PAY [3000000.00] EUR /200023	ASSET HEDGE	Schedule BA, D	Currency	Citibank N.A.	E570DZWZ7FF32TWEFA76	06/26/2025	09/26/2025	0	3,534,467	0.848784176	0	0	0	(6,989)		(6,989)	(6,989)	0	0	0	8,658		
REC 34236058.66 USD PAY [29057000.00] EUR /200054	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London	R0MUWSFPU8MPRO8K5P83	06/26/2025	09/26/2025	0	34,236,059	0.848725033	0	0	0	(96,214)		(96,214)	(96,214)	0	0	0	83,861		
REC 8200000.00 EUR PAY [9643838.78] USD /200075	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	06/26/2025	08/20/2025	0	9,643,839	0.850283812	0	0	0	44,556		44,556	44,556	0	0	0	18,042		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
REC 9634324.32 USD PAY [8200000.00] EUR /200076	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services .. I7331LVCZKQKX5T7XV54	06/26/2025	08/05/2025	0	9,634,324	0.851123517	0	0	0	(44,525)		(44,525)	(44,525)	0	0	0	15,233		
REC 58567051.72 USD PAY [49593000.00] EUR /200089	ASSET HEDGE	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	09/29/2025	0	58,567,052	0.846773033	0	0	0	(199,710)		(199,710)	(199,710)	0	0	0	146,418		
REC 381662000.00 SEK PAY [40291155.54] USD /200090	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/27/2025	07/01/2025	0	40,291,156	9.472600001	0	0	0	40,463		40,463	40,463	0	0	0	0		
REC 49593000.00 EUR PAY [58220694.21] USD /200092	ASSET HEDGE	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	07/01/2025	0	58,220,694	0.851810523	0	0	0	196,032		196,032	196,032	0	0	0	0		
REC 40527007.19 USD PAY [381650000.00] SEK /200094	ASSET HEDGE	Schedule BA, D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/27/2025	09/29/2025	0	40,527,007	9.417177	0	0	0	(1,006)		(1,006)	(1,006)	0	0	0	101,318		
REC 1666953.75 USD PAY [2750000.00] NZD /200161	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	07/03/2025	0	1,666,954	1.649715836	0	0	0	(9,222)		(9,222)	(9,222)	0	0	0	833		
REC 66781428.64 USD PAY [56673000.00] EUR /200168	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/30/2025	09/30/2025	0	66,781,429	0.848634136	0	0	0	(197,789)		(197,789)	(197,789)	0	0	0	166,954		
REC 2743000.00 NZD PAY [1666150.32] USD /200205	ASSET HEDGE	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	09/03/2025	0	1,666,150	1.64631004	0	0	0	9,162		9,162	9,162	0	0	0	3,534		
REC 56673000.00 EUR PAY [66387318.93] USD /200206	ASSET HEDGE	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/30/2025	07/02/2025	0	66,387,319	0.85367207	0	0	0	198,179		198,179	198,179	0	0	0	33,194		
REC 3000000.00 EUR PAY [3534872.70] USD /200215	ASSET HEDGE	Schedule BA, D	Currency	Morgan Stanley Capital Services .. I7331LVCZKQKX5T7XV54	06/30/2025	09/26/2025	0	3,534,873	0.848686857	0	0	0	18,158		18,158	18,158	0	0	0	8,659		
							0	0		0	0	0	0		0	0	0	0	0	0		
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	(34,334,598)	XXX	(34,334,598)	(35,445,670)	0	0	0	2,514,998	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	(34,334,598)	XXX	(34,334,598)	(35,445,670)	0	0	0	2,514,998	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										556,552,282	392,911,634	(177,075,452)	286,065,531	XXX	823,679,319	(121,482,667)	0	(311,648,697)	0	67,524,909	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										556,552,282	392,911,634	(177,075,452)	286,065,531	XXX	823,679,319	(121,482,667)	0	(311,648,697)	0	67,524,909	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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVU5	1,700	170,000,000	Long /US 5YR NOTE FUTURE II /199691	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/18/2025	108.2969	109.0000	1,190,944	1,190,944	0	0	0	1,190,944	1,190,944	2,125,000		1,000
FVU5	351	35,100,000	Long /US 5YR NOTE FUTURE II /200088	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/26/2025	109.0000	109.0000	(902)	(902)	0	0	0	(902)	(902)	438,750		1,000
TUU5	263	52,600,000	Long /US 2YR NOTE FUTURE II /199379	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/11/2025	103.6407	104.0117	194,462	194,462	0	0	0	194,462	194,462	315,600		2,000
TUU5	3,170	634,000,000	Long /US 2YR NOTE FUTURE II /199689	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/18/2025	103.6839	104.0117	2,070,058	2,070,058	0	0	0	2,070,058	2,070,058	3,804,000		2,000
TYU5	748	74,800,000	Long /US 10Y NOTE FUTURE II /199377	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/11/2025	110.6875	112.1250	1,073,215	1,073,215	0	0	0	1,073,215	1,073,215	1,402,500		1,000
TYU5	747	74,700,000	Long /US 10Y NOTE FUTURE II /199690	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/18/2025	111.1094	112.1250	756,640	756,640	0	0	0	756,640	756,640	1,400,625		1,000
TYU5	270	27,000,000	Long /US 10Y NOTE FUTURE II /200087	LIABILITY HEDGE	Exhibit 5	Interest	09/30/2025	CBOT LCZ7XYGSLJUHFXXNXD88	06/26/2025	112.0156	112.1250	28,797	28,797	0	0	0	28,797	28,797	506,250		1,000
1539999999. Subtotal - Long Futures - Hedging Other												5,313,213	5,313,213	0	0	0	5,313,214	5,313,213	9,992,725	XXX	XXX
1579999999. Subtotal - Long Futures												5,313,213	5,313,213	0	0	0	5,313,214	5,313,213	9,992,725	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												5,313,213	5,313,213	0	0	0	5,313,214	5,313,213	9,992,725	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												5,313,213	5,313,213	0	0	0	5,313,214	5,313,213	9,992,725	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Company		5,313,213	5,313,213
Total Net Cash Deposits	0	5,313,213	5,313,213

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	416,439,642	(249,996,082)	416,439,642	415,516,074	(902)	415,516,074	9,992,725	9,992,725
Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	Y	Y	190,830,000	0	29,443,299	(3,854,307)	0	47,118,973	0	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	97,460,000	0	35,322,457	(23,540,097)	0	30,956,408	(2,164,693)	0	3,425	0
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	123,400,000	0	35,243,724	(14,327,028)	0	66,156,510	(7,816,547)	0	539,524	0
Canadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	Y	Y	0	0	55,610	(6,530,551)	0	55,610	(6,530,551)	0	559,029	0
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	146,137,454	0	83,258,580	(22,963,825)	0	160,345,243	(12,583,018)	1,624,770	1,228,359	0
Credit Agricole	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	820,108	(29,199,967)	0	820,108	(29,199,967)	0	4,482,275	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	69,030,000	0	6,106,698	(248,674)	0	9,432,516	(207,391)	0	21,774	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	73,173,698	0	52,211,707	(38,251,416)	0	90,748,732	(30,153,237)	0	3,117,901	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	1,905,000	0	1,207,837	0	0	1,948,782	0	43,782	0	0
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y	0	0	211,967	(8,766,837)	0	211,967	(8,766,837)	0	927,094	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	87,730,000	0	10,675,725	(17,950,174)	0	21,954,390	(12,132,744)	0	658,552	0
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y	547,310,000	0	19,248,702	(10,000,284)	0	28,657,398	0	0	0	0
State Street FX	571474TGEMMWANRLN572	Y	Y	0	0	0	(577,144)	0	0	(577,144)	0	41,066	0
The Toronto-Dominion Bank	PT3QB789TSUIDF371261	Y	Y	0	0	0	(1,890,438)	0	0	(1,890,438)	0	227,354	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	56,180,000	0	14,321,184	(3,274,662)	0	29,372,851	(2,360,773)	0	218,574	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	7,880,000	0	19,111,894	(39,199,280)	0	35,915,790	(34,104,953)	0	2,503,997	0
0299999999. Total NAIC 1 Designation				1,401,036,152	0	307,239,491	(220,574,683)	0	523,695,277	(148,488,292)	1,668,552	14,528,924	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				36,916,712	0	78,980,833	(40,710,458)	1,353,663	78,980,833	(40,710,458)	1,353,663	52,995,985	52,995,985
0999999999 - Gross Totals				1,437,952,864	0	802,659,966	(511,281,222)	417,793,305	1,018,192,184	(189,199,652)	418,538,289	77,517,634	62,988,710
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						802,659,966	(511,281,222)						

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)
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Cash		Cash Collateral	5,930,000	5,930,000	5,930,000		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	27,270,000	27,270,000	27,270,000		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	18,325,473	20,000,000	12,827,831	03/15/2044	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	30231G-BN-1	EXXON MOBIL CORPORATION	929,998	1,000,000	650,999	10/15/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	12,555,407	16,000,000	8,788,785	12/15/2047	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	110122-DQ-8	BRISTOL-MYERS SQUIBB CO	13,004,693	15,000,000	9,103,285	11/13/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	115637-AU-4	BROWN-FORMAN CORP	15,177,874	15,000,000	10,624,512	04/15/2033	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	17275R-BS-0	CISCO SYSTEMS INC	10,460,698	10,000,000	7,845,524	02/26/2031	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	20030N-DH-1	Comcast Corporation	15,977,725	19,000,000	11,184,408	04/01/2040	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	038222-AN-5	APPLIED MATERIALS INC	10,683,975	12,000,000	7,478,782	06/01/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	04636N-AK-9	AstraZeneca Finance LLC	15,421,224	15,000,000	12,336,979	02/26/2027	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	91324P-DX-7	UNITEDHEALTH GROUP INC	13,459,456	15,000,000	10,094,592	05/15/2030	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Corporate	94106L-BT-5	WASTE MANAGEMENT INC	15,472,761	15,000,000	11,604,571	02/15/2030	I
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	8,000,000	8,000,000	8,000,000		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	902	902	902		V
State Street Bank and Trust Company 571474TGEMMWANRLN572	Cash		Cash Collateral	510,000	510,000	510,000		V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash Collateral	1,540,000	1,540,000	1,540,000		V
0199999999 - Total				184,720,186	196,250,902	145,791,169	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	190,830,000	190,830,000	XXX		V
Barclays Bank Plc G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	97,460,000	97,460,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	123,400,000	123,400,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	146,137,454	146,137,454	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	69,030,000	69,030,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-MH-7	TREASURY BILL	1,068,706	1,077,000	XXX	09/04/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-PE-1	TREASURY BILL	932,078	933,800	XXX	07/17/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-PP-6	TREASURY BILL	1,082,435	1,089,100	XXX	08/21/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-QC-4	TREASURY BILL	402,794	404,100	XXX	07/29/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-QL-4	TREASURY BILL	746,742	751,800	XXX	08/26/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912797-QV-2	TREASURY BILL	2,133,645	2,154,800	XXX	09/23/2025	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	US TREASURY N/B	4,520,949	4,270,800	XXX	02/15/2037	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RF-7	TSY INFL IX N/B	380,186	327,000	XXX	02/15/2044	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912833-RZ-5	STRIPS	2,046,761	2,300,000	XXX	08/15/2028	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912833-XP-0	STRIPS	10,058,663	11,765,000	XXX	08/15/2029	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912833-XT-2	STRIPS	56,130,075	66,340,000	XXX	11/15/2029	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	2,850,000	2,850,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	1,905,000	1,905,000	XXX		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	5,314,115	5,314,115	XXX		V
Morgan Stanley & Co. LLC CME 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	36,916,712	36,916,712	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	87,730,000	87,730,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	547,310,000	547,310,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	56,180,000	56,180,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	7,880,000	7,880,000	XXX		V
0299999999 - Total				1,452,446,315	1,464,356,682	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					53,948,250	48,205,018	100,679,488	XXX
PNC Bank	Pittsburgh, PA					(142,091,088)	(166,987,340)	(86,805,026)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					238,619	354,343	268,802	XXX
FHLB	Cincinnati, OH		3.800	371,779		43,333,431	27,094,642	53,616,854	XXX
State Street Global Services	Kansas City, MO					10,442,303	10,305,160	14,258,213	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	371,779	0	(34,128,485)	(81,028,177)	82,018,331	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	371,779	0	(34,128,485)	(81,028,177)	82,018,331	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	371,779	0	(34,128,485)	(81,028,177)	82,018,331	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
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPE		06/25/2025	0.000	07/24/2025	39,884,160	0	25,094
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/10/2025	0.000	07/07/2025	24,980,572	0	67,760
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/16/2025	0.000	07/09/2025	24,974,231	0	44,967
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		05/20/2025	0.000	07/14/2025	8,356,989	0	44,947
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/24/2025	0.000	07/24/2025	9,970,585	0	8,918
	AMCOR FINANCE (USA) INC COMMERCIAL PAPER		06/30/2025	0.000	08/25/2025	29,787,792	0	0
	AMEREN CORPORATION COMMERCIAL PAPER		06/27/2025	0.000	07/01/2025	50,000,000	0	6,208
	AMEREN CORPORATION COMMERCIAL PAPER		06/30/2025	0.000	07/31/2025	9,961,833	0	0
	AMERICAN ELECTRIC POWER COMPANY INC COMM		06/16/2025	0.000	07/15/2025	39,927,995	0	76,861
	AMERICAN HONDA FINANCE CORPORATION COMME		04/15/2025	0.000	07/10/2025	49,940,279	0	498,681
	AON CORP COMMERCIAL PAPER		06/27/2025	0.000	07/28/2025	29,897,573	0	15,115
	ARCHER DANIELS MIDLAND CO COMMERCIAL PAP		06/30/2025	0.000	07/01/2025	17,000,000	0	2,045
	AVANGRID INC COMMERCIAL PAPER		06/27/2025	0.000	07/21/2025	24,937,469	0	12,469
	AVERY DENNISON CORPORATION COMMERCIAL PA		06/30/2025	0.000	08/26/2025	9,928,444	0	0
	AVERY DENNISON CORPORATION COMMERCIAL PA		06/26/2025	0.000	09/10/2025	15,855,384	0	10,086
	BAYER CORP COMMERCIAL PAPER		05/16/2025	0.000	07/14/2025	17,478,361	0	104,074
	BAYER CORP COMMERCIAL PAPER		05/15/2025	0.000	07/16/2025	29,941,393	0	182,160
	BECTON DICKINSON AND COMPANY COMMERCIAL		06/17/2025	0.000	07/17/2025	14,969,546	0	26,546
	BELL TELEPHONE COMPANY OF CANADA OR BELL		06/25/2025	0.000	07/02/2025	49,993,660	0	78,418
	BROADCOM INC COMMERCIAL PAPER		06/02/2025	0.000	07/22/2025	49,863,883	0	180,341
	BUNGE LIMITED FINANCE CORPORATION COMMER		06/17/2025	0.000	07/29/2025	34,873,187	0	63,062
	BUNGE LIMITED FINANCE CORPORATION COMMER		06/16/2025	0.000	07/30/2025	14,943,703	0	28,953
	CDP FINANCIAL INC COMMERCIAL PAPER		06/27/2025	0.000	07/07/2025	9,992,780	0	4,808
	CIGNA GROUP COMMERCIAL PAPER		06/23/2025	0.000	07/01/2025	28,000,000	0	28,062
	CIGNA GROUP COMMERCIAL PAPER		06/24/2025	0.000	07/02/2025	21,997,241	0	19,290
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		05/19/2025	0.000	08/12/2025	9,945,336	0	54,069
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		05/27/2025	0.000	08/20/2025	5,216,087	0	23,480
	CANADIAN PACIFIC RAILWAY COMPANY COMMERC		06/17/2025	0.000	08/26/2025	7,942,778	0	14,178
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		05/28/2025	0.000	07/02/2025	23,996,920	0	101,187
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		05/29/2025	0.000	07/07/2025	1,998,453	0	8,463
	CENTERPOINT ENERGY INC COMMERCIAL PAPER		06/17/2025	0.000	07/21/2025	22,941,571	0	41,988
	CSX CORP COMMERCIAL PAPER		06/18/2025	0.000	07/02/2025	9,998,728	0	16,501
	DOLLAR TREE INC COMMERCIAL PAPER		06/25/2025	0.000	07/09/2025	9,989,770	0	7,659
	DOLLAR TREE INC COMMERCIAL PAPER		06/12/2025	0.000	07/10/2025	24,970,866	0	61,283
	DOMINION ENERGY INC COMMERCIAL PAPER		06/12/2025	0.000	07/21/2025	9,974,386	0	22,941
	DUKE ENERGY CORP COMMERCIAL PAPER		05/21/2025	0.000	07/02/2025	30,996,062	0	160,620
	DUKE ENERGY CORP COMMERCIAL PAPER		06/25/2025	0.000	08/18/2025	11,926,824	0	9,084
	EBAY INC COMMERCIAL PAPER		05/21/2025	0.000	08/05/2025	9,954,551	0	52,718
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/16/2025	0.000	07/16/2025	7,984,537	0	15,404
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/25/2025	0.000	07/25/2025	19,938,627	0	12,739
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/27/2025	0.000	07/30/2025	14,944,388	0	7,638
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/18/2025	0.000	07/02/2025	19,997,462	0	32,929
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/25/2025	0.000	07/09/2025	9,989,903	0	7,559
	EVERGY INC COMMERCIAL PAPER		06/17/2025	0.000	07/01/2025	20,000,000	0	35,467
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/24/2025	0.000	07/24/2025	27,915,308	0	25,674
	FIDELITY NATIONAL INFORMATION SERVICES I		06/16/2025	0.000	07/08/2025	27,974,798	0	53,851
	FIDELITY NATIONAL INFORMATION SERVICES I		06/17/2025	0.000	07/10/2025	21,974,544	0	39,481
	FISERV INC COMMERCIAL PAPER		06/17/2025	0.000	07/07/2025	13,289,852	0	23,619
	FISERV INC COMMERCIAL PAPER		06/30/2025	0.000	07/08/2025	29,973,572	0	3,772
	FISERV INC COMMERCIAL PAPER		06/25/2025	0.000	07/23/2025	6,980,478	0	5,305
	GENUINE PARTS COMPANY COMMERCIAL PAPER		06/03/2025	0.000	07/08/2025	19,981,969	0	71,802
	GENUINE PARTS COMPANY COMMERCIAL PAPER		06/12/2025	0.000	08/12/2025	29,836,871	0	69,371
	HOLCIM FINANCE US LLC COMMERCIAL PAPER		06/16/2025	0.000	07/08/2025	24,977,404	0	45,070
	HOLCIM FINANCE US LLC COMMERCIAL PAPER		06/12/2025	0.000	07/11/2025	14,980,496	0	34,979
	HOLCIM FINANCE US LLC COMMERCIAL PAPER		06/17/2025	0.000	07/17/2025	14,969,011	0	27,011

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
	HOME DEPOT INC COMMERCIAL PAPER		06/30/2025	0.000	07/01/2025	20,000,000	0	2,400
	HP INC COMMERCIAL PAPER		06/16/2025	0.000	07/02/2025	49,993,628	0	89,044
	HUBBELL INCORPORATED COMMERCIAL PAPER		06/06/2025	0.000	07/07/2025	11,990,750	0	38,387
	HUBBELL INCORPORATED COMMERCIAL PAPER		05/28/2025	0.000	07/31/2025	12,949,737	0	54,842
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		05/28/2025	0.000	07/10/2025	7,990,740	0	34,791
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		06/10/2025	0.000	07/24/2025	19,941,064	0	53,509
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		06/24/2025	0.000	07/31/2025	21,915,958	0	19,517
	J M SMUCKER CO COMMERCIAL PAPER		06/24/2025	0.000	07/08/2025	24,977,473	0	22,487
	J M SMUCKER CO COMMERCIAL PAPER		06/25/2025	0.000	07/09/2025	24,974,258	0	19,272
	KELLANOVA COMMERCIAL PAPER		06/17/2025	0.000	07/01/2025	25,000,000	0	41,347
	KELLANOVA COMMERCIAL PAPER		06/16/2025	0.000	07/09/2025	24,974,454	0	44,579
	KELLANOVA COMMERCIAL PAPER		06/30/2025	0.000	07/16/2025	9,980,958	0	0
	KEURIG DR PEPPER INC COMMERCIAL PAPER		06/25/2025	0.000	07/01/2025	35,000,000	0	26,425
	KEURIG DR PEPPER INC COMMERCIAL PAPER		06/30/2025	0.000	07/11/2025	14,981,164	0	1,881
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		06/18/2025	0.000	07/07/2025	19,984,574	0	33,341
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		06/25/2025	0.000	07/15/2025	14,973,205	0	11,455
	L3HARRIS TECHNOLOGIES INC COMMERCIAL PAP		06/27/2025	0.000	07/21/2025	19,948,752	0	10,218
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		04/29/2025	0.000	07/24/2025	14,954,098	0	124,306
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		05/13/2025	0.000	07/23/2025	13,960,402	0	85,624
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		05/30/2025	0.000	07/31/2025	17,930,717	0	73,317
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		06/12/2025	0.000	08/11/2025	17,905,883	0	43,283
	MCCORMICK & COMPANY INCORPORATED COMMERC		06/16/2025	0.000	07/01/2025	28,522,000	0	54,073
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/17/2025	0.000	08/15/2025	14,914,348	0	26,448
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/18/2025	0.000	08/19/2025	14,906,770	0	20,770
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/18/2025	0.000	08/20/2025	14,904,867	0	20,767
	MOSAIC CO/THE COMMERCIAL PAPER		06/12/2025	0.000	07/10/2025	39,953,354	0	125,146
	MOSAIC CO/THE COMMERCIAL PAPER		06/30/2025	0.000	07/22/2025	9,973,163	0	1,274
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		06/11/2025	0.000	08/12/2025	24,865,196	0	63,683
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		06/24/2025	0.000	08/18/2025	24,846,529	0	22,224
	NORTHROP GRUMMAN CORP COMMERCIAL PAPER		05/07/2025	0.000	07/24/2025	39,879,295	0	280,551
	NUTRIEN LTD COMMERCIAL PAPER		06/25/2025	0.000	07/31/2025	19,923,441	0	15,241
	NUTRIEN LTD COMMERCIAL PAPER		06/25/2025	0.000	08/01/2025	29,881,349	0	19,049
	OGE ENERGY CORPORATION COMMERCIAL PAPER		06/12/2025	0.000	07/03/2025	11,996,906	0	29,316
	OGE ENERGY CORPORATION COMMERCIAL PAPER		06/25/2025	0.000	07/15/2025	3,992,839	0	3,061
	OGE ENERGY CORPORATION COMMERCIAL PAPER		06/25/2025	0.000	07/16/2025	18,564,090	0	14,325
	OGE ENERGY CORPORATION COMMERCIAL PAPER		06/27/2025	0.000	07/18/2025	15,965,227	0	8,160
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/17/2025	0.000	07/09/2025	24,974,566	0	44,385
	NXP BV COMMERCIAL PAPER		06/17/2025	0.000	09/15/2025	6,932,049	0	12,374
	ONEOK INC COMMERCIAL PAPER		06/17/2025	0.000	07/08/2025	17,983,871	0	32,171
	ONEOK INC COMMERCIAL PAPER		06/18/2025	0.000	07/10/2025	14,982,721	0	24,888
	ONEOK INC COMMERCIAL PAPER		06/24/2025	0.000	07/14/2025	16,971,736	0	15,180
	ORACLE CORPORATION COMMERCIAL PAPER		06/23/2025	0.000	07/24/2025	49,852,924	0	44,591
	OWENS CORNING COMMERCIAL PAPER		06/09/2025	0.000	07/09/2025	39,959,453	0	101,009
	PECO ENERGY CO COMMERCIAL PAPER		06/24/2025	0.000	07/09/2025	19,979,896	0	15,052
	PPG INDUSTRIES INC COMMERCIAL PAPER		06/30/2025	0.000	08/14/2025	44,746,450	0	0
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		05/28/2025	0.000	07/23/2025	14,957,279	0	65,546
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/02/2025	0.000	07/28/2025	14,947,604	0	55,871
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/23/2025	0.000	08/25/2025	19,858,688	0	20,388
	PHILLIPS 66 COMMERCIAL PAPER		06/05/2025	0.000	07/07/2025	24,980,644	0	83,533
	PHILLIPS 66 COMMERCIAL PAPER		06/18/2025	0.000	07/18/2025	20,953,909	0	35,109
	RECKITT BENCKISER TREASURY SERVICES PLC		05/20/2025	0.000	07/22/2025	14,959,366	0	76,791
	RECKITT BENCKISER TREASURY SERVICES PLC		05/20/2025	0.000	08/20/2025	19,870,988	0	104,555
	RECKITT BENCKISER TREASURY SERVICES PLC		06/09/2025	0.000	08/29/2025	14,886,598	0	41,848
	RELX INC(PRE-REINCORPORATION) COMMERCIAL		06/30/2025	0.000	07/01/2025	11,000,000	0	1,378
	RELX INC(PRE-REINCORPORATION) COMMERCIAL		06/24/2025	0.000	07/08/2025	9,991,125	0	8,859

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
	RTX CORP COMMERCIAL PAPER		06/24/2025	0.000	07/01/2025	14,000,000	0	12,386
	RTX CORP COMMERCIAL PAPER		06/30/2025	0.000	07/09/2025	35,963,755	0	4,525
	RYDER SYSTEM INC COMMERCIAL PAPER		06/18/2025	0.000	07/10/2025	24,971,328	0	41,300
	RYDER SYSTEM INC COMMERCIAL PAPER		06/30/2025	0.000	07/25/2025	24,923,657	0	3,171
	SEMPRA COMMERCIAL PAPER		06/17/2025	0.000	07/23/2025	20,940,611	0	34,936
	SEMPRA COMMERCIAL PAPER		06/17/2025	0.000	07/24/2025	14,955,645	0	26,870
	SEMPRA COMMERCIAL PAPER		06/23/2025	0.000	07/29/2025	14,946,162	0	15,312
	SHERWIN-WILLIAMS COMPANY (THE) COMMERCIA		06/25/2025	0.000	07/22/2025	17,952,399	0	13,554
	SOUTHERN COMPANY GAS CAPITAL CORPORATION		06/25/2025	0.000	07/02/2025	9,998,732	0	7,599
	SOUTHERN COMPANY GAS CAPITAL CORPORATION		06/05/2025	0.000	07/10/2025	39,953,551	0	128,462
	SPIRE INC COMMERCIAL PAPER		06/13/2025	0.000	07/11/2025	25,966,484	0	60,112
	SPIRE INC COMMERCIAL PAPER		06/16/2025	0.000	07/14/2025	8,984,923	0	17,333
	SPIRE INC COMMERCIAL PAPER		06/11/2025	0.000	07/16/2025	14,970,862	0	38,675
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		06/02/2025	0.000	08/01/2025	34,859,405	0	175,363
	VW CREDIT INC COMMERCIAL PAPER		06/06/2025	0.000	08/04/2025	14,932,771	0	49,050
	VW CREDIT INC COMMERCIAL PAPER		06/24/2025	0.000	08/28/2025	34,732,505	0	27,439
	VIRGINIA ELECTRIC AND POWER COMPANY COMM		06/24/2025	0.000	08/07/2025	9,952,989	0	8,844
	VIRGINIA ELECTRIC AND POWER COMPANY COMM		06/25/2025	0.000	08/12/2025	29,839,598	0	18,981
	VULCAN MATERIALS COMPANY COMMERCIAL PAPE		06/11/2025	0.000	07/10/2025	9,988,397	0	24,408
	VULCAN MATERIALS COMPANY COMMERCIAL PAPE		06/26/2025	0.000	07/15/2025	39,928,399	0	25,510
	WPP CP LLC COMMERCIAL PAPER		06/16/2025	0.000	07/21/2025	6,981,730	0	11,824
	WPP CP LLC COMMERCIAL PAPER		06/30/2025	0.000	07/23/2025	44,872,108	0	5,796
	WRKCO INC COMMERCIAL PAPER		05/20/2025	0.000	07/02/2025	14,998,069	0	80,665
	WRKCO INC COMMERCIAL PAPER		06/17/2025	0.000	07/23/2025	4,986,011	0	8,861
	WRKCO INC COMMERCIAL PAPER		06/13/2025	0.000	08/06/2025	4,976,947	0	11,447
	WRKCO INC COMMERCIAL PAPER		06/13/2025	0.000	08/14/2025	24,859,120	0	57,176
	WASTE MANAGEMENT INC COMMERCIAL PAPER		05/20/2025	0.000	07/07/2025	19,984,618	0	107,018
	WASTE MANAGEMENT INC COMMERCIAL PAPER		05/21/2025	0.000	07/09/2025	13,985,645	0	73,110
	WASTE MANAGEMENT INC COMMERCIAL PAPER		05/28/2025	0.000	07/21/2025	4,987,194	0	21,619
	WASTE MANAGEMENT INC COMMERCIAL PAPER		06/17/2025	0.000	08/05/2025	9,955,588	0	17,655
	WISCONSIN GAS LLC COMMERCIAL PAPER		06/27/2025	0.000	07/02/2025	19,997,499	0	9,999
	WISCONSIN GAS LLC COMMERCIAL PAPER		06/30/2025	0.000	07/07/2025	14,988,749	0	1,874
	XCEL ENERGY INC COMMERCIAL PAPER		06/24/2025	0.000	07/08/2025	29,973,329	0	35,590
	XCEL ENERGY INC COMMERCIAL PAPER		06/27/2025	0.000	07/14/2025	19,967,411	0	10,006
	XCEL ENERGY INC COMMERCIAL PAPER		06/27/2025	0.000	07/23/2025	19,944,116	0	10,127
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)						3,001,445,980	0	6,128,945
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						3,001,445,980	0	6,128,945
0499999999. Total - Issuer Credit Obligations (Affiliated)						0	0	0
0509999999. Total - Issuer Credit Obligations						3,001,445,980	0	6,128,945
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/30/2025	0.000		174,929,990	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		06/30/2025	0.000		12,051,830	0	80,838
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						186,981,820	0	80,838
8589999999. Total Cash Equivalents (Unaffiliated)						3,188,427,799	0	6,209,783
8599999999. Total Cash Equivalents (Affiliated)						0	0	0
8609999999 - Total Cash Equivalents						3,188,427,799	0	6,209,783