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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code 4926 (Current) 4926 (Prior) NAIC Company Code 71153 Employer's ID Number 39-1052598

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 01/09/1956 Commenced Business 07/01/1965

Statutory Home Office 1 American Row (Street and Number), Hartford, CT, US 06103 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Mail Address 1 American Row (Street and Number or P.O. Box), Hartford, CT, US 06103 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Internet Website Address www.talcottresolution.com

Statutory Statement Contact Andrew G. Helming (Name), 860-791-0166 (Area Code) (Telephone Number)

Statement.questions@talcottresolution.com (E-mail Address), 860-624-0444 (FAX Number)

OFFICERS

Chief Legal Officer and Chief Compliance Officer	Lisa Michelle Proch	VP and Appointed Actuary	John Buck Brady
VP and Controller	Lindsay Piper Mastroianni	AVP and Treasurer	Jeremy Matthew Billiel

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Lisa Michelle Proch #	Matthew James Poznar	Oliver Peter Jakob #

State of Connecticut
County of Hartford 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.

Lisa M. Proch	Lindsay P. Mastroianni	Christopher B. Cramer
Chief Legal Officer and Chief Compliance Officer	Vice President and Controller	Senior Vice President and Corporate Secretary

Subscribed and sworn to before me this 14th day of May 2024

JILL Z. GILL
NOTARY PUBLIC
My Commission Expires July 31, 2026

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,772,912,080		3,772,912,080	3,900,300,751
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	20,096,815	2,638,309	17,458,506	17,140,552
3. Mortgage loans on real estate:				
3.1 First liens	655,144,608		655,144,608	791,529,037
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 172,141,948), cash equivalents ($ 276,311,242) and short-term investments ($ 142,462,285)	590,915,475		590,915,475	497,261,087
6. Contract loans (including $ .... premium notes)	86,270,757		86,270,757	86,752,510
7. Derivatives	85,781,079		85,781,079	98,129,305
8. Other invested assets	528,304,336		528,304,336	526,198,324
9. Receivables for securities	29,282,367		29,282,367	125,030,803
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	58,819,725		58,819,725	52,474,586
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,827,527,242	2,638,309	5,824,888,933	6,094,816,955
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	50,185,907		50,185,907	45,609,260
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	105,295		105,295	57,845
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	3,202		3,202	
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,690,515		22,690,515	23,249,178
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	40,320,843		40,320,843	62,276,550
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	4,194,378		4,194,378	2,036,674
18.2 Net deferred tax asset	97,874,325	41,150,325	56,724,000	55,790,000
19. Guaranty funds receivable or on deposit	190,997		190,997	190,997
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	6,478		6,478	7,447
25. Aggregate write-ins for other than invested assets	49,096,206	14,573,005	34,523,201	34,834,175
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,092,195,388	58,361,639	6,033,833,749	6,318,869,081
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,347,792,985		24,347,792,985	23,305,545,372
28. Total (Lines 26 and 27)	30,439,988,373	58,361,639	30,381,626,734	29,624,414,453
DETAILS OF WRITE-INS				
1101. Derivative collateral	58,819,725		58,819,725	52,474,586
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	58,819,725		58,819,725	52,474,586
2501. Disbursements and Items not allocated	49,096,206	14,573,005	34,523,201	34,834,175
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	49,096,206	14,573,005	34,523,201	34,834,175

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 4,341,201,789 less $ 0 included in Line 6.3 (including $ 2,470,434,809 Modco Reserve)	4,341,201,789	4,418,392,263
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	20,396,086	20,242,923
3. Liability for deposit-type contracts (including $ 56,432,018 Modco Reserve)	153,246,212	156,535,550
4. Contract claims:		
4.1 Life	21,929,773	23,720,893
4.2 Accident and health	158,397	152,419
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 22,912 due and unpaid	22,912	72,051
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 $ 0 Modco)	442,138	399,804
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 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 $ 0 discount; including $ 112,533 accident and health premiums	112,533	103,651
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	24,929	24,074
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 23,360,776 ceded	23,360,776	5,122,615
9.4 Interest Maintenance Reserve	38,153,514	40,472,783
10. Commissions to agents due or accrued-life and annuity contracts $ 19,042,997 , accident and health $ 0 and deposit-type contract funds $ 0	19,042,997	17,640,472
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	14,478,902	20,483,458
13. Transfers to Separate Accounts due or accrued (net) (including $ (24,126,816) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(32,776,180)	(32,724,256)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(13,834)	(187,441)
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	3,341,757	3,341,042
17. Amounts withheld or retained by reporting entity as agent or trustee	15,156,261	15,804,931
18. Amounts held for agents' account, including $ 31,134 agents' credit balances	37,613	36,820
19. Remittances and items not allocated	21,245,842	29,646,040
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 $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	132,304,403	138,843,958
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	105,352,827	108,098,445
24.04 Payable to parent, subsidiaries and affiliates	29,037,017	15,010,012
24.05 Drafts outstanding	52,794,924	56,124,602
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	4,513,945	30,077,135
24.09 Payable for securities	165,784,300	239,844,743
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	20,347,888	124,650,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,149,697,721	5,431,929,522
27. From Separate Accounts Statement	24,347,792,985	23,305,545,372
28. Total liabilities (Lines 26 and 27)	29,497,490,706	28,737,474,894
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	131,709,871	135,822,092
32. Surplus notes		
33. Gross paid in and contributed surplus	85,431,561	85,431,561
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	664,494,596	663,185,906
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)	881,636,028	884,439,559
38. Totals of Lines 29, 30 and 37	884,136,028	886,939,559
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,381,626,734	29,624,414,453
DETAILS OF WRITE-INS		
2501. Other liabilities - abandoned property unpaid funds	21,520,730	24,985,141
2502. Accrued interest on derivatives in a liability position	1,571,168	2,972,461
2503. Provision for future dividends	1,002,659	1,104,257
2598. Summary of remaining write-ins for Line 25 from overflow page	(3,746,669)	95,588,676
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,347,888	124,650,535
3101. Gain on inforce reinsurance	131,709,871	135,822,092
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	131,709,871	135,822,092
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	20,542,637	16,464,476	74,015,374
2.	Considerations for supplementary contracts with life contingencies	(149,777)	21,154	138,321
3.	Net investment income	69,183,856	67,467,273	274,931,065
4.	Amortization of Interest Maintenance Reserve (IMR)	349,092	467,202	1,828,765
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	27,339,576	29,134,157	110,570,839
7.	Reserve adjustments on reinsurance ceded	(466,494,665)	(321,027,630)	(1,389,948,223)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	114,669,529	112,267,394	458,449,252
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	13,008,063	13,136,486	43,620,056
9.	Totals (Lines 1 to 8.3)	(221,551,689)	(82,069,488)	(426,394,551)
10.	Death benefits	(2,052,830)	8,962,580	2,886,717
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	50,755,346	56,179,573	206,931,409
13.	Disability benefits and benefits under accident and health contracts	81,467	76,207	216,967
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	341,927,974	305,165,770	1,206,573,608
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,399,594	1,731,845	5,114,901
18.	Payments on supplementary contracts with life contingencies	297,983	293,610	1,192,213
19.	Increase in aggregate reserves for life and accident and health contracts	(77,037,311)	(67,691,953)	(226,502,136)
20.	Totals (Lines 10 to 19)	315,372,223	304,717,632	1,196,413,679
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,266,194	26,097,795	103,692,227
22.	Commissions and expense allowances on reinsurance assumed	1,106,833	1,329,901	6,438,129
23.	General insurance expenses and fraternal expenses	20,390,091	20,709,285	86,779,049
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,483,439	1,783,311	4,110,361
25.	Increase in loading on deferred and uncollected premiums	(12,563)	16,843	1,080
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(621,314,466)	(545,522,943)	(2,144,561,129)
27.	Aggregate write-ins for deductions	(30,541,770)	(29,427,494)	(127,172,721)
28.	Totals (Lines 20 to 27)	(286,250,019)	(220,295,670)	(874,299,325)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	64,698,330	138,226,182	447,904,774
30.	Dividends to policyholders and refunds to members	(6,805)	5,403	521
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	64,705,135	138,220,779	447,904,253
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		14,371,888	19,898,443
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)	64,705,135	123,848,891	428,005,810
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,297,338) (excluding taxes of $ (897,040) transferred to the IMR)	(97,912,318)	2,585,807	(411,793,622)
35.	Net income (Line 33 plus Line 34)	(33,207,183)	126,434,698	16,212,188
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	886,939,559	948,629,171	948,629,171
37.	Net income (Line 35)	(33,207,183)	126,434,698	16,212,188
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 452,333	27,847,426	(132,605,130)	28,927,296
39.	Change in net unrealized foreign exchange capital gain (loss)	(446,198)	467,128	(966,839)
40.	Change in net deferred income tax	3,898,115	20,201,799	32,720,836
41.	Change in nonadmitted assets	(3,323,025)	(20,055,061)	(38,896,120)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	6,539,555	(6,488,004)	11,561,910
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(94,800,000)
53.	Aggregate write-ins for gains and losses in surplus	(4,112,221)	(4,112,221)	(16,448,883)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,803,531)	(16,156,791)	(61,689,612)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	884,136,028	932,472,380	886,939,559
	DETAILS OF WRITE-INS			
08.301.	Other investment management fees	12,818,901	12,818,553	42,754,407
08.302.	Miscellaneous income	99,492	185,817	408,526
08.303.	Separate Account loads	89,670	132,116	457,123
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	13,008,063	13,136,486	43,620,056
2701.	IMR adjustment on reinsurance ceded	1,404,394	(431,285)	957,014
2702.	Miscellaneous deductions	231,257	1,729,202	1,146,315
2703.	MODCO adjustment	(32,177,421)	(30,725,411)	(129,276,050)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(30,541,770)	(29,427,494)	(127,172,721)
5301.	Gain on inforce reinsurance	(4,112,221)	(4,112,221)	(16,448,883)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,112,221)	(4,112,221)	(16,448,883)

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	40,915,821	(64,448,229)	44,441,167
2. Net investment income	64,971,161	71,976,829	284,481,875
3. Miscellaneous income	150,904,947	150,425,816	596,191,264
4. Total (Lines 1 to 3)	256,791,929	157,954,416	925,114,306
5. Benefit and loss related payments	843,233,741	692,358,130	2,832,556,734
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(621,262,542)	(544,572,242)	(2,141,052,418)
7. Commissions, expenses paid and aggregate write-ins for deductions	25,537,605	29,450,416	151,593,092
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(2,036,674)		27,895,132
10. Total (Lines 5 through 9)	245,472,130	177,236,304	870,992,540
11. Net cash from operations (Line 4 minus Line 10)	11,319,799	(19,281,888)	54,121,766
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	192,588,461	118,957,582	371,905,191
12.2 Stocks	333,867	621,945	1,361,746
12.3 Mortgage loans	141,427,189	106,865,778	269,464,752
12.4 Real estate			
12.5 Other invested assets	9,871,525	7,294,247	113,734,324
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,088)	2,426	5,430
12.7 Miscellaneous proceeds	95,748,436	58,116,905	52,323,190
12.8 Total investment proceeds (Lines 12.1 to 12.7)	439,964,390	291,858,883	808,794,633
13. Cost of investments acquired (long-term only):			
13.1 Bonds	72,357,345	59,858,472	118,736,760
13.2 Stocks	158,440	595,582	1,368,839
13.3 Mortgage loans	19,065,790	14,171,803	70,086,833
13.4 Real estate			
13.5 Other invested assets	10,805,788	9,762,687	45,204,422
13.6 Miscellaneous applications	151,099,481	5,168,932	371,843,221
13.7 Total investments acquired (Lines 13.1 to 13.6)	253,486,844	89,557,476	607,240,075
14. Net increase (or decrease) in contract loans and premium notes	(481,753)	437,558	(1,312,192)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	186,959,299	201,863,849	202,866,750
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,289,338)	(3,514,770)	(13,447,303)
16.5 Dividends to stockholders			94,800,000
16.6 Other cash provided (applied)	(101,335,372)	(86,551,391)	40,145,655
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(104,624,710)	(90,066,161)	(68,101,648)
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)	93,654,388	92,515,800	188,886,868
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	497,261,087	308,374,219	308,374,219
19.2 End of period (Line 18 plus Line 19.1)	590,915,475	400,890,019	497,261,087

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

20.0001. Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(3,540,877)	(46,922,646)	(47,551,763)
20.0002. Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(3,540,877)	(46,922,646)	(47,551,763)
20.0003. Non-cash ceded premiums for reinsurance	(1,404,394)	431,285	(957,014)
20.0004. Non-cash transfer of funds witheld for unauthorized reinsurance	2,745,618	1,193,421	7,438,729
20.0005. Non-cash transfer of IMR liability for reinsurance	(1,404,394)	(431,285)	957,014
20.0006. Non-cash IMR reserve transferred on reinsurance	1,404,394	431,285	(957,014)
20.0007. Non-cash payable on reinsurance	(1,341,224)	(1,624,706)	6,481,715

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	147,349,207	161,657,945	637,471,706
2. Group life	27,317	26,407	1,162,773
3. Individual annuities	38,348,624	36,036,898	135,738,190
4. Group annuities			
5. Accident & health	20,116	43,797	102,833
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	185,745,264	197,765,047	774,475,502
9. Deposit-type contracts			
10. Total (Lines 8 and 9)	185,745,264	197,765,047	774,475,502

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life and Annuity Insurance Company (the "Company" or "TLA") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company did not obtain reinsurance reserve credit for this reinsurance treaty, the Company's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (33,207,184)	$ 16,212,188
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(10,651,605)	(15,876,410)
				(10,651,605)	(15,876,410)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (22,555,579)	$ 32,088,598
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 884,136,029	$ 886,939,559
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	7,735,162	18,386,767
				7,735,162	18,386,767
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 876,400,867	$ 868,552,792

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

C. Accounting Policy

2. The Company had no SVO - identified investments in exchange traded funds or bond mutual funds that qualifies for bond accounting treatment.

6. Loan-backed bonds and structured securities, excluding residual tranches or interests, are carried at amortized cost, except those rated in NAIC class 6, which are carried at the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43 - Revised, Loan-Backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated securities, which use the retrospective method. Residual tranches or interests are carried as Other invested assets at the lower of amortized cost or fair value.

D. Going Concern

The Company is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Recently Issued Accounting Standards

In 2023, the NAIC adopted revisions to several statutory statements to finalize guidance throughout applicable standards related to the updated definition of a bond. The changes incorporate a principles-based definition which categories bonds as either issuer credit obligations or asset-backed securities. The changes primarily modify the following statutory statements: SSAP No. 26R – Bonds and SSAP No. 43R – Loan-Backed and Structured Securities, and in conjunction with the changes modify the title of SSAP No. 43R to Asset-Backed Securities. All changes will be effective January 1, 2025. The Company is currently evaluating the impact of the changes.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company has no OTTI recognized on loan-backed securities as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non–interest related declines when a non–recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	3,740,209
2. 12 Months or Longer	$	47,695,966
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	108,973,769
2. 12 Months or Longer	$	489,572,943

5. As of March 31, 2024 loan-backed securities in an unrealized loss position comprised 313 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in the basic industry sector which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of March 31, 2024.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of March 31, 2024.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

Under repurchase agreements, the Company transfers collateral of U.S. government, government agency and corporate securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Aggregate write-ins for liabilities on the Company's balance sheets.

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	Yes			
b. Tri-Party (YES/NO)	No			

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	80,696,875	—	—	—
6. >3 months to 1 year	21,806,838	—	—	—
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	—	—	—	—
7. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repo - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 102,503,713	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a.	Cash	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Bonds - FV	—	—	—	—	—	—	—	—
c.	LB & SS - FV	—	—	—	—	—	—	—	—
d.	Preferred stock - FV	—	—	—	—	—	—	—	—
e.	Common stock	—	—	—	—	—	—	—	—
f.	Mortgage loans - FV	—	—	—	—	—	—	—	—
g.	Real estate - FV	—	—	—	—	—	—	—	—
h.	Derivatives - FV	—	—	—	—	—	—	—	—
i.	Other invested assets - FV	—	—	—	—	—	—	—	—
j.	Total collateral assets - FV	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ —	$ —
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 102,503,713	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

R. Reporting Entity's Share of Cash Pool by Asset type

The Company did not participate in a short term investment pool as of March 31, 2024.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Other Investment and/or Risk Management Activities

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of March 31, 2024 and December 31, 2023, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2024	$ 13,395
2025	38,877
2026	25,385
2027	—
Thereafter	42,098
Total Future Settled Premiums	$ 119,754

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
March 31, 2024	$ 119,754	$ (45,505)	$ (45,505)
December 31, 2023	$ 132,484	$ (26,664)	$ (26,664)

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of March 31, 2024 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2024, the Company's pledge limit is $221 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

NOTES TO FINANCIAL STATEMENTS

2. a. FHLB Capital Stock - Aggregate Totals

1. March 31, 2024

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,443,100	3,443,100	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 3,443,100	$ 3,443,100	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 221,000,000	$ 221,000,000	$ —

2. December 31, 2023

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,443,100	3,443,100	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 3,443,100	$ 3,443,100	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 222,000,000	222,000,000	$ —

b. Membership Stock (Class A and B) Eligible for Redemption

				Eligible for Redemption			
Membership Stock		Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	3,443,100	3,159,435	283,666	—	—	—

3 Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2024

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 105,159,639	$ 114,656,779	$ —
2	Current Year General Account: Total Collateral Pledged	105,159,639	114,656,779	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	$ 107,759,543	$ 115,270,467	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 107,289,771	$ 115,082,140	$ —
2	Current Year General Account Maximum Collateral Pledged	107,289,771	115,082,140	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 110,744,023	$ 127,740,286	—

4. a. & b. Borrowing from FHLB - Amount as of the Reporting Date

The Company had no borrowings from the FHLB as of March 31, 2024.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

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

A Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of March 31, 2024 and December 31, 2023, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

(1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by TL with the United States Securities and Exchange Commission.

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

B. The Company had no transfer or servicing of financial assets.

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company utilizes the services of third-party investment managers, including Hartford Investment Management Company ("HIMCO") and Sixth Street Insurance Solutions, L.P., that are registered investment advisers under the Investment Advisers Act of 1940. The Company's Investment Valuation Committee ("IVC"), a working group chaired by the Chief Financial Officer ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, oversees the investment activities of these investment managers and directs other investments to maximize economic value and generate the returns necessary to support the Company's various product obligations, within internally established objectives, guidelines and risk tolerances. The portfolio objectives and guidelines are developed, by the Company, based upon the asset/liability profile, including duration, convexity and other characteristics within specified risk tolerances. The risk tolerances considered include, but are not limited to, asset sector, credit issuer allocation limits, and maximum portfolio limits for below investment grade holdings. The Company attempts to minimize adverse impacts to the investment portfolio and the Company's results of operations from changes in economic conditions through asset diversification, asset allocation limits, and asset/liability duration matching and the use of derivatives. The following section applies the fair value hierarchy and disclosure requirements for the Company's Separate Account assets, and categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g. changes in risk assumptions) inputs are used in determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

The following table presents assets and (liabilities) carried at fair value by hierarchy level:

March 31, 2024					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Common stocks - unaffiliated	$ 5,906	$ —	$ 3,443	$ —	$ 9,349
Cash equivalents	276,311	—	—	—	276,311
Total bonds and stocks	282,217	—	3,443	—	285,660
Derivative assets					
Macro hedge program	—	—	79,503	—	79,503
Total derivative assets	—	—	79,503	—	79,503
Separate Account assets [1]	24,336,579	—	—	—	24,336,579
Total assets accounted for at fair value	$ 24,618,796	$ —	$ 82,946	$ —	$ 24,701,742
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ —	$ —	$ —	$ —
Macro hedge program	—	(4,367)	—	—	(4,367)
Total liabilities accounted for at fair value	$ —	$ (4,367)	$ —	$ —	$ (4,367)

a. Excludes approximately $11 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the respective Valuation Committees of the Company's investment managers, which are comprised of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources.

In addition, the IVC is responsible for the approval and monitoring of the Valuation Policy of the Company as well as the adjudication of any valuation disputes thereunder. The Valuation Policy addresses valuation of all financial instruments held in the general account and guaranteed separate accounts of the Company, including all derivative positions. The IVC meets regularly, and its members include a cross-functional group of senior management as well as various investment, accounting, finance, and risk management professionals.

The Company also has an enterprise-wide Operational Risk Management function with Enterprise Risk Management ("ERM") which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. The Enterprise Model Oversight Working Group ensures compliance with the ERM framework by providing an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

NOTES TO FINANCIAL STATEMENTS

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment managers using a "waterfall" approach utilizing the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company's investment managers utilize an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment managers develop credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer’s financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Company's investment managers perform ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment managers ensure that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment managers determine that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment managers.

The Company's investment managers conduct other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment managers feel a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services’ methodologies, review of pricing statistics and trends and back testing recent trades.

The Company's investment managers have analyzed the third-party pricing services’ valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers’ prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Company performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a cross-functional group of investment, actuarial, risk and information technology professionals that analyze impacts of changes in the market environment and investigate variances. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. As to certain derivatives that are held by the Company as well as its investment manager's other clients, the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. On a daily basis, the Company’s derivatives collateral agent compares market valuations to counterparty valuations for all OTC derivatives held by the Company for collateral purposes.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company’s Level 2 and 3 bonds and stocks, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company’s Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company’s Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include mostly bonds and preferred stocks.

Asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. Commercial and residential mortgage-backed securities prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

Foreign government/government agencies - Primary inputs also include observations of credit default swap curves related to the issuer and political events in emerging market economies.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company’s securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are

NOTES TO FINANCIAL STATEMENTS

consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Non-guaranteed Separate Account assets are primarily invested in mutual funds and are valued by the underlying mutual funds in accordance to their valuation policies and procedures.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

b. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 2024:

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains and (Losses) Included in: Net Income [1]	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Common stocks - unaffiliated	$ 3,443	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 3,443
Total bonds and stocks	3,443	—	—	—	—	—	—	—	3,443
Derivatives									
Macro hedge program	94,133	—	—	—	(43,449)	32,917	—	(4,098)	79,503
Total derivatives [3]	94,133	—	—	—	(43,449)	32,917	—	(4,098)	79,503
Total assets	$ 97,576	$ —	$ —	$ —	$ (43,449)	$ 32,917	$ —	$ (4,098)	$ 82,946

[1] All amounts in this column are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or (out) of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost and market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A above.

(Amounts in thousands)	March 31, 2024						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 3,458,434	$ 3,772,912	$ —	$ 2,849,747	$ 608,687	$ —	$ —
Common stocks - unaffiliated	9,349	9,349	5,906	—	3,443	—	—
Mortgage loans	597,111	655,145	—	—	597,111	—	—
Cash, cash equivalents and short-term investments - unaffiliated	450,915	450,915	448,453	2,462	—	—	—
Cash, cash equivalents and short-term investments - affiliated	140,000	140,000	—	—	140,000	—	—
Derivative related assets	85,647	85,781	—	6,144	79,503	—	—
Contract loans	86,271	86,271	—	—	86,271	—	—
Surplus debentures	40,299	41,836	—	40,299	—	—	—
Separate Account assets [1]	24,336,579	24,336,579	24,336,579	—	—	—	—
Total assets	$ 29,204,605	$ 29,578,788	$ 24,790,938	$ 2,898,652	$ 1,515,015	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (153,246)	$ (153,246)	$ —	$ —	$ (153,246)	$ —	$ —
Derivative related liabilities	(4,380)	(4,514)	—	(4,380)	—	—	—
Separate Account liabilities	(24,336,579)	(24,336,579)	(24,336,579)	—	—	—	—
Total liabilities	$ (24,494,205)	$ (24,494,340)	$ (24,336,579)	$ (4,380)	$ (153,246)	$ —	$ —

[1] Excludes approximately $11 million at March 31, 2024, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 3,608,395	$ 3,900,301	$ —	$ 3,002,289	$ 606,106	$ —	$ —
Common stocks - unaffiliated	9,124	9,124	5,681	—	3,443	—	—
Mortgage loans	724,253	791,529	—	—	724,253	—	—
Cash, cash equivalents and short-term investments - unaffiliated	357,261	357,261	357,261	—	—	—	—
Cash, cash equivalents and short-term investments - affiliated	140,000	140,000	—	—	140,000	—	—
Derivative related assets	98,064	98,129	3,931	94,133	—	—	—
Contract loans	86,753	86,753	—	—	86,753	—	—
Surplus debentures	41,383	41,836	—	41,383	—	—	—
Separate Account assets [1]	23,294,728	23,294,728	23,294,728	—	—	—	—
Total assets	$ 28,359,961	$ 28,719,661	$ 23,661,601	$ 3,137,805	$ 1,560,555	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (153,536)	$ (156,536)	$ —	$ —	$ (153,536)		$ —
Derivative related liabilities	(30,011)	(30,077)	—	(30,011)	—	—	—
Separate Account liabilities	(23,294,728)	(23,294,728)	(23,294,728)	—	—	—	—
Total liabilities	$ (23,478,275)	$ (23,481,341)	$ (23,294,728)	$ (30,011)	$ (153,536)	$ —	$ —

[1] Excludes approximately $(11) million, at December 31, 2023, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of cash, cash equivalents and short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

The carrying amounts of the liability for deposit-type contracts and Separate Account liabilities approximate their fair values.

D. At March 31, 2024, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 15, 2024.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.

   a. For the periods ended March 31, 2024 and December 31, 2023, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $7,735,162 and $18,386,767, respectively.

   b. For the periods ended March 31, 2024 and December 31, 2023, the total amount of reinsurance credit taken for this agreement was $9,791,345 and $23,274,388, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")

The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2023 were $4.8 million. As of March 31, 2024, $0.0 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0.0 million prior-year development from December 31, 2023 to March 31, 2024. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
AML was purchased by Talcott Resolution Life, Inc. ("TLI") from TL and as such, AML is now wholly-owned by TLI. Schedule Y reflects AML's new position in the organizational chart.

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. 12/31/2022

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. 12/31/2017

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). 05/10/2019

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

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 [X] No [ ] N/A [ ]

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
Talcott Resolution Distribution Company, Inc.	Hartford CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $186,130,697 of cash and bonds pledged as collateral for derivative activity; $3,443,100 of FHLB capital stock; $114,656,779, pledged as collateral for FHLB activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 31,364,591

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 10,659,558	$ 10,747,345
14.24	Short-Term Investments	$ 140,000,000	$ 140,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 7,639,315	$ 11,081,910
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 158,298,873	$ 161,829,255
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. $

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

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

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
JPMorgan Chase Bank N.A.	4 Chase Metro Tech Center 16th Floor Brooklyn NY 11245
The Bank of New York Mellon	101 Barclay Street 8 West New York NY 10286
Federal Home Loan Bank of Boston	800 Boylston St. Boston MA 02199

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
PGIM Inc.	U
Sixth Street Insurance Solutions, LP	A

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

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 [X] No [ ]

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
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
105676	PGIM Inc.	5493009SX8QJBZYIGB87	SEC	DS
317703	Sixth Street Insurance Solutions, LP	549300XV81PTBGKNGO44	SEC	DS

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

18.2 If no, list exceptions:

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

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

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	$
	1.13 Commercial Mortgages	$ 655,144,608
	1.14 Total Mortgages in Good Standing	$ 655,144,608
	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	$
	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	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 655,144,608
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	$
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

	States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	1,675,013	444,464	98	39,684	2,159,259	
2.	Alaska	AK	L	149,577	384,224		26,041	559,842	
3.	Arizona	AZ	L	3,709,463	881,799	1,052	10,800	4,603,114	
4.	Arkansas	AR	L	1,688,308	208,260	(202)	3,998	1,900,364	
5.	California	CA	L	17,985,267	4,320,650	1,943	195,163	22,503,023	
6.	Colorado	CO	L	3,041,759	1,305,477	361	11,266	4,358,863	
7.	Connecticut	CT	L	2,190,177	1,311,045	89	35,693	3,537,004	
8.	Delaware	DE	L	763,704	651,066		2,030	1,416,800	
9.	District of Columbia	DC	L	355,808	2,000,025		3,900	2,359,733	
10.	Florida	FL	L	12,127,101	1,663,064	1,364	132,686	13,924,215	
11.	Georgia	GA	L	3,688,591	336,147	(101)	18,177	4,042,814	
12.	Hawaii	HI	L	632,852	32,788	159	10,850	676,649	
13.	Idaho	ID	L	494,732	47	35	27,528	522,342	
14.	Illinois	IL	L	7,894,374	1,807,187	68	256,183	9,957,812	
15.	Indiana	IN	L	1,985,140	203,211	1,115	8,203	2,197,669	
16.	Iowa	IA	L	1,515,614	1,105,238	2,383	49,259	2,672,494	
17.	Kansas	KS	L	1,410,834	42,379	114	32,570	1,485,897	
18.	Kentucky	KY	L	1,737,675	61,037	(1,450)	26,164	1,823,426	
19.	Louisiana	LA	L	2,842,833	192,599	1,035	69,127	3,105,594	
20.	Maine	ME	L	274,813		128	35,518	310,459	
21.	Maryland	MD	L	4,586,932	706,396		14,468	5,307,796	
22.	Massachusetts	MA	L	2,254,301	1,368,947		92,623	3,715,871	
23.	Michigan	MI	L	4,038,340	1,550,620	2,256	117,446	5,708,662	
24.	Minnesota	MN	L	3,676,162	542,037	2,599	50,650	4,271,448	
25.	Mississippi	MS	L	983,233	175,303	232	15,688	1,174,456	
26.	Missouri	MO	L	3,848,804	1,154,327	700	40,140	5,043,971	
27.	Montana	MT	L	229,609	38	46	66,900	296,593	
28.	Nebraska	NE	L	1,265,371	135,111	831	13,046	1,414,359	
29.	Nevada	NV	L	850,695	322,067	141	7,590	1,180,493	
30.	New Hampshire	NH	L	554,180	58		3,561	557,799	
31.	New Jersey	NJ	L	3,727,138	155,993	35	125,894	4,009,060	
32.	New Mexico	NM	L	576,703	64,421	175	3,276	644,575	
33.	New York	NY	N	1,933,872		(36)	8,350	1,942,186	
34.	North Carolina	NC	L	7,356,779	1,713,429	(1,962)	66,933	9,135,179	
35.	North Dakota	ND	L	619,969	297	71	67,424	687,761	
36.	Ohio	OH	L	4,577,154	391,674	433	27,839	4,997,100	
37.	Oklahoma	OK	L	1,428,525	190,161	958	94,933	1,714,577	
38.	Oregon	OR	L	1,034,854	454,320	311	3,875	1,493,360	
39.	Pennsylvania	PA	L	5,862,420	2,932,383	80	185,419	8,980,302	
40.	Rhode Island	RI	L	286,379	75	170	2,800	289,424	
41.	South Carolina	SC	L	1,898,987	1,067,424	(4,233)	5,173	2,967,351	
42.	South Dakota	SD	L	1,014,362	323,078	82	15,520	1,353,042	
43.	Tennessee	TN	L	3,450,139	327,594	688	13,155	3,791,576	
44.	Texas	TX	L	11,748,186	2,777,716	370	151,139	14,677,411	
45.	Utah	UT	L	714,864	168,754	(367)	13,644	896,895	
46.	Vermont	VT	L	361,786	91,037		13,350	466,173	
47.	Virginia	VA	L	4,092,925	1,108,316	482	151,172	5,352,895	
48.	Washington	WA	L	3,012,355	473,321	268	38,173	3,524,117	
49.	West Virginia	WV	L	1,092,005	610	357	9,997	1,102,969	
50.	Wisconsin	WI	L	3,554,910	682,731	6,829	93,568	4,338,038	
51.	Wyoming	WY	L	168,185			1,050	169,235	
52.	American Samoa	AS	N						
53.	Guam	GU	N	2,420				2,420	
54.	Puerto Rico	PR	L	18,158			8,000	26,158	
55.	U.S. Virgin Islands	VI	L	481				481	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	20,070				20,070	
58.	Aggregate Other Aliens	OT	XXX	278,132				278,132	
59.	Subtotal		XXX	147,283,020	35,828,945	19,707	2,517,636	185,649,308	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	369				369	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	436,824	2,043	409		439,276	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	147,720,213	35,830,988	20,116	2,517,636	186,088,953	
96.	Plus Reinsurance Assumed		XXX	10,297,543	1,312,810		603,582	12,213,935	
97	Totals (All Business)		XXX	158,017,756	37,143,798	20,116	3,121,218	198,302,888	
98.	Less Reinsurance Ceded		XXX	158,291,085	17,035,928		3,875,347	179,202,360	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(273,329)	20,107,870	20,116	(754,129)	19,100,528	
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	278,132				278,132	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	278,132				278,132	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
4. Q - Qualified - Qualified or accredited reinsurer
5. N - None of the above - Not allowed to write business in the state 5

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU		98-1578697	Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU		98-1673007	Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU		98-1673064	Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU		98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM		98-1652614	Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE		86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE		82-3930622	Talcott Financial Group GP, LLC	100%
Talcott Acquisition, Inc.	DE		82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Talcott Acquisition, Inc.	100%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life, Inc.	100%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Administration Services Company, LLC	DE		45-4036343	TR Re, Ltd.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	TR Re, Ltd.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	CT		06-1120503	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life Insurance Company	100%
21 Church Street R, LLC	DE		83-2918805	Talcott Resolution Life Insurance Company	100%
Talcott US Holdings, Ltd.	BMU			Talcott Financial Group, Ltd.	100%

[1] Pursuant to the operating agreement of TAO Insurance Holdings, LLC, Alan Waxman, as a member of TAO Insurance Holdings, LLC, has the authority to appoint the managing member of TAO Insurance Holdings, LLC and has appointed A. Michael Muscolino.

[2] TAO Insurance Holdings, LLC is the managing member of TAO Sutton Parent, LLC, which in turn is a non-voting member of TAO Sutton Holdings, LLC. Sixth Street TAO Partners, L.P., Sixth Street TAO Partners (A), L.P., Sixth Street TAO Partners (B), L.P., Sixth Street TAO Partners (C), L.P., Sixth Street TAO Partners (D), L.P., Sixth Street TAO Partners (E), L.P., Sixth Street TAO Partners (F), L.P., Super TAO MA, L.P., Super TAO Contingent MA, L.P., Knight TAO, L.P., and PSERS TAO Partners Parallel Fund, L.P. (collectively, "Sixth Street TAO") are non-voting members of TAO Sutton Parent, LLC. Certain of the entities that comprise Sixth Street TAO are indirect owners of Klaverblad Levensverzekering N.V., Lifetri Uitvaartverzekeringen N.V., and Lifetri Verzekeringen N.V.

[3] In addition to Sixth Street TAO, certain investers ("Co-Investors") invested in the Domestic Insurers outside of Sixth Street TAO. All Co-Investors are passive investors and do not own any voting securities of the Domestic Insurers or of any of the other entities in this organizational chart and do not have the ability to appoint directors of Talcott Financial Group Investments, LLC or the Domestic Insurers.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4926	Talcott Holdings Grp	00000	86-1856539				Talcott Financial Group GP, LLC	DE	UIP	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3930622				Talcott Holdings, LP	DE	UIP	Talcott Financial Group GP, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3950446				Talcott Acquisition, Inc.	DE	UIP	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UIP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re Ltd.		UIP	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA	Talcott Administration Services Company, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	UDP	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	83-2918805				21 Church Street R, LLC	DE	NIA	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	

Asterisk	Explanation

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?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. This supplement is not applicable for this company.

2. This supplement is not applicable for this company.

3. This supplement is not applicable for this company.

5. This supplement is not applicable for this company.

6. This supplement is not applicable for this company.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 1 1 5 3 2 0 2 4 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 1 1 5 3 2 0 2 4 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 1 1 5 3 2 0 2 4 4 4 5 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 1 1 5 3 2 0 2 4 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 1 1 5 3 2 0 2 4 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Interest on policy or contract funds due or accrued	25,084	21,097
2505.	Derivative collateral liability	1,117,000	1,217,000
2506.	Payable for repurchase agreements		99,275,837
2507.	Miscellaneous liabilities	(4,888,753)	(4,925,258)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(3,746,669)	95,588,676

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	791,529,037	994,929,174
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	315	20,605,205
	2.2 Additional investment made after acquisition	19,065,475	49,481,628
3.	Capitalized deferred interest and other	985,330	2,821,529
4.	Accrual of discount	33,530	1,005,171
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(15,037,685)	(7,828,471)
7.	Deduct amounts received on disposals	141,427,189	269,464,752
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,204	20,447
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	655,144,609	791,529,037
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	655,144,609	791,529,037
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	655,144,609	791,529,037

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	526,198,323	595,830,409
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,765	9,167,995
	2.2 Additional investment made after acquisition	10,782,023	36,036,427
3.	Capitalized deferred interest and other		
4.	Accrual of discount	7,779	51,254
5.	Unrealized valuation increase/(decrease)	2,495,376	(55,807,716)
6.	Total gain (loss) on disposals	186,101	55,274,180
7.	Deduct amounts received on disposals	9,871,525	113,734,324
8.	Deduct amortization of premium and depreciation	8,464	32,930
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,509,044	586,972
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	528,304,334	526,198,323
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	528,304,334	526,198,323

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	3,920,084,246	4,182,336,129
2.	Cost of bonds and stocks acquired	76,056,662	192,283,362
3.	Accrual of discount	2,902,206	8,842,519
4.	Unrealized valuation increase/(decrease)	583,871	4,667,835
5.	Total gain (loss) on disposals	(6,416,110)	(8,047,588)
6.	Deduct consideration for bonds and stocks disposed of	196,463,205	445,714,380
7.	Deduct amortization of premium	3,292,584	14,137,427
8.	Total foreign exchange change in book/adjusted carrying value	(446,198)	935,784
9.	Deduct current year's other than temporary impairment recognized		1,351,669
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		269,680
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,793,008,888	3,920,084,246
12.	Deduct total nonadmitted amounts	2,638,309	2,642,943
13.	Statement value at end of current period (Line 11 minus Line 12)	3,790,370,579	3,917,441,303

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,267,911,645	53,107,373	96,905,576	11,796,749	2,235,910,191			2,267,911,645
2. NAIC 2 (a)	1,723,898,821	23,532,590	102,017,522	(26,749,036)	1,618,664,853			1,723,898,821
3. NAIC 3 (a)	48,111,470	3,540,877	5,444,472	13,696,579	59,904,454			48,111,470
4. NAIC 4 (a)	24,066		52,432	218,361	189,995			24,066
5. NAIC 5 (a)	340,258		14,557	379,150	704,851			340,258
6. NAIC 6 (a)	14,501			(14,478)	23			14,501
7. Total Bonds	4,040,300,761	80,180,840	204,434,559	(672,675)	3,915,374,367			4,040,300,761
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	4,040,300,761	80,180,840	204,434,559	(672,675)	3,915,374,367			4,040,300,761

(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 $ 2,462,288 ; NAIC 2 $ 140,000,000 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	142,462,288	XXX	142,463,164	23,706	3,214

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	140,000,000	5,999,595
2.	Cost of short-term investments acquired	4,282,618	202,999,943
3.	Accrual of discount		57
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,818,034	68,999,595
7.	Deduct amortization of premium	2,296	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	142,462,288	140,000,000
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	142,462,288	140,000,000

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)	68,052,167
2.	Cost Paid/(Consideration Received) on additions	70,074,126
3.	Unrealized Valuation increase/(decrease)	(25,590,519)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(82,685,007)
6.	Considerations received/(paid) on terminations	(51,150,958)
7.	Amortization	279,822
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(14,417)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	81,267,130
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	81,267,130

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				8,230,897
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				102,347
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(391,063)			
	3.14 Section 1, Column 18, prior year		(391,063)	(391,063)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(391,063)			
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments		(391,063)	(391,063)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				8,333,244
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				8,333,244

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	5,893,862	5,895,647	4,324,745	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,785	(575,547)	20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND 4.187% DUE 10/1/2049 A01	1G.G FE	5,893,862	4,900,292
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,445,586	2,446,220	2,140,210	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	741	(238,816)	22535G-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR SUBABS21-3A144A 1.63% DUE 9/15/2030 MO-15	1F.F FE	2,445,479	2,379,026
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	14,673,514	15,327,514	14,129,065	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	4,444	(1,432,898)	29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP_BND 6 1/2% DUE 2/1/2042 FA1	2B.B FE	15,323,070	15,561,963
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	5,962,338	5,961,877	4,778,616	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,806	(582,234)	33767W-AL-7	FKH_21-SFR1 SENIORCMBS21-SFR1144A 2.489% DUE 8/17/2038 MO-1	2C.C FE	5,960,071	5,360,850
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,162,876	6,164,823	5,395,451	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,867	(601,817)	61765T-AE-3	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSENIORCMBS15-C25 3.372% DUE 10/15/2048 MO-1	1A.A FE	6,162,956	5,997,268
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	3,912,937	4,820,790	3,791,198	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,185	(382,106)	64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BND REV 6.011% DUE 6/15/2042 JD15	1B.B FE	4,819,605	4,173,304
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	9,782,343	9,784,667	8,355,643	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	2,963	(955,265)	66981P-AE-8	CONTINENTAL CREDIT CARD ABS LL ABS_ABS _21-A 144A 3.49% DUE 12/17/2029 MO-15	1F.F FE	9,781,704	9,310,908
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	195,647	193,472	107,558	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	59	(19,105)	698299-BB-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 4.3% DUE 4/29/2053 A029	2C.C FE	193,413	126,663
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,382,000	2,337,071	1,922,080	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	721	(232,607)	912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1A.A	2,336,350	2,154,687
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,345,072	1,286,337	905,145	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	407	(131,349)	912810-RU-4	UNITED STATES TREASURY SENIOR GOVT_BND 2 7/8% DUE 11/15/2046 MN15	1A.A	1,285,930	1,036,494
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,560,284	1,593,073	906,860	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	473	(152,365)	912810-SX-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/8% DUE 5/15/2051 MN15	1A.A	1,592,600	1,059,225
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	37,662,020	36,955,146	19,656,498	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	11,407	(3,677,772)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A	36,943,739	23,334,270
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,065,053	7,518,202	6,524,744	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,837	(592,265)	91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND 6 7/8% DUE 2/15/2038 FA15	1F.F FE	7,516,365	7,117,009
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,956,469	1,952,513	1,540,124	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	593	(191,053)	95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUBSUBCMBS16-LC24 3.621% DUE 10/15/2049 MO-1	1A.A	1,951,920	1,731,177
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	14,259,363	11,512,294	5,791,476	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,043	(4,670,377)	07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND 144A 4.7% DUE 7/15/2064 JJ15	2B.B FE	11,507,251	10,461,853
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	15,198,747	17,932,040	14,188,674	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,375	(4,978,054)	313309-AP-1	FEDEX CORP SENIOR CORP_BND 7.6% DUE 7/1/2097 JJ1	2B.B FE	17,926,665	19,166,728
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	5,817,435	5,819,492	3,198,742	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	2,057	(1,905,388)	882484-AA-6	TEXAS HEALTH RESOURCES SENIOR CORP_BND 4.33% DUE 11/15/2055 MN15	1C.C FE	5,817,435	5,104,130
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	11,951,851	12,203,626	4,199,124	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	4,227	(3,914,596)	912810-SX-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/8% DUE 5/15/2051 MN15	1A.A	12,199,399	8,113,720
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	16,860,734	16,545,132	4,924,005	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,962	(5,522,405)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A	16,539,170	10,446,410
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	7,007,755	7,025,889	4,415,435	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	2,478	(2,295,254)	95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSENIORCMBS16-LC25 3.374% DUE 12/15/2059 MO-1	1A.A FE	7,023,411	6,710,689
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	28,904,115	28,914,336	13,101,029	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	10,221	(9,466,980)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 201 SECURED CORP_BND 3 7/8% DUE 9/15/2061 MO-15	1B.B PL	28,904,115	22,568,009
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	14,470,059	15,093,739	11,795,031	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	314,960	327,703	20826F-BD-7	CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15	1F.F FE	14,778,779	11,467,328

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	8,585,107	8,768,185	9,292,383	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	186,866	194,427	26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP_BND 6% DUE 1/15/2038 JJ15	1F.F FE	8,581,319	9,097,956
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	10,731,383	11,008,345	11,484,685	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	233,582	243,034	45138L-AS-2	IDAHO POWER COMPANY SECURED CORP_BND 6.3% DUE 6/15/2037 JD15	1F.F FE	10,774,763	11,241,651
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	10,687,996	10,920,634	10,902,071	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	232,638	242,051	49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND 5.803% DUE 4/1/2035 A01	2B.B FE	10,687,996	10,660,020
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	12,831,503	13,110,797	13,220,470	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	279,294	290,595	67704L-AA-9	OGLETHORPE POWER CORPORATION SECURED MUNITAX_BND REV 144A 5.534% DUE 1/1/2035 JJ1	2A.A FE	12,831,503	12,929,875
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	7,352,728	7,514,311	7,440,346	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	160,042	166,517	693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR ABS_ABS _22-B 5.099% DUE 6/1/2054 JD1	1A.A FE	7,354,269	7,273,829
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	3,142,334	3,135,208	2,529,135	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	68,398	71,164	78409V-BM-5	S&P GLOBAL INC SENIOR CORP_BND 3.9% DUE 3/1/2062 MS1	1G.G FE	3,066,810	2,457,971
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	2,307,824	2,356,239	2,279,885	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	50,234	52,265	89616Q-AF-8	TRICON RESIDENTIAL TRUST TCN_2 SUBSUBCMBS22-SFR1144A 5.739% DUE 4/17/2039 MO-1	2C.C FE	2,306,005	2,227,620
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	25,341,757	25,407,683	23,497,316	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	551,596	573,915	912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1A.A	24,856,087	22,923,401
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	55,416,586	39,099,738	29,597,572	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	1,206,214	1,255,019	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	37,893,524	28,342,553
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	10,615,992	9,951,846	6,635,726	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	231,071	240,420	912810-SU-3	UNITED STATES TREASURY SENIOR GOVT_BND 1 7/8% DUE 2/15/2051 FA15	1A.A	9,720,775	6,395,306
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	41,540,838	41,076,283	25,821,465	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	904,190	940,775	912810-TB-4	UNITED STATES TREASURY SENIOR GOVT_BND 1 7/8% DUE 11/15/2051 MN15	1A.A	40,172,093	24,880,690
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	29,540,151	30,183,131	30,446,068	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	642,980	668,996	BHM01E-HR-9	ALLETE INC SECURED CORP_BND 5.69% DUE 3/1/2036 MS1	1E.E FE	29,540,151	29,777,072
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	13,743,223	14,042,362	11,660,439	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	299,139	311,243	BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP_BND 4.49% DUE 6/30/2051 JD30	2A.A FE	13,743,223	11,349,196
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	3,692,519	3,772,891	2,492,559	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	80,372	83,624	BHM262-3R-1	YANKEE GAS SERVICES CO CORP_BND 2.9% DUE 9/15/2050 MS15	1F.F	3,692,519	2,408,935
9999999999 - Totals				437,631,553	323,391,573	XXX	XXX	XXX	5,507,227	(36,856,505)	XXX	XXX	XXX	432,124,326	360,248,078

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	436,266,914							3	436,266,914
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,394,577	XXX		XXX		XXX		XXX	1,394,577
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	29,938	XXX		XXX		XXX		XXX	29,938
7. Ending Inventory	3	437,631,553							3	437,631,553

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	81,267,135	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,333,244	
3.	Total (Line 1 plus Line 2)		89,600,379
4.	Part D, Section 1, Column 6	94,114,324	
5.	Part D, Section 1, Column 7	(4,513,945)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	22,748,009	
8.	Part B, Section 1, Column 13	(1,250)	
9.	Total (Line 7 plus Line 8)		22,746,759
10.	Part D, Section 1, Column 9	86,525,669	
11.	Part D, Section 1, Column 10	(63,777,660)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1,250)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	256,363,228	
14.	Part B, Section 1, Column 20	1,298,000	
15.	Part D, Section 1, Column 12	256,363,228	
16.	Total (Line 13 plus Line 14 minus Line 15)		1,298,000

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	279,274,335	293,201,271
2.	Cost of cash equivalents acquired	495,571,123	3,451,984,254
3.	Accrual of discount		2,724,229
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(6)	
6.	Deduct consideration received on disposals	498,534,206	3,468,635,419
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	276,311,246	279,274,335
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	276,311,246	279,274,335

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 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 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	8 Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depre-ciation	 10 Current Year's Other-Than-Temporary Impairment Recognized	 11 Current Year's Change in Encum-brances	 12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	 13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	14 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encum-brances	20 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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
770000727	MCCOOK	IL		10/05/2022	8.376		710,639	32,795,992
770000730	DENVER	CO		08/23/2023	7.976		1,532,016	20,407,465
770000744	DANIA BEACH	FL		06/13/2023	8.326		6,553,364	66,000,000
770000749	COTTAGE GROVE	MN		12/02/2022	8.326		26,771	6,998,199
770000750	ROCHESTER	MN		12/02/2022	8.326		580,883	9,421,503
770000751	EAST HANOVER	NJ		04/20/2023	8.326		1,284,647	25,454,603
770000752	LAKELAND	FL		09/26/2022	8.569		1,592,389	50,335,039
770000755	MESA	AZ		11/07/2023	9.076		6,784,766	58,224,842
770000793	HOUSTON	TX		03/01/2024	9.226	315		19,701,250
0599999. Mortgages in good standing - Commercial mortgages-all other						315	19,065,475	289,338,893
0899999. Total Mortgages in good standing						315	19,065,475	289,338,893
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						315	19,065,475	289,338,893

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				Book Value/ Recorded Investment	8	9	10	11	12	13	Book Value/ Recorded Investment				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
770000470	DENVER	CO		02/01/2018	01/18/2024	25,825,000							25,825,000	25,825,000			
0199999. Mortgages closed by repayment						25,825,000							25,825,000	25,825,000			
770000046	BALTIMORE	MD		11/15/2017		115,666							115,666	115,666			
770000328	SAN BRUNO	CA		01/08/2020		151,563							151,563	151,563			
770000339	WASHINGTON	DC		09/21/2017		161,411							161,411	161,411			
770000348	CARLSBAD	CA		04/03/2012		203,805							203,805	203,805			
770000394	IRVINE	CA		02/01/2018		329,657							329,657	329,657			
770000396	NEW YORK	NY		05/10/2019		36,204							36,204	36,204			
770000418	SAN DIEGO	CA		02/01/2018		131,642							131,642	131,642			
770000467	CHARLOTTE	NC		02/01/2018		182,614							182,614	182,614			
770000469	MULTI-CITY	NJ		11/01/2016		51,791							51,791	51,791			
770000502	FORT WORTH	TX		02/01/2018		185,361							185,361	185,361			
770000516	ARLINGTON	TX		06/28/2018		62,579							62,579	62,579			
770000520	HOUSTON	TX		04/27/2018		22,959							22,959	22,959			
770000526	LINTHICUM	MD		08/29/2018		72,366							72,366	72,366			
770000534	MULTI-CITY	US		09/24/2018		8,473							8,473	8,473			
770000556	MULTI-CITY	WI		02/11/2020		49,352							49,352	49,352			

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
770000560	SAN JOSE	CA		10/01/2019		44,639							44,639	44,639			
770000592	RICHMOND	VA		09/25/2020		13,817							13,817	13,817			
770000612	IRVINE	CA		06/01/2021		50,025							50,025	50,025			
770000615	IRVINE	CA		07/01/2021		11,956							11,956	11,956			
770000658	AURORA	CO		07/01/2021		129,618							129,618	129,618			
770000677	NEWPORT BEACH	CA		12/01/2021		5,514							5,514	5,514			
770000686	SEATTLE	WA		10/05/2021		928,364							928,364	928,364			
770000696	BRASELTON	GA		10/03/2022		165,696							165,696	165,696			
770000699	MINNEAPOLIS	MN		12/17/2021		29,741							29,741	29,741			
770000726	OGDEN	UT		05/18/2022		35,695							35,695	35,695			
0299999. Mortgages with partial repayments						3,180,508							3,180,508	3,180,508			
770000362	MULTI-CITY	TX		06/25/2012	01/24/2024	4,275,000							4,275,000	4,200,582		(74,418)	(74,418)
770000418	SAN DIEGO	CA		02/01/2018	01/24/2024	20,000,000							20,000,000	18,740,165		(1,259,835)	(1,259,835)
770000518	MULTI-CITY	US		05/10/2018	02/13/2024	20,000,000							20,000,000	18,598,099		(1,401,901)	(1,401,901)
770000534	MULTI-CITY	US		09/24/2018	01/24/2024	6,076,241							6,076,241	5,799,747		(276,495)	(276,495)
770000540	DALLAS	TX		04/08/2019	01/24/2024	4,300,000							4,300,000	3,971,549		(328,451)	(328,451)
770000552	DENVER	CO		12/02/2019	01/24/2024	12,000,000							12,000,000	10,684,618		(1,315,382)	(1,315,382)
770000599	NAPLES	FL		09/24/2020	01/24/2024	9,400,000							9,400,000	7,972,957		(1,427,043)	(1,427,043)
770000615	IRVINE	CA		07/01/2021	01/24/2024	6,628,684							6,628,684	5,453,310		(1,175,373)	(1,175,373)
770000630	MULTI-CITY	IL		03/17/2021	01/24/2024	5,000,000							5,000,000	4,432,036		(567,964)	(567,964)
770000637	HERNDON	VA		04/07/2021	01/24/2024	1,650,000							1,650,000	1,336,073		(313,927)	(313,927)
770000639	BURKE	VA		04/07/2021	01/24/2024	1,600,000							1,600,000	1,298,541		(301,459)	(301,459)
770000643	BALTIMORE	MD		04/07/2021	01/24/2024	1,400,000							1,400,000	1,164,681		(235,319)	(235,319)
770000649	AGOURA HILLS	CA		04/07/2021	01/24/2024	1,400,000							1,400,000	1,131,243		(268,757)	(268,757)
770000651	SAN BRUNO	CA		04/07/2021	01/24/2024	2,100,000							2,100,000	1,699,382		(400,618)	(400,618)
770000653	WALNUT CREEK	CA		04/07/2021	01/24/2024	1,900,000							1,900,000	1,579,348		(320,651)	(320,651)
770000671	MULTI-CITY	FL		08/05/2021	02/13/2024	14,600,000							14,600,000	12,046,657		(2,553,343)	(2,553,343)
770000677	NEWPORT BEACH	CA		12/01/2021	01/24/2024	3,129,441							3,129,441	2,605,968		(523,474)	(523,474)
770000691	COPPELL	TX		10/07/2021	01/24/2024	8,600,000							8,600,000	6,926,988		(1,673,012)	(1,673,012)
770000703	SACRAMENTO	CA		07/01/2022	01/24/2024	3,400,000							3,400,000	2,779,737		(620,263)	(620,263)
0399999. Mortgages disposed						127,459,366							127,459,366	112,421,681		(15,037,685)	(15,037,685)
0599999 - Totals						156,464,874							156,464,874	141,427,189		(15,037,685)	(15,037,685)

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
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	AEA INVESTORS		03/29/2018	3		432,054		1,671,787	0.799
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	ARLINGTON CAPITAL PARTNERS		08/26/2019	3		348,043		1,330,086	0.553
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY	THE BLACKSTONE GROUP		03/01/2018	13		508,572		4,845,051	0.669
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAROUSEL CAPITAL		04/21/2021	3		27,156		2,829,754	0.643
BHM281-M0-9	CENTURY HCC CO-INVEST LP	BOSTON	MA	CENTURY EQUITY PARTNERS		12/29/2020	3		95,817			5.998
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		11,407		251,926	0.767
BHM2MZ-FR-7	CIVC PARTNERS FUND VII LP	CHICAGO	IL	CIVC PARTNERS		01/18/2024	3	23,765	336,849		5,264,386	1.018
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CORTEC GROUP		12/11/2019	3		29,633		1,227,098	0.745
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	HARBOURVEST PARTNERS		10/08/2020	3		640,000		4,080,000	0.217
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS IV LP	NEW YORK	NY	GRAYCLIFF PARTNERS		09/11/2020	3		170,413		3,087,934	3.544
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	GRIDIRON CAPITAL		05/06/2020	3		241,217		485,309	1.106
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		06/21/2022	3		824,362		3,718,745	1.306
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	LEXINGTON PARTNERS		03/29/2018	3		57,139		5,003,030	0.245
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	LINCOLNSHIRE MANAGEMENT		02/01/2018	3		29,940			1.000
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	MONOMOY CAPITAL PARTNERS		12/09/2021	3		266,276		2,935,562	0.464
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE PARTNERS		06/01/2021	3		1,738,889		1,089,237	2.104
BHM0LT-ZL-7	SILVER OAK SERVICES PARTNERS II LP	EVANSTON	IL	SILVER OAK SERVICES PARTNERS		03/01/2018	3		231,300		1,162,673	3.495
BHM22R-5C-1	UPFRONT GROWTH III LP	LOS ANGELES	CA	UPFRONT VENTURES		12/24/2019	1		133,273		855,294	2.817
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	UPFRONT VENTURES		02/01/2018	3		32,646		9,350,964	4.918
BHM2BE-9L-6	UPFRONT VII LP	SANTA MONICA	CA	UPFRONT VENTURES		09/16/2021	1		113,158		3,172,215	1.947
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG PARTNERS		03/29/2018	3		141,931		1,242,059	3.657
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG PARTNERS		10/14/2021	3		565,264		1,696,522	0.466
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WINDPOINT PARTNER		02/26/2020	3		68,864		2,875,251	0.805
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HSIII) LP	LOS ANGELES	CA	OAKTREE CAPITAL MANAGEMENT		02/15/2022	3		13,038			0.958
1999999. Joint Venture Interests - Common Stock - Unaffiliated								23,765	7,057,241		58,174,883	XXX
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS				08/04/2023	10		3,724,782			3.000
2699999. Joint Venture Interests - Other - Affiliated									3,724,782			XXX
6099999. Total - Unaffiliated								23,765	7,057,241		58,174,883	XXX
6199999. Total - Affiliated									3,724,782			XXX
6299999 - Totals								23,765	10,782,023		58,174,883	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	DISTRIBUTION	03/29/2018	02/15/2024	3,595,834							3,595,834	2,617,481				
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	DISTRIBUTION	08/26/2019	03/27/2024	2,741,219							2,741,219	874,944				
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY	DISTRIBUTION	03/01/2018	02/28/2024	267,632							267,632					
BHM05J-QC-7	BUNKER HILL CAPITAL II LP	BOSTON	MA	DISTRIBUTION	03/29/2018	01/01/2024	210,761							210,761					

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	DISTRIBUTION	07/27/2021	03/29/2024	196,760							196,760	180,333				
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	DISTRIBUTION	10/08/2020	03/21/2024	157,600							157,600	50,052				
BHM299-RV-8	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2018 RCA	NEW YORK	NY	DISTRIBUTION	05/03/2021	02/06/2024	192,945							192,945	192,945				
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2021 RCA	NEW YORK	NY	DISTRIBUTION	03/01/2018	03/31/2024	1,169,376							1,169,376	1,173,656				
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	DISTRIBUTION	03/29/2018	02/02/2024	292,560							292,560					
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	09/11/2020	03/07/2024	5,944,296							5,944,296	919,875				
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	DISTRIBUTION	05/06/2020	01/25/2024	822,892							822,892	822,892				
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	DISTRIBUTION	12/18/2020	03/08/2024	79,245							79,245	79,245				
BHM02K-5A-4	GSO SPECIAL SITUATIONS FUND	NEW YORK	NY	DISTRIBUTION	06/01/2007	03/18/2024	144,196							144,196	84,875				
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	DISTRIBUTION	03/29/2018	03/20/2024	250,471							250,471	461				
BHM20C-LC-8	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP	NEW YORK	NY	DISTRIBUTION	04/20/2020	03/21/2024	544,436							544,436	273,414				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	DISTRIBUTION	03/29/2018	03/28/2024	702,879							702,879	693,216				
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	DISTRIBUTION	06/01/2021	03/25/2024	287,008							287,008	221,241				
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HSIII) LP	LOS ANGELES	CA	DISTRIBUTION	02/15/2022	03/25/2024	13,038							13,038					
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	06/21/2021	03/11/2024	470,322							470,322	520,236				
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	DISTRIBUTION	02/01/2018	03/28/2024	142,044							142,044	298,424				
BHM0L1-V7-3	VMG PARTNERS II LP	SAN FRANCISCO	CA	DISTRIBUTION	03/03/2020	01/09/2024	2,616							2,616					
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	DISTRIBUTION	03/29/2018	01/17/2024	228,886							228,886	163,365				
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	DISTRIBUTION	10/14/2021	02/12/2024	422,683							422,683	422,683				
BHM27R-3Z-7	CENTURY DOXA CO-INVEST LP	BOSTON	MA	DISTRIBUTION	12/04/2020	12/28/2023	(2,562,726)							(2,562,726)			186,101	186,101	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							16,316,973							16,316,973	9,589,338		186,101	186,101	
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS			08/04/2023	03/28/2024	282,186							282,186	282,186				
2699999. Joint Venture Interests - Other - Affiliated							282,186							282,186	282,186				
6099999. Total - Unaffiliated							16,316,973							16,316,973	9,589,338		186,101	186,101	
6199999. Total - Affiliated							282,186							282,186	282,186				
6299999 - Totals							16,599,159							16,599,159	9,871,524		186,101	186,101	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30168A-AC-6	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		02/07/2024	VARIOUS		8,248,076	8,247,129	30,724	1.A FE
55817B-AC-6	MADISONPARKFUNDINGLTDMDPK_ MEZZANINABS24		03/27/2024	CITICORP SECURITIES MARKETS		6,750,000	6,750,000		1.F FE
71680@-DL-7	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/01/2024	PEREIRE TOD		1,448,588	1,413,384		1.C FE
71680@-DM-5	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/01/2024	PEREIRE TOD		25,802	25,175		2.B FE
71680@-DQ-6	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/16/2024	PEREIRE TOD		381,091	369,991		1.C FE
71680@-DR-4	PETROS FINANCE_24-S1 SENIOR ABS_ABS 7.		02/16/2024	PEREIRE TOD		6,788	6,590		2.B FE
BHM2Q4-PC-4	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/22/2024	TAXABLE EXCHANGE		3,540,877	3,740,741	28,926	3.C FE
056921-AG-4	BCC_24-2 ABS24-2144A 0.000% 07/15/37	D	03/28/2024	GOLDMAN SACHS & CO.		8,000,000	8,000,000		1.F FE
056921-AJ-8	BCC_24-2 ABS24-2144A 0.000% 07/15/37	D	03/28/2024	GOLDMAN SACHS & CO.		5,000,000	5,000,000		2.B FE
081928-AG-8	BSP_24-34A ABS24-34A144A 0.000% 07/25/	D	03/22/2024	GOLDMAN SACHS & CO.		5,500,000	5,500,000		1.F FE
26254K-AL-7	DRYDEN 119 CLO LTD DRSLF 2024 MEZZANINAB	D	03/14/2024	NOMURA SECURITIES INTL. INC.		5,000,000	5,000,000		2.B FE
29003F-AC-6	ELMWOOD CLO 27 LTD ELM27_24_3A MEZZANINA	D	03/26/2024	NOMURA SECURITIES INTL. INC.		7,500,000	7,500,000		1.F FE
29003W-AE-5	ELMWOOD CLO ELMW5_20-14 SENIORABS22-1144	D	03/21/2024	NATIXIS SA		5,997,000	6,000,000	78,412	1.E FE
481952-AJ-8	KKR_50 MEZZANINABS50144A 0.000% 04/20/	D	03/27/2024	BARCLAYS CAPITAL		5,000,000	5,000,000		2.B FE
67109Y-BJ-2	OHACREDITPARTNERSXIILTDOA MEZZANINABS15-	D	03/27/2024	J.P. MORGAN SECURITIES INC		8,500,000	8,500,000		2.B FE
87170B-AL-0	SYMP_24-43A MEZZANINABS24-43A144A 0.00	D	03/14/2024	MORGAN STANLEY & CO. INC		5,000,000	5,000,000		1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						75,898,222	76,053,010	138,062	XXX
2509999997. Total - Bonds - Part 3						75,898,222	76,053,010	138,062	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						75,898,222	76,053,010	138,062	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
018914-50-7	AB Discovery Value R Fund		03/31/2024	DIRECT WITH ISSUER		224			
298706-84-7	American Funds EuroPacific Growth R4 Fund		03/31/2024	DIRECT WITH ISSUER		92			
399874-84-1	American Funds Growth Fund of America R4 Fund		03/31/2024	DIRECT WITH ISSUER		21,625			
09661L-30-2	BNY Mellon S&P 500 Index Fund		03/31/2024	DIRECT WITH ISSUER	4.911	31,942			
354026-50-2	Franklin Mutual Shares R Fund		03/31/2024	DIRECT WITH ISSUER		434			
355148-82-6	Franklin Small Cap Value R Fund		03/31/2024	DIRECT WITH ISSUER		238			
354713-55-4	Franklin Strategic Income R Fund		03/31/2024	DIRECT WITH ISSUER		29			
416649-35-8	Hartford Capital Appreciation R4 Fund		03/31/2024	DIRECT WITH ISSUER		4,358			
416649-28-3	Hartford Dividend & Growth R4 Fund		03/31/2024	DIRECT WITH ISSUER	0.165	3,573			
416641-87-6	Hartford Growth Opportunities R4 Fund		03/31/2024	DIRECT WITH ISSUER	0.124	7			
416649-34-1	Hartford High Yield R4 Fund		03/31/2024	DIRECT WITH ISSUER		51			
416649-24-2	Hartford International Opportunities R4 Fund		03/31/2024	DIRECT WITH ISSUER		35			
416649-39-0	Hartford Small Company R4 Fund		03/31/2024	DIRECT WITH ISSUER					
416649-25-9	Hartford Total Return Bond R4 Fund		03/31/2024	DIRECT WITH ISSUER	0.605	2,944			
00141M-59-8	Invesco Main Street Mid Cap R Fund		03/31/2024	DIRECT WITH ISSUER					
00141L-50-9	Invesco Small Cap Equity R Fund		03/31/2024	DIRECT WITH ISSUER		17			
55272P-25-7	MFS Total Return Bond R3 Fund		03/31/2024	DIRECT WITH ISSUER		75			
552981-46-6	MFS Total Return R3 Fund		03/31/2024	DIRECT WITH ISSUER		92,491			
55273H-64-3	MFS Value R3 Fund		03/31/2024	DIRECT WITH ISSUER		250			
880208-84-8	Templeton Global Bond R Fund		03/31/2024	DIRECT WITH ISSUER	0.970	55			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						158,440	XXX		XXX
5989999997. Total - Common Stocks - Part 3						158,440	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						158,440	XXX		XXX
5999999999. Total - Preferred and Common Stocks						158,440	XXX		XXX
6009999999 - Totals						76,056,662	XXX	138,062	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA5		03/01/2024	PAYDOWN		2,689	2,689	2,684	2,678		11		11		2,689				14	09/20/2048	1.A
36179U-CB-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA5		03/01/2024	PAYDOWN		5,381	5,381	5,490	5,624		(244)		(244)		5,381				36	09/20/2048	1.A
36200Q-3L-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		03/01/2024	PAYDOWN		242	242	249	255		(13)		(13)		242				2	02/15/2032	1.A
36200R-YQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 570		03/01/2024	PAYDOWN		285	285	293	301		(16)		(16)		285				3	01/15/2032	1.A
36200U-WJ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 573		03/01/2024	PAYDOWN		73	73	75	76		(3)		(3)		73				1	09/15/2031	1.A
36200W-CB-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		03/01/2024	PAYDOWN		154	154	170	166		(12)		(12)		154				2	01/15/2032	1.A
36200X-JF-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 575		03/01/2024	PAYDOWN		217	217	243	247		(30)		(30)		217				2	12/15/2031	1.A
36200X-KN-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 575		03/01/2024	PAYDOWN		1,110	1,110	1,157	1,142		(32)		(32)		1,110				12	01/15/2032	1.A
36201C-6E-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		03/01/2024	PAYDOWN		247	247	272	265		(18)		(18)		247				3	03/15/2032	1.A
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		03/01/2024	PAYDOWN		267	267	271	272		(5)		(5)		267				3	01/15/2032	1.A
36201F-Q6-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		03/01/2024	PAYDOWN		636	636	653	663		(27)		(27)		636				7	05/15/2032	1.A
36201F-UH-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		03/01/2024	PAYDOWN		1,114	1,114	1,145	1,166		(53)		(53)		1,114				12	04/15/2032	1.A
36201F-UQ-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		03/01/2024	PAYDOWN		788	788	810	826		(38)		(38)		788				9	04/15/2032	1.A
36201F-X6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		03/01/2024	PAYDOWN		302	302	307	309		(7)		(7)		302				3	02/15/2032	1.A
36201H-WX-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 583		03/01/2024	PAYDOWN		2,274	2,274	2,332	2,322		(48)		(48)		2,274				25	06/15/2032	1.A
36201J-F6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		03/01/2024	PAYDOWN		142	142	146	151		(8)		(8)		142				2	05/15/2032	1.A
36201J-FD-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		03/01/2024	PAYDOWN		3,545	3,545	3,700	3,912		(368)		(368)		3,545				41	04/15/2032	1.A
36201L-7K-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		03/01/2024	PAYDOWN		636	636	666	690		(54)		(54)		636				7	08/15/2032	1.A
36201M-G8-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		03/01/2024	PAYDOWN		164	164	168	173		(9)		(9)		164				2	06/15/2032	1.A
36201M-JU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		03/01/2024	PAYDOWN		413	413	425	440		(27)		(27)		413				4	07/15/2032	1.A
36201M-LH-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		03/01/2024	PAYDOWN		456	456	493	494		(38)		(38)		456				5	08/15/2032	1.A
36201T-AM-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 592		03/01/2024	PAYDOWN		1,883	1,883	1,937	1,943		(60)		(60)		1,883				20	08/15/2032	1.A
36202E-AL-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		03/01/2024	PAYDOWN		5,865	5,865	6,030	6,022		(157)		(157)		5,865				57	09/20/2034	1.A
36202F-B4-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		320	320	342	350		(30)		(30)		320				3	10/20/2039	1.A
36202F-DB-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		903	903	926	928		(24)		(24)		903				7	12/20/2039	1.A
36202F-E6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		382	382	387	387		(5)		(5)		382				3	03/20/2040	1.A
36202F-EH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		14,069	14,069	14,179	14,189		(119)		(119)		14,069				104	02/20/2040	1.A
36202F-GW-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		1,480	1,480	1,516	1,521		(41)		(41)		1,480				11	06/20/2040	1.A
36202F-KN-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		30,840	30,840	32,656	32,992		(2,152)		(2,152)		30,840				241	09/20/2040	1.A
36202F-LP-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		739	739	779	787		(48)		(48)		739				5	10/20/2040	1.A
36209R-VG-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 479		03/01/2024	PAYDOWN		30	30	30	30		(1)		(1)		30					08/15/2030	1.A
36209Y-X4-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 485		03/01/2024	PAYDOWN		178	178	182	182		(3)		(3)		178				2	09/15/2031	1.A
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716		03/01/2024	PAYDOWN		36	36	37	37		(1)		(1)		36					06/15/2039	1.A
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722		03/01/2024	PAYDOWN		138	138	142	143		(5)		(5)		138				1	08/15/2039	1.A
3620A9-SH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 723		03/01/2024	PAYDOWN		299	299	308	308		(10)		(10)		299				2	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		03/01/2024	PAYDOWN		1,013	1,013	1,045	1,046		(33)		(33)		1,013				8	09/15/2039	1.A
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		03/01/2024	PAYDOWN		182	182	188	189		(6)		(6)		182				1	09/15/2039	1.A
36211C-2S-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 509		03/01/2024	PAYDOWN		156	156	158	159		(3)		(3)		156				2	07/15/2029	1.A
36213D-3C-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		03/01/2024	PAYDOWN		961	961	992	983		(21)		(21)		961				10	02/15/2032	1.A
36213E-AB-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		03/01/2024	PAYDOWN		775	775	809	808		(33)		(33)		775				8	05/15/2032	1.A
36213E-SK-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		03/01/2024	PAYDOWN		2,685	2,685	2,760	2,750		(65)		(65)		2,685				30	01/15/2032	1.A
36213E-YS-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		03/01/2024	PAYDOWN		193	193	210	204		(11)		(11)		193				2	04/15/2032	1.A
36213G-AL-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 553		03/01/2024	PAYDOWN		685	685	699	708		(22)		(22)		685				8	02/15/2032	1.A
36213G-TY-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 554		03/01/2024	PAYDOWN		88	88	90	92		(4)		(4)		88				1	11/15/2031	1.A
36213N-LL-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 559		03/01/2024	PAYDOWN		311	311	317	319		(8)		(8)		311				3	12/15/2031	1.A
36213U-C9-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		03/01/2024	PAYDOWN		12	12	12	13		(1)		(1)		12					11/15/2031	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	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36213X-SB-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		03/01/2024	PAYDOWN		935	935	1,001	968		(33)		(33)		935				10	04/15/2032	1.A
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		03/01/2024	PAYDOWN		31	31	32	33		(1)		(1)		31					05/15/2032	1.A
36213X-T6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		03/01/2024	PAYDOWN		989	989	1,016	1,033		(44)		(44)		989				12	05/15/2032	1.A
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		1,400	1,400	1,441	1,475		(75)		(75)		1,400				16	05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		8,038	8,038	8,222	8,378		(340)		(340)		8,038				90	09/15/2031	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		03/01/2024	PAYDOWN				759	471		(471)		(471)						10	12/16/2059	1.A
38380J-FE-3	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		03/01/2024	PAYDOWN				10,338	6,189		(6,189)		(6,189)						154	01/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.761% 11/16/60		03/01/2024	PAYDOWN				186											3	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		03/01/2024	PAYDOWN				836											14	11/16/2060	1.A
0109999999. Subtotal - Bonds - U.S. Governments						96,751	96,751	112,311	107,809		(11,055)		(11,055)		96,751				1,033	XXX	XXX
69377F-AC-0	PT FREEPORT INDONESIA SENIOR CORP_BND 14	D	02/06/2024	VARIOUS		7,736,000	8,046,000	8,046,000	8,046,000						8,046,000		(310,000)	(310,000)	146,983	04/14/2052	2.C FE
698299-AW-4	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	D	03/25/2024	MIZUHO INTERNATIONAL PLC		196,250	200,000	258,400	241,508		(713)		(713)		240,795		(44,545)	(44,545)	8,971	01/26/2036	2.C FE
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	D	03/26/2024	BANK OF AMERICA		3,870,900	6,600,000	4,626,650	4,648,147		3,811		3,811		4,651,958		(781,058)	(781,058)	173,828	07/23/2060	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						11,803,150	14,846,000	12,931,050	12,935,655		3,098		3,098		12,938,753		(1,135,603)	(1,135,603)	329,782	XXX	XXX
13033D-AF-2	CAHF_21-1 MUNIBNDREV 0.798% 11/20/35		03/01/2024	PAYDOWN			65,009	4,477	3,689		(3,689)		(3,689)						86	11/20/2035	2.A FE
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		03/25/2024	REDEMPTION 0.0001			37,344	2,538	3,503		(3,503)		(3,503)						51	03/25/2035	1.B FE
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		03/20/2024	REDEMPTION 34.0937		15,561	45,642	3,316	4,322		11,239		11,239		15,561				60	08/20/2036	2.B FE
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU		03/15/2024	RBC DOMINION SECURITIES INC.		794,067	708,318	884,533	817,501		(1,896)		(1,896)		815,605		(21,538)	(21,538)	14,660	12/01/2040	1.C FE
20753X-AB-0	CAS_22-R03 WHOLE_CMO _22-R03 144A 8.82		03/05/2024	MORGAN STANLEY & CO. INC		5,906,250	5,625,000	5,625,000	5,625,000						5,625,000		281,250	281,250	99,432	03/25/2042	1.A
20753Y-CK-6	CAS_22-R04 AGENCY_CMO _22-R04 144A 8.4		03/05/2024	BNP PARIBAS		6,173,983	5,945,455	5,980,611	5,974,055		(476)		(476)		5,973,579		200,404	200,404	100,341	03/25/2042	1.A
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		119	119	123	123		(4)		(4)		119				1	03/01/2032	1.A
31283H-UA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		197	197	203	203		(6)		(6)		197				2	12/01/2032	1.A
31283H-XH-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		81	81	84	84		(3)		(3)		81				1	06/01/2033	1.A
31283H-Y5-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		1,839	1,839	1,936	1,917		(78)		(78)		1,839				20	12/01/2033	1.A
31288F-6X-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C77		03/01/2024	PAYDOWN		15	15	15	15						15					03/01/2033	1.A
3128JR-LE-4	FEDERAL HOME LOAN MORTGAGE COR POOL# 847		03/01/2024	PAYDOWN		34,763	34,763	37,191	36,458		(1,695)		(1,695)		34,763				376	04/01/2034	1.A
3128KR-WQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A61		03/01/2024	PAYDOWN		130	130	137	140		(10)		(10)		130				1	10/01/2036	1.A
3128L0-YL-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A68		03/01/2024	PAYDOWN		40	40	42	42		(2)		(2)		40					11/01/2037	1.A
3128M5-LF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G03		03/01/2024	PAYDOWN		4,604	4,604	5,024	5,312		(708)		(708)		4,604				32	12/01/2037	1.A
3128M7-BX-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		03/01/2024	PAYDOWN		241	241	253	262		(22)		(22)		241				2	12/01/2038	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2024	PAYDOWN		33	33	33	33						33					03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2024	PAYDOWN		6,775	6,775	6,678	6,707		68		68		6,775				56	12/01/2033	1.A
31292H-SQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2024	PAYDOWN		278	278	287	286		(8)		(8)		278				3	11/01/2032	1.A
31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A10		03/01/2024	PAYDOWN		3,590	3,590	3,617	3,610		(20)		(20)		3,590				33	06/01/2033	1.A
31296M-2N-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A13		03/01/2024	PAYDOWN		3,160	3,160	3,318	3,293		(132)		(132)		3,160				32	09/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		03/01/2024	PAYDOWN		2,321	2,321	2,338	2,333		(12)		(12)		2,321				21	10/01/2033	1.A
31296S-AC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A17		03/01/2024	PAYDOWN		100	100	104	104		(3)		(3)		100				1	01/01/2034	1.A
31296U-EU-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A19		03/01/2024	PAYDOWN		129	129	134	134		(5)		(5)		129				1	03/01/2034	1.A
31297A-3S-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		03/01/2024	PAYDOWN		4,263	4,263	4,080	4,151		112		112		4,263				36	06/01/2034	1.A
31297A-3T-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		03/01/2024	PAYDOWN		6,616	6,616	6,332	6,419		197		197		6,616				54	06/01/2034	1.A
31297A-5J-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		03/01/2024	PAYDOWN		6,357	6,357	6,084	6,194		164		164		6,357				53	06/01/2034	1.A
31297A-5K-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		03/01/2024	PAYDOWN		5,527	5,527	5,289	5,379		148		148		5,527				46	06/01/2034	1.A

STATEMENT AS OF MARCH 31, 2024 OF THE Talcott Resolution Life and Annuity 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	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31297B-AM-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		03/01/2024	PAYDOWN		3,036	3,036	2,906	2,956		80		80		3,036				25	06/01/2034	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		03/01/2024	PAYDOWN		99	99	99	99						99				1	01/01/2031	1.A
3132WP-LD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q49		03/01/2024	PAYDOWN		1,855	1,855	1,836	1,828		27		27		1,855				11	07/01/2047	1.A
3132XX-MY-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		03/01/2024	PAYDOWN		44,141	44,141	43,679	43,445		696		696		44,141				371	03/01/2048	1.A
3132Y1-UJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57		03/01/2024	PAYDOWN		10,472	10,472	10,868	11,170		(698)		(698)		10,472				85	08/01/2048	1.A
3133TH-A5-6	FREDDIE MAC FHLMC_2104 AGENCYCMO2104 6		03/01/2024	PAYDOWN		23,598	23,598	24,097	23,892		(294)		(294)		23,598				228	12/15/2028	1.A
31359S-J3-5	FANNIE MAE FNMA_01-19 AGENCYCMO01-19 6		03/01/2024	PAYDOWN		3,184	3,184	3,341	3,259		(75)		(75)		3,184				34	05/25/2031	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0		03/01/2024	PAYDOWN		817	817	827	823		(5)		(5)		817				9	03/25/2031	1.A
31362J-UN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 062		03/01/2024	PAYDOWN		143	143	139	142		2		2		143				1	06/01/2028	1.A
31371J-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2024	PAYDOWN		74	74	76	79		(5)		(5)		74				1	06/01/2030	1.A
31371J-XA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2024	PAYDOWN		116	116	118	121		(5)		(5)		116				2	03/01/2031	1.A
31371K-HY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2024	PAYDOWN		384	384	382	381		4		4		384				4	01/01/2032	1.A
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2024	PAYDOWN		106	106	109	109		(3)		(3)		106				1	09/01/2033	1.A
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2024	PAYDOWN		3,337	3,337	3,359	3,355		(18)		(18)		3,337				25	10/01/2033	1.A
3137B8-G6-8	FHLMC MULTIFAMILY STRUCTURED P SUBCMBSK-		03/01/2024	PAYDOWN				134,328	1,821		(1,821)		(1,821)						2,060	01/25/2042	1.A
3137BT-U5-8	FHLMC MULTIFAMILY STRUCTURED P SUBCMBSK7		03/01/2024	PAYDOWN				813,799	7,601		(7,601)		(7,601)						27,298	12/25/2044	1.A
3137F7-2J-3	FHLMC MULTIFAMILY STRUCTURED P SENIORCMB		03/01/2024	PAYDOWN				3,597	3,012		(3,012)		(3,012)						76	10/25/2055	1.A
3137FV-NQ-1	FHLMC MULTIFAMILY STRUCTURED P SUBCMBS01		03/01/2024	PAYDOWN				21,510	15,812		(15,812)		(15,812)						558	09/25/2035	1.A
31382S-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490		03/01/2024	PAYDOWN		664	664	688	705		(41)		(41)		664				7	04/01/2029	1.A
31383R-FV-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 510		03/01/2024	PAYDOWN		165	165	162	162		3		3		165				2	08/01/2029	1.A
31385J-GG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		03/01/2024	PAYDOWN		512	512	530	548		(36)		(36)		512				5	06/01/2032	1.A
31386E-C4-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560		03/01/2024	PAYDOWN		203	203	208	209		(7)		(7)		203				2	04/01/2031	1.A
31386H-MR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 563		03/01/2024	PAYDOWN		12	12	12	12						12					01/01/2031	1.A
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567		03/01/2024	PAYDOWN		418	418	426	426		(7)		(7)		418				5	10/01/2030	1.A
31386P-UJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569		03/01/2024	PAYDOWN		53	53	54	55		(2)		(2)		53				1	01/01/2031	1.A
31389C-Q8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 621		03/01/2024	PAYDOWN		42	42	43	43		(1)		(1)		42					12/01/2031	1.A
3138W5-KA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7		03/01/2024	PAYDOWN		191	191	191	191						191				1	03/01/2043	1.A
3138W6-GB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR8		03/01/2024	PAYDOWN		372	372	372	372		(1)		(1)		372				2	05/01/2043	1.A
3138WM-XK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT0		03/01/2024	PAYDOWN		511	511	512	512		(1)		(1)		511				2	03/01/2043	1.A
3138WP-G2-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		03/01/2024	PAYDOWN		1,471	1,471	1,475	1,475		(4)		(4)		1,471				8	04/01/2043	1.A
3138WQ-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		03/01/2024	PAYDOWN		237	237	237	237						237				1	05/01/2043	1.A
3138WQ-AY-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		03/01/2024	PAYDOWN		815	815	817	817		(2)		(2)		815				4	05/01/2043	1.A
3138WT-RV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5		03/01/2024	PAYDOWN		334	334	335	335		(1)		(1)		334				2	06/01/2043	1.A
3138WT-US-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5		03/01/2024	PAYDOWN		859	859	862	862		(2)		(2)		859				4	04/01/2043	1.A
3138X2-RR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		03/01/2024	PAYDOWN		404	404	405	405		(1)		(1)		404				2	08/01/2043	1.A
3138X2-YC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		03/01/2024	PAYDOWN		185	185	186	186						185				1	07/01/2043	1.A
31390K-WQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648		03/01/2024	PAYDOWN		1,352	1,352	1,400	1,421		(69)		(69)		1,352				15	08/01/2032	1.A
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651		03/01/2024	PAYDOWN		675	675	706	728		(53)		(53)		675				7	08/01/2032	1.A
31391U-J2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 677		03/01/2024	PAYDOWN		124	124	130	132		(8)		(8)		124				1	01/01/2033	1.A
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679		03/01/2024	PAYDOWN		261	261	268	269		(8)		(8)		261				2	04/01/2033	1.A
31392C-KP-8	FANNIE MAE FNMA_02-15 AGENCYCMO02-15 6		03/25/2024	PAYDOWN		5,414	5,414	5,457	5,414						5,414				60	04/25/2032	1.A
31392F-P9-2	FANNIE MAE FNMA_02-82 AGENCYCMO02-82 5		03/25/2024	PAYDOWN		3,009	3,009	3,010	3,009						3,009				30	12/25/2032	1.A
31394A-E2-8	FNMA SENIORAGENCYCMO04-69C 6.500% 05/2		03/01/2024	PAYDOWN		5,132	5,132	5,355	5,184		(52)		(52)		5,132				55	05/25/2033	1.A
31396X-QJ-6	FANNIE MAE FNMA_07-89 AGENCYCMO07-89 6		03/25/2024	PAYDOWN		10,656	10,656	10,598	10,618		38		38		10,656				93	09/25/2037	1.A
31397L-TB-5	FNMA SENIORAGENCYCMO08-49C 5.000% 04/2		03/01/2024	PAYDOWN		6,416	6,416	6,730	6,719		(303)		(303)		6,416				61	04/25/2038	1.A
31400J-PF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 689		03/01/2024	PAYDOWN		71	71	73	74		(3)		(3)		71				1	05/01/2033	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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 689		03/01/2024	PAYDOWN		80	80	82	82		(3)		(3)		80				1	02/01/2033	1.A
31400Q-TN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 694		03/01/2024	PAYDOWN		169	169	171	170		(1)		(1)		169				2	04/01/2033	1.A
31400R-NT-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 695		03/01/2024	PAYDOWN		1,126	1,126	1,196	1,260		(135)		(135)		1,126				16	02/01/2033	1.A
31400T-B2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 696		03/01/2024	PAYDOWN		30	30	30	30						30					05/01/2033	1.A
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		03/01/2024	PAYDOWN		526	526	531	530		(3)		(3)		526				5	04/01/2033	1.A
31401N-4U-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713		03/01/2024	PAYDOWN		756	756	784	795		(39)		(39)		756				6	09/01/2033	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2024	PAYDOWN		535	535	551	553		(17)		(17)		535				5	11/01/2033	1.A
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2024	PAYDOWN		157	157	162	162		(5)		(5)		157				1	03/01/2034	1.A
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		03/01/2024	PAYDOWN		133	133	137	138		(5)		(5)		133				1	07/01/2033	1.A
31402K-CE-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		03/01/2024	PAYDOWN		41	41	43	43		(1)		(1)		41					08/01/2033	1.A
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		03/01/2024	PAYDOWN		417	417	434	440		(23)		(23)		417				4	02/01/2035	1.A
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		03/01/2024	PAYDOWN		18,468	18,468	18,618	18,554		(86)		(86)		18,468				168	10/01/2033	1.A
31404M-6Q-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 773		03/01/2024	PAYDOWN		67	67	66	66		1		1		67				1	06/01/2034	1.A
31405A-TY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783		03/01/2024	PAYDOWN		8,043	8,043	7,884	7,913		130		130		8,043				73	06/01/2034	1.A
31408E-G5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 849		03/01/2024	PAYDOWN		2,545	2,545	2,465	2,449		97		97		2,545				23	01/01/2036	1.A
3140KC-WV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5		03/01/2024	PAYDOWN		19,319	19,319	20,146	20,239		(920)		(920)		19,319				81	04/01/2050	1.A
3140KT-TW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ7		03/01/2024	PAYDOWN		6,129	6,129	6,001	6,013		116		116		6,129				16	03/01/2051	1.A
3140KT-TY-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ7		03/01/2024	PAYDOWN		8,017	8,017	8,072	8,068		(51)		(51)		8,017				27	03/01/2051	1.A
3140KT-XT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ7		03/01/2024	PAYDOWN		20,711	20,711	21,374	21,285		(574)		(574)		20,711				69	11/01/2050	1.A
3140L3-QQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR4		03/01/2024	PAYDOWN		137,773	137,773	142,768	142,225		(4,452)		(4,452)		137,773				458	02/01/2051	1.A
3140X4-7L-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM1		03/01/2024	PAYDOWN		21,077	21,077	22,823	24,034		(2,956)		(2,956)		21,077				122	09/01/2049	1.A
3140X9-SL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		03/01/2024	PAYDOWN		7,399	7,399	7,916	8,071		(673)		(673)		7,399				44	01/01/2050	1.A
31410F-Z9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		03/01/2024	PAYDOWN		4,472	4,472	4,935	5,295		(823)		(823)		4,472				44	03/01/2037	1.A
31410G-NB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		03/01/2024	PAYDOWN		2,148	2,148	2,147	2,146		1		1		2,148				18	10/01/2037	1.A
31412N-SL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 930		03/01/2024	PAYDOWN		243	243	257	267		(24)		(24)		243				2	12/01/2038	1.A
31413U-TQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 956		03/01/2024	PAYDOWN		374	374	394	401		(27)		(27)		374				5	12/01/2037	1.A
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		03/01/2024	PAYDOWN		917	917	945	953		(36)		(36)		917				6	12/01/2034	1.A
31417E-ZA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AB79		03/01/2024	PAYDOWN		121	121	121	121						121				1	02/01/2043	1.A
31417F-VB-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		03/01/2024	PAYDOWN		5,024	5,024	5,147	5,139		(115)		(115)		5,024				25	03/01/2043	1.A
31417G-TQ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		03/01/2024	PAYDOWN		125	125	126	126						125				1	06/01/2043	1.A
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		03/01/2024	PAYDOWN		807	807	841	853		(46)		(46)		807				8	08/01/2037	1.A
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD6		03/01/2024	PAYDOWN		93	93	98	95		(1)		(1)		93				1	05/01/2025	1.A
31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD7		03/01/2024	PAYDOWN		658	658	689	665		(7)		(7)		658				5	06/01/2025	1.A
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		03/01/2024	PAYDOWN		15,041	15,041	16,089	15,243		(202)		(202)		15,041				127	06/01/2025	1.A
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		03/01/2024	PAYDOWN		457	457	479	462		(5)		(5)		457				3	08/01/2025	1.A
35564K-UX-5	FREDDIE MAC STACR REMIC TRUST MEZZANIN W		03/05/2024	BNP PARIBAS		6,967,399	6,730,770	6,730,770	6,730,770						6,730,770		236,629	236,629	110,902	04/25/2042	1.A
93978T-S6-7	WASHINGTON STATE HOUSING FINAN MUNI_BND		03/20/2024	REDEMPTION 0.0000			170,166	10,777	15,415		(15,415)		(15,415)						206	12/20/2035	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,354,356	19,824,800	20,726,158	19,713,365		(55,745)		(55,745)		19,657,611		696,745	696,745	359,042	XXX	XXX
004421-MG-5	ACE_04-HE2 ABS05-HE2 6.464% 04/25/35		01/25/2024	PAYDOWN		30,148	30,148	25,767	29,264		883		883		30,148				81	04/25/2035	1.A FM
004421-MG-5	ACE_04-HE2 ABS05-HE2 6.464% 04/25/35		03/25/2024	PAYDOWN		14,557	14,557	12,441	14,130		426		426		14,557				95	04/25/2035	5.B FE
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PA SECURED C		01/02/2024	REDEMPTION 100.0000		203,292	203,292	256,148	205,326		(2,033)		(2,033)		203,292				8,762	01/02/2025	2.A FE
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES MEZZANINA		01/25/2024	PAYDOWN		4,008	4,008	3,838	3,956		52		52		4,008				(12)	05/25/2034	1.A FM
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES MEZZANINA		03/25/2024	PAYDOWN		4,485	4,485	4,294	4,469		16		16		4,485				43	05/25/2034	3.B FE
03464J-AC-5	AOMT_21-7 WHOLECM021-7144A 2.337% 10/2		03/01/2024	PAYDOWN		67,334	67,334	67,333	67,328		6		6		67,334				280	10/25/2066	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
037833-CG-3	APPLE INC SENIOR CORP_BND 3.000% 02/09		02/09/2024	MATURITY		2,350,000	2,350,000	2,381,702	2,350,000						2,350,000				35,250	02/09/2024	1.B FE
05369L-AC-1	AVID AUTOMOBILE RECEIVABLES TR SUBABS21-		03/15/2024	PAYDOWN		661,931	661,931	661,839	661,908		23		23		661,931				1,718	05/15/2026	1.C FE
05552U-AC-8	BINOM_21-INV1 WHOLECMO21-INV1144A 2.62		03/01/2024	PAYDOWN		98,474	98,474	98,473	98,460		14		14		98,474				646	06/25/2056	1.D FE
05552U-AC-8	BINOM_21-INV1 WHOLECMO21-INV1144A 2.62		02/01/2024	PAYDOWN		101,073	101,073	101,072	101,059		14		14		101,073				284	06/25/2056	1.F FE
05610H-AJ-2	BX COMMERCIAL MORTGAGE TRUST B SENIORCMB		02/15/2024	PAYDOWN		27,929	27,929	27,810	27,912		17		17		27,929				383	02/15/2039	3.C FE
05685J-AG-4	BAIN CAPITAL CREDIT CLO BCC_22 ABS22-5A1		01/17/2024	PAYDOWN		13,000,000	13,000,000	12,805,000	12,835,601		164,399		164,399		13,000,000				300,452	07/24/2034	2.C FE
059497-BW-6	BANC OF AMERICA COMMERCIAL MOR SENIOR SE		01/01/2024	PAYDOWN				179,219	14,485	164,734	(179,219)		(14,485)						16,624	01/15/2049	6. FE
06051G-FB-0	BANKOFAMERICACORP SENIOR CORP_BND 4.12		01/22/2024	MATURITY		3,000,000	3,000,000	2,997,810	2,999,985		15		15		3,000,000				61,875	01/22/2024	1.G FE
06744U-AD-3	BARC_21-NQM1-M1 SENIORWHOLECMO21-1144A		03/06/2024	WELLS FARGO ADVISORS		3,134,636	3,568,423	3,568,356	3,568,003		(3)		(3)		3,568,000		(433,364)	(433,364)	21,047	09/25/2051	1.F FE
06744U-AD-3	BARC_21-NQM1-M1 SENIORWHOLECMO21-1144A		03/01/2024	PAYDOWN		93,471	93,471	93,469	93,460		11		11		93,471				370	09/25/2051	1.F FE
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		03/01/2024	PAYDOWN				32											2	06/11/2041	6. FE
07388N-AX-4	BSCMS_06-T24 SENIORCMBS06-T24144A 0.84		03/01/2024	PAYDOWN				420	1	542	(544)		(2)						34	10/12/2041	6. FE
09247X-AL-5	BLACKROCK INC SENIOR CORP_BND 3.500% 0		03/18/2024	MATURITY		1,000,000	1,000,000	995,090	999,877		123		123		1,000,000				17,500	03/18/2024	1.D FE
12434C-AQ-7	BX COMMERCIAL MORTGAGE TRUST B SUBCMBS21		01/01/2024	PAYDOWN		(214)	(214)	(213)	(427)		213		213		(214)				(1,010)	09/15/2034	1.A
12489W-MZ-4	CBASS SUBABS05-CB5 6.044% 08/25/35		01/25/2024	PAYDOWN		25,855	25,855	23,164	25,606		249		249		25,855				66	08/25/2035	1.A FM
12489W-MZ-4	CBASS SUBABS05-CB5 6.044% 08/25/35		03/25/2024	PAYDOWN		18,348	18,348	16,439	18,171		177		177		18,348				109	08/25/2035	4.A FE
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		03/15/2024	PAYDOWN		5,813	5,813	5,812	5,813						5,813				30	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		03/15/2024	PAYDOWN		944	944	944	944						944				5	02/15/2050	1.E FE
12515B-AF-5	CD_19-CD8 SENIORCMBS19-CD8 1.397% 08/1		01/01/2024	PAYDOWN				1,723	978		(978)		(978)						19	08/15/2057	1.A FE
12515B-AF-5	CD_19-CD8 SENIORCMBS19-CD8 1.397% 08/1		03/01/2024	PAYDOWN				3,771	2,141		(2,141)		(2,141)						100	08/15/2057	1.B FE
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUS LCFCRUTSE		02/01/2024	PAYDOWN		2,381	2,381	2,405	2,386		(5)		(5)		2,381				12	05/10/2058	1.A FE
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.63		03/01/2024	PAYDOWN				5,731	1,726		(1,726)		(1,726)						119	12/10/2054	1.A FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIOR_CM		02/01/2024	PAYDOWN				88,172	195		(195)		(195)						1,073	03/10/2047	1.A FE
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.812%		03/01/2024	PAYDOWN				5,768	565		(565)		(565)						146	08/25/2048	1.A FE
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUTSE		03/01/2024	PAYDOWN		91,934	91,934	92,853	92,113		(178)		(178)		91,934				802	11/15/2048	1.A FE
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		03/10/2024	REDEMPTION 100.0000		66,788	66,788	89,551	76,555		(9,768)		(9,768)		66,788				932	07/10/2031	2.B FE
12665U-AA-2	CVS HEALTH CORP SECURED CORP_BND 144A		03/11/2024	REDEMPTION 100.0000		72,560	72,560	72,674	72,560						72,560				570	01/10/2036	2.B FE
12690C-AJ-2	CSMC_18-SITE SUBSUBCMBS18-SITE144A 4.7		01/01/2024	PAYDOWN		3,750,000	3,750,000	3,706,568	3,741,632		8,368		8,368		3,750,000				15,442	04/15/2036	1.A
12690C-AL-7	CREDIT SUISSE MORTGAGE CAPITAL SUB_CMBS		01/01/2024	PAYDOWN		3,750,000	3,750,000	3,541,020	3,730,283		19,717		19,717		3,750,000				15,442	04/15/2036	1.A
172967-AR-2	CITIGROUP INC SENIOR CORP_BND 6.625% 0		03/05/2024	SUSQUEHANNA PARTNERS		709,217	669,000	818,327	733,455		(2,677)		(2,677)		730,779		(21,561)	(21,561)	28,548	01/15/2028	1.G FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.374% 07/25/35		01/25/2024	PAYDOWN		7,863	7,863	7,313	7,820		43		43		7,863				22	07/25/2035	1.A FM
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.374% 07/25/35		03/25/2024	PAYDOWN		34,084	34,084	31,698	33,898		187		187		34,084				216	07/25/2035	4.B FE
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		03/01/2024	PAYDOWN				6,036	1,525		(1,525)		(1,525)						130	08/10/2049	1.B FE
24381J-AB-3	DRMT_21-4 WHOLECMO21-4144A 2.085% 11/2		03/01/2024	PAYDOWN		44,044	44,044	44,043	44,039		4		4		44,044				230	11/26/2066	1.B FE
24381J-AB-3	DRMT_21-4 WHOLECMO21-4144A 2.085% 11/2		02/01/2024	PAYDOWN		94,624	94,624	94,623	94,615		9		9		94,624				226	11/26/2066	1.C FE
24381J-AC-1	DRMT_21-4 WHOLECMO21-4144A 2.239% 11/2		03/01/2024	PAYDOWN		61,135	61,135	61,134	61,129		6		6		61,135				342	11/26/2066	1.D FE
24381J-AC-1	DRMT_21-4 WHOLECMO21-4144A 2.239% 11/2		02/01/2024	PAYDOWN		131,343	131,343	131,342	131,330		13		13		131,343				337	11/26/2066	1.F FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		03/20/2024	PAYDOWN		45,592	45,592	45,591	45,591		1		1		45,592				70	09/20/2055	1.A FE
28932M-AA-3	ELM ROAD GENERATING STATION SU SENIOR CO		02/11/2024	REDEMPTION 100.0000		149,588	149,588	149,588	149,588						149,588				3,896	02/11/2030	1.F FE
29429M-AJ-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		01/01/2024	PAYDOWN		3,875,000	3,875,000	3,911,478	3,871,236		3,764		3,764		3,875,000				15,833	01/10/2036	1.A
29429M-AL-7	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS _		01/01/2024	PAYDOWN		2,000,000	2,000,000	1,980,024	1,997,411		2,589		2,589		2,000,000				8,172	01/10/2036	1.A
30166T-AB-9	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		03/15/2024	PAYDOWN		757,054	757,054	757,039	757,015		40		40		757,054				8,991	12/15/2025	1.A FE
30168A-AC-6	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		03/15/2024	PAYDOWN		3,497,349	3,497,349	3,497,751			(402)		(402)		3,497,349				25,183	08/17/2026	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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31574P-AD-7	EFMT_20-1 MEZZANINWHOLECMO20-1144A 5.2		03/06/2024	WELLS FARGO ADVISORS		1,970,625	2,000,000	2,109,375	2,028,661		(825)		(825)		2,027,836		(57,211)	(57,211)	28,238	05/25/2065	1.D FE
31659T-DV-4	FMIC ABS05-2 6.179% 12/25/35		01/25/2024	PAYDOWN		767	767	581	740		27		27		767				2	12/25/2035	1.A FM
31659T-DV-4	FMIC ABS05-2 6.179% 12/25/35		03/25/2024	PAYDOWN		3,151	3,151	2,388	3,041		110		110		3,151				22	12/25/2035	2.C FE
33767J-AE-2	FKH_20-SFR2 SUB SUB_CMBS _20-SFR2 144A		03/06/2024	BANK OF AMERICA		11,451,836	12,250,000	12,249,688	12,246,775		(563)		(563)		12,246,213		(794,377)	(794,377)	55,023	10/17/2037	1.C FE
33853H-BD-2	FSMT_21-13IN WHOLECMO21-13IN144A 3.359		03/01/2024	PAYDOWN		12,064	12,064	11,900	11,913		151		151		12,064				84	12/25/2051	2.B FE
33853H-BD-2	FSMT_21-13IN WHOLECMO21-13IN144A 3.359		01/01/2024	PAYDOWN		6,000	6,000	5,919	5,925		75		75		6,000				17	12/25/2051	2.C
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN SENIORABS2		03/15/2024	PAYDOWN		285,306	285,306	285,299	285,300		6		6		285,306				1,028	01/15/2042	1.C FE
36253B-AW-3	GS MORTGAGE SECURITIES TRUST G SENIORSEN		03/01/2024	PAYDOWN				154,152	6,367		(6,367)		(6,367)						3,890	06/10/2047	1.A FE
36263U-AQ-2	GSMS_21-GSA3 SUB_CMBS _21-GSA3 144A 1.		01/01/2024	PAYDOWN				2,067	1,652		(1,652)		(1,652)						24	12/15/2054	1.A FE
36263U-AQ-2	GSMS_21-GSA3 SUB_CMBS _21-GSA3 144A 1.		03/01/2024	PAYDOWN				4,440	3,549		(3,549)		(3,549)						121	12/15/2054	1.C FE
38082J-AA-7	GOLDEN BEAR GLDN_16-2A ABS_ABS _16-2A 14		03/20/2024	PAYDOWN		3,251	3,251	3,251	3,251						3,251				51	09/20/2047	1.A FE
38218D-AA-7	GOODGREEN TRUST GOODG_19-1A ABS19-1A144A		03/15/2024	PAYDOWN		58,806	58,806	58,788	58,803		3		3		58,806					10/15/2054	1.C FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS18-1A144A		01/15/2024	PAYDOWN		16,923	16,923	17,189	16,931		(8)		(8)		16,923					10/15/2053	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS18-1A144A		03/15/2024	PAYDOWN		32,491	32,491	33,003	32,507		(16)		(16)		32,491					10/15/2053	1.C FE
38381D-ET-3	GNMA_21-88 SENIORCMBS21-88 0.788% 04/1		03/01/2024	PAYDOWN				27,876	22,646		(22,646)		(22,646)						436	04/16/2063	1.B FE
42770A-AA-5	HERO_21-1A ABS_ABS _21-1A 144A 2.240%		03/20/2024	PAYDOWN		33,370	33,370	33,385	33,370		1		1		33,370				28	09/20/2051	1.A FE
42770R-AA-8	HERO _14-1A ABS_ABS _14-1A 144A 4.750%		03/20/2024	PAYDOWN		7,897	7,897	8,232	7,911		(15)		(15)		7,897				188	09/20/2038	1.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		03/20/2024	PAYDOWN		3,589	3,589	3,665	3,593		(4)		(4)		3,589				6	09/20/2040	1.A FE
43730X-AE-4	HPA_21-3 SUBSENIORCMBS21-3144A 3.198%		03/01/2024	PAYDOWN		4,037	4,037	4,037	4,036		1		1		4,037				20	01/17/2041	2.B FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIORCMB		03/01/2024	PAYDOWN		13,995	13,995	13,995	13,991		4		4		13,995				76	12/17/2026	2.B FE
46625H-JT-8	JPMORGANCHASE&CO SENIOR CORP_BND 3.875		02/01/2024	MATURITY		300,000	300,000	298,326	299,983		17		17		300,000				5,813	02/01/2024	1.E FE
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		03/01/2024	PAYDOWN				235											19	08/12/2037	6. FE
46625Y-NP-4	JP MORGAN CHASE COMMERCIAL MOR SENIORSEN		03/01/2024	PAYDOWN																07/15/2042	6. FE
52107Q-AJ-4	LAZARD GROUP LLC SENIOR CORP_BND 4.500		03/18/2024	VARIOUS		1,909,620	2,000,000	1,984,942	1,992,075		324		324		1,992,399		(82,779)	(82,779)	45,250	09/19/2028	2.A FE
52607B-AA-1	LBZZ_21-1A ABS_ABS _21-1A 144A 1.460%		03/15/2024	PAYDOWN		72,092	72,092	72,086	72,089		3		3		72,092				170	06/15/2026	1.B FE
55312Y-BD-3	MERRILL LYNCH/COUNTRYWIDE COMM SENIORSEN		03/01/2024	PAYDOWN				1												08/12/2048	6. FE
574599-AT-3	MASCO CORPORATION SENIOR CORP_BND 7.75		03/15/2024	J.P. MORGAN SECURITIES INC		212,577	194,000	215,427	205,134		(357)		(357)		204,777		7,801	7,801	9,522	08/01/2029	2.B FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		03/01/2024	PAYDOWN				14,573	4,053		(4,053)		(4,053)						330	11/15/2049	1.A FE
61762X-AX-5	MORGAN STANLEY BAML TRUST MSBA SUBSUBCMB		01/01/2024	PAYDOWN		907	907	924	907						907				5	10/15/2046	1.A
61762X-AX-5	MORGAN STANLEY BAML TRUST MSBA SUBSUBCMB		03/01/2024	PAYDOWN		12,813	12,813	13,047	12,808		5		5		12,813				154	10/15/2046	1.D FE
61763M-AG-5	MSBAM_14-C16 SENIORCMBS14-C16 0.846% 0		03/01/2024	PAYDOWN				50,460	744		(744)		(744)						1,250	06/15/2047	1.A FE
61766E-BD-6	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		03/01/2024	PAYDOWN		1,695	1,695	1,712	1,699		(3)		(3)		1,695				13	05/15/2049	1.A
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		03/01/2024	PAYDOWN				16,803	4,594		(4,594)		(4,594)						380	11/15/2049	1.A FE
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		01/25/2024	PAYDOWN		1,536	1,536	1,430	1,488		48		48		1,536				8	02/25/2035	1.A FM
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		03/25/2024	PAYDOWN		729	729	679	706		23		23		729				10	02/25/2035	1.E FE
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		01/01/2024	PAYDOWN		8,481	8,481	8,414	8,427		53		53		8,481				27	11/25/2056	1.A
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		03/01/2024	PAYDOWN		18,515	18,515	18,369	18,398		117		117		18,515				129	11/25/2056	1.A FE
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		01/01/2024	PAYDOWN		2,209	2,209	2,214	2,212		(2)		(2)		2,209				7	12/25/2057	1.A
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		03/01/2024	PAYDOWN		4,864	4,864	4,873	4,869		(5)		(5)		4,864				41	12/25/2057	1.C FE
67108F-AN-6	OZLM FUNDING LTD OZLMF_13-4A SENIORABS13		01/22/2024	PAYDOWN		1,246,942	1,246,942	1,246,942	1,246,942						1,246,942				21,823	10/22/2030	1.A FE
67109U-AS-1	OZLM LTD OZLM_15-11A SENIOR ABS_ABS _15-		01/30/2024	PAYDOWN		43,157	43,157	43,157	43,157						43,157				761	10/30/2030	1.A FE
68245H-AC-8	ONE MARKET PLAZA TRUST OMPT_17 SUB SUB_C		03/04/2024	GOLDMAN SACHS & CO.		904,531	1,000,000	1,029,996	1,000,269		(523)		(523)		999,746		(95,215)	(95,215)	10,147	02/10/2032	1.D FE
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		03/20/2024	PAYDOWN		38,904	38,904	39,225	38,920		(15)		(15)		38,904				43	09/20/2055	1.A FE
70069F-FL-6	PARK PLACE SECURITIES INC PPSI MEZZANINA		01/25/2024	PAYDOWN		13,863	13,863	13,819	13,857		5		5		13,863				44	01/25/2036	1.A FM
70069F-FL-6	PARK PLACE SECURITIES INC PPSI MEZZANINA		02/26/2024	PAYDOWN		12,345	12,345	12,306	12,340		5		5		12,345				78	01/25/2036	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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70069F-FL-6	PARK PLACE SECURITIES INC PPSI MEZZANINA		03/25/2024	PAYDOWN		11,045	11,045	11,010	11,041		4		4		11,045				104	01/25/2036	1.F FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		01/15/2024	REDEMPTION 100.0000		31,202	31,202	36,597	34,368		(3,166)		(3,166)		31,202				1,170	01/15/2030	2.B FE
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIORSEN		02/01/2024	PAYDOWN		2,409	2,409	2,394	2,399		10		10		2,409				18	06/17/2039	1.A FE
745867-AP-6	PULTE GROUP INC SENIOR CORP_BND 6.375%		03/15/2024	SUMRIDGE PARTNERS, LLC		106,191	101,000	103,404	102,591		(27)		(27)		102,564		3,627	3,627	2,218	05/15/2033	2.B FE
745867-AX-9	PULTE GROUP INC SENIOR CORP_BND 5.000%		01/16/2024	DIRECT		14,068	14,000	14,525	14,221		(3)		(3)		14,217		(149)	(149)	356	01/15/2027	2.B FE
75975B-AA-6	RENEW FINANCIAL RENEW_21-1 ABS21-1 2.0		03/20/2024	PAYDOWN		20,115	20,115	20,112	20,112		3		3		20,115					11/20/2056	1.A FE
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		03/01/2024	PAYDOWN		52,012	52,012	52,012	52,008		4		4		52,012				137	12/25/2061	1.F FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		03/04/2024	J.P. MORGAN SECURITIES INC		5,801,220	6,000,000	6,533,820	6,297,582		(13,613)		(13,613)		6,283,968		(482,748)	(482,748)	119,700	03/15/2028	2.A FE
80281H-AC-8	SCART_21-C SUB ABS_ABS _21-C 144A 2.97		03/15/2024	PAYDOWN		84,073	84,073	86,461	84,928		(854)		(854)		84,073				421	06/15/2028	1.D PL
81745J-AA-6	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		01/01/2024	PAYDOWN		287	287	273	278		9		9		287				1	09/25/2043	1.A
81745J-AA-6	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		03/01/2024	PAYDOWN		1,529	1,529	1,455	1,480		49		49		1,529				12	09/25/2043	1.A FE
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		03/06/2024	SOUTHTRUST SECURITIES INC		401,344	429,227	439,407	435,929		(63)		(63)		435,866		(34,522)	(34,522)	4,161	11/25/2046	1.A FE
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		01/01/2024	PAYDOWN		9,492	9,492	9,717	9,640		(148)		(148)		9,492				28	11/25/2046	1.A
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		03/01/2024	PAYDOWN		3,584	3,584	3,669	3,640		(56)		(56)		3,584				27	11/25/2046	1.A FE
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.598% 11/2		01/01/2024	PAYDOWN		7,169	7,169	7,093	7,111		59		59		7,169				22	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.598% 11/2		03/01/2024	PAYDOWN		2,707	2,707	2,678	2,685		22		22		2,707				20	11/25/2046	1.A FE
85208N-AD-2	SPRINT SPECTRUM CO I II III SECURED CO		03/20/2024	REDEMPTION 100.0000		212,938	212,938	213,354	212,952		(14)		(14)		212,938				2,522	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO I II III SECURED CO		03/20/2024	REDEMPTION 100.0000		262,650	262,650	262,754	262,683		(33)		(33)		262,650				3,383	09/20/2029	1.F FE
883203-BU-4	TEXTRON INC SENIOR CORP_BND 4.300% 03/		03/01/2024	MATURITY		1,250,000	1,250,000	1,247,513	1,249,952		48		48		1,250,000				26,875	03/01/2024	2.B FE
89173U-AC-1	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		03/06/2024	NOMURA SECURITIES INTL. INC.		2,839,268	3,180,000	3,108,947	3,143,698		779		779		3,144,477		(305,209)	(305,209)	27,847	06/25/2057	1.A FE
89236T-JX-4	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		03/22/2024	MATURITY		1,620,000	1,620,000	1,618,996	1,619,886		114		114		1,620,000				20,250	03/22/2024	1.E FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS_ABS 8		02/28/2024	DIRECT		1,298,282	1,298,282	1,295,037	1,296,131		328		328		1,296,459		1,823	1,823	32,531	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS_ABS 8.		02/26/2024	DIRECT		2,725,751	2,725,751	2,718,936	2,721,069		311		311		2,721,380		4,371	4,371	63,672	06/09/2026	1.E PL
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST SUBCMBS18-		03/01/2024	PAYDOWN				53,711	30,442		(30,442)		(30,442)						857	12/15/2051	1.A FE
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2024	REDEMPTION 100.0000		33,392	33,392	36,292	35,746		(2,354)		(2,354)		33,392				693	08/25/2031	1.E FE
91159H-HG-8	USBANCORP SENIOR CORP_BND 3.700% 01/30		01/30/2024	MATURITY		1,300,000	1,300,000	1,330,843	1,300,000						1,300,000				24,050	01/30/2024	1.G FE
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLECMOO		01/25/2024	PAYDOWN		2,282	2,282	2,008	2,061		221		221		2,282				10	12/25/2045	1.A FM
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLECMOO		03/25/2024	PAYDOWN		1,797	1,797	1,582	1,623		174		174		1,797				21	12/25/2045	2.A FE
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SUBCMBS14		03/01/2024	PAYDOWN				11,053	1,028		(1,028)		(1,028)						274	12/15/2047	1.A FE
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		03/01/2024	PAYDOWN				12,592	3,152		(3,152)		(3,152)						279	08/15/2049	1.A FE
95002K-BJ-1	WFMBS_20-1 WHOLECMO20-1144A 3.377% 12/		01/01/2024	PAYDOWN		10,813	10,813	11,150	11,041		(228)		(228)		10,813				30	12/27/2049	1.A
95002K-BJ-1	WFMBS_20-1 WHOLECMO20-1144A 3.377% 12/		03/01/2024	PAYDOWN		21,760	21,760	22,440	22,220		(460)		(460)		21,760				153	12/27/2049	1.B FE
BHM0KL-DQ-8	FR-ENCLAVE SPV LP SENIOR CORP_BND 5.19		01/07/2024	REDEMPTION 100.0000		50,172	50,172	50,172	50,172						50,172				651	09/30/2033	2.A
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		03/30/2024	REDEMPTION 100.0000		75,000	75,000	75,000	75,000						75,000				609	09/30/2024	1.G
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		03/15/2024	REDEMPTION 100.0000		15,322	15,322	15,322	15,322						15,322				306	12/15/2025	1.C FE
BHM1NA-HE-0	LTC PROPERTIES INC SENIOR CORP_BND 4.5		02/16/2024	REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				2,025	02/16/2032	2.C
BHM1QJ-UG-8	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		03/08/2024	STONECASTLE SECURITIES		1,427,670	1,500,000	1,500,000	1,500,000						1,500,000		(72,330)	(72,330)	14,315	06/27/2027	2.B PL

STATEMENT AS OF MARCH 31, 2024 OF THE Talcott Resolution Life and Annuity 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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BHM1S9-V3-6	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/21/2024	DIRECT		1,259,259	1,259,259	1,259,259	1,259,259						1,259,259				9,581	12/20/2024	3.C FE
BHM1S9-V3-6	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/22/2024	TAXABLE EXCHANGE		3,540,877	3,740,741	3,740,741	3,740,741						3,740,741		(199,864)	(199,864)	28,926	12/20/2024	3.C FE
BHM1T0-2R-3	ALASKA VENTURES LLC SENIOR CORP_BND 4.		03/31/2024	REDEMPTION 100.0000		169,963	169,963	169,963	169,963						169,963				1,984	06/30/2033	2.C PL
BHM1VK-49-4	CORPUS CHRISTI TUG SERVICES LL SENIOR CO		03/31/2024	REDEMPTION 100.0000		196,058	196,058	196,058	196,058						196,058				3,137	09/30/2030	3.B PL
BHM1XJ-J6-5	AIR CARGO LOGISTICS FT WORTH T SENIOR CO		03/10/2024	REDEMPTION 100.0000		37,892	37,892	37,892	37,892						37,892				284	11/10/2039	1.D
BHM1YS-M9-4	ARTHUR J GALLAGHER & CO CORP_BND 4.720		02/13/2024	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				94,400	02/13/2024	2.B PL
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		03/20/2024	PAYDOWN		515,560	515,560	514,271	514,642		918		918		515,560				4,935	02/10/2030	1.G PL
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A 4.3	D	03/08/2024	SG SECURITIES		2,276,188	2,340,000	2,224,457	2,279,907		2,367		2,367		2,282,273		(6,085)	(6,085)	25,594	06/12/2028	2.A FE
23636A-AT-8	DANSKE BANK A/S SRBN CORP_BND 144A 5.3	D	01/12/2024	MATURITY		400,000	400,000	399,192	399,995		5		5		400,000				10,750	01/12/2024	2.A FE
28622P-AA-1	AWPT_17-6A SENIORABS17-6A144A 6.856% 0	D	01/16/2024	PAYDOWN		276,005	276,005	276,005	276,005						276,005				4,892	07/15/2029	1.A FE
29003E-AE-5	ELMWOODCLOVIIILTDELMW8_21- MEZZANINABS21	D	03/22/2024	PAYDOWN		2,562,500	2,562,500	2,531,750	2,538,311		24,189		24,189		2,562,500				83,192	01/20/2034	1.F FE
34964M-AA-2	FORTI_21-1A ABS21-1A144A 1.970% 03/20/	D	03/20/2024	PAYDOWN		62,268	62,268	62,265	62,268						62,268				54	03/20/2057	1.A FE
66858H-AQ-9	WOODS_20-22A-BR MEZZANIN ABS_ABS _20-22A	D	03/01/2024	PAYDOWN		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				84,483	09/01/2031	1.C FE
67707B-AD-2	OAK HILL CREDIT PARTNERS OAKC MEZZANINAB	D	03/28/2024	PAYDOWN		5,000,000	5,000,000	4,780,000	4,832,711		167,289		167,289		5,000,000				179,711	01/20/2030	2.C FE
70014L-AB-6	PARK AEROSPACE HOLDINGS LTD SENIOR CORP_	D	02/15/2024	MATURITY		49,000	49,000	50,778	49,012		(12)		(12)		49,000				1,348	02/15/2024	2.C FE
780097-BK-6	NATWESTGROUPPLC SENIOR CORP_BND 4.269%	D	03/22/2024	CALL 100.0000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				25,721	03/22/2025	1.G FE
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	03/04/2024	GOLDMAN SACHS & CO.		189,540	200,000	197,464	198,735		52		52		198,787		(9,247)	(9,247)	4,534	01/19/2028	1.E FE
89366L-AE-4	TRANSELEC SA SENIOR CORP_BND 144A 3.87	D	03/04/2024	HUTCHINSON SHOCKEY ERLEY & CO		187,000	200,000	207,000	203,126		(108)		(108)		203,018		(16,018)	(16,018)	5,038	01/12/2029	2.B FE
98887V-AA-1	ZAIS CLO 7 LTD ZAIS7_17-2A SENIORABS17-2	D	01/16/2024	PAYDOWN		456,887	456,887	456,887	456,884		3		3		456,887				8,110	04/15/2030	1.A FE
BHM0M6-49-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	03/31/2024	REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				2,853	03/31/2035	2.C FE
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	03/15/2024	REDEMPTION 100.0000		216,000	216,000	214,960	216,000						216,000				2,970	09/15/2027	3.C FE
BHM1JP-P9-4	TRANSMISSION FINANCE DAC SENIOR CORP_BND	D	03/06/2024	SEAFIRST		3,791,840	4,000,000	4,000,000	4,000,000						4,000,000		(208,160)	(208,160)	48,053	05/04/2026	2.B
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	03/20/2024	REDEMPTION 100.0000		37,061	37,061	37,061	37,061						37,061				554	12/20/2044	2.C FE
BHM1WS-KK-3	AUSTRALIA PACIFIC LNG PROCESSI SENIOR CO	D	03/14/2024	SEAFIRST		27,565,266	29,100,000	29,100,000	29,100,000						29,100,000		(1,534,734)	(1,534,734)	709,102	09/30/2030	2.B FE
BHM1WS-KK-3	AUSTRALIA PACIFIC LNG PROCESSI SENIOR CO	D	03/31/2024	REDEMPTION 100.0000		450,000	450,000	450,000	450,000						450,000				10,845	09/30/2030	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						140,692,236	144,745,113	145,475,004	141,269,511	165,276	95,654		260,930		145,028,189		(4,335,951)	(4,335,951)	2,477,564	XXX	XXX
060505-EN-0	BANKOFAMERICACORP CAPSEC CORP_BND 6.10		01/29/2024	MORGAN STANLEY & CO. INC		6,000,531	6,000,000	6,639,285	6,639,285						6,639,285		(638,754)	(638,754)	136,017	01/01/9999	2.B FE
05565A-HN-6	BNP PARIBAS SA CAPSEC CORP_BND 144A 6.	D	03/25/2024	CALL 100.0000		2,486,000	2,486,000	2,729,625	2,729,625						2,729,625		(243,625)	(243,625)	82,349	01/01/9999	2.C FE
90352J-AF-0	UBSGROUPAG CAPSEC CORP_BND 144A 7.000%	D	01/31/2024	CALL 100.0000		8,000,000	8,000,000	8,830,000	8,830,000						8,830,000		(830,000)	(830,000)	280,000	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						16,486,531	16,486,000	18,198,910	18,198,910						18,198,910		(1,712,379)	(1,712,379)	498,366	XXX	XXX
BHM273-D7-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		01/23/2024	REDEMPTION 100.0000		1,275,126	1,275,126	1,275,126	1,275,126						1,275,126					03/10/2026	1.F PL
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		01/23/2024	REDEMPTION 100.0000		1,229,221	1,229,221	1,229,221	1,229,221						1,229,221					03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		03/22/2024	REDEMPTION 100.0000		1,034,757	1,034,757	1,034,757	1,034,757						1,034,757					09/20/2026	1.G PL
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE		03/04/2024	REDEMPTION 100.0000		56,160	56,160	56,047	56,094		66		66		56,160				1,194	11/24/2026	1.F PL
BHM2F8-HK-8	WHLP IV RP LP SECURED TERM_LOAN 0.00		03/28/2024	REDEMPTION 100.0000		3,101,049	3,101,049	3,097,948	3,099,272		1,777		1,777		3,101,049				7,216	03/23/2026	1.G PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,696,313	6,696,313	6,693,099	6,694,470		1,843		1,843		6,696,313				8,410	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	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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 (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999997. Total - Bonds - Part 4						196,129,337	202,694,977	204,136,532	198,919,720	165,276	33,795		199,071		202,616,527		(6,487,188)	(6,487,188)	3,674,197	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						196,129,337	202,694,977	204,136,532	198,919,720	165,276	33,795		199,071		202,616,527		(6,487,188)	(6,487,188)	3,674,197	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
298706-84-7	American Funds EuroPacific Growth R4 Fund		03/31/2024		1.000	61		48							48		13	13			
399874-84-1	American Funds Growth Fund of America R4 Fund		03/31/2024		1.000	39		32							32		7	7			
354026-50-2	Franklin Mutual Shares R Fund		03/31/2024		1.000	16															
355148-82-6	Franklin Small Cap Value R Fund		03/31/2024		3.000	162		125							125		37	37			
354713-55-4	Franklin Strategic Income R Fund		03/31/2024		15.000	127		141							141		(15)	(15)			
416649-35-8	Hartford Capital Appreciation R4 Fund		03/31/2024		88.000	4,455		3,462							3,462		992	992			
416649-28-3	Hartford Dividend & Growth R4 Fund		03/31/2024		0.000	14		10							10		4	4			
416641-87-6	Hartford Growth Opportunities R4 Fund		03/31/2024		2.000	77		68							68		9	9			
416649-39-0	Hartford Small Company R4 Fund		03/31/2024		16.000	371		327							327		43	43			
00141M-59-8	Invesco Main Street Mid Cap R Fund		03/31/2024		14.000	341		264							264		76	76			
00141L-50-9	Invesco Small Cap Equity R Fund		03/31/2024		36.000	423		413							413		10	10			
55272P-25-7	MFS Total Return Bond R3 Fund		03/31/2024		28.000	263		300							300		(36)	(36)			
552981-46-6	MFS Total Return R3 Fund		03/31/2024		17,166.000	327,331		257,411							257,411		69,922	69,922			
55273H-64-3	MFS Value R3 Fund		03/31/2024		4.000	187		164							164		23	23			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						333,867	XXX	262,765							262,765		71,085	71,085		XXX	XXX
5989999997. Total - Common Stocks - Part 4						333,867	XXX	262,765							262,765		71,085	71,085		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						333,867	XXX	262,765							262,765		71,085	71,085		XXX	XXX
5999999999. Total - Preferred and Common Stocks						333,867	XXX	262,765							262,765		71,085	71,085		XXX	XXX
6009999999 - Totals						196,463,204	XXX	204,399,297	198,919,720	165,276	33,795		199,071		202,879,292		(6,416,103)	(6,416,103)	3,674,197	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALL OPTION 20Y RTR 2.000000 14-DEC-2033 BHM2P2WT4	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033		50,000,000	0.02	1,718,531	(45,806)		1,499,754		1,499,754	(271,262)						2
CALL OPTION 20Y RTR 3.000000 14-DEC-2033 BHM2P2Y62	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033		50,000,000	0.03	3,811,430	(101,590)		3,205,343		3,205,343	(540,759)						2
CALL OPTION 20Y RTR 2.000000 19-DEC-2033 BHM2P6177	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033		50,000,000	0.02	1,811,889	(48,693)		1,492,177		1,492,177	(268,620)						2
CALL OPTION 20Y RTR 2.000000 20-DEC-2033 BHM2P6LF7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033		100,000,000	0.02	3,616,341	(97,203)		2,984,568		2,984,568	(537,263)						2
CALL OPTION 20Y RTR 3.000000 20-DEC-2033 BHM2P6LG5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033		100,000,000	0.03	7,877,951	(211,751)		6,375,021		6,375,021	(1,073,487)						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										18,836,142	(505,043)		15,556,863	XXX	15,556,863	(2,691,391)					XXX	XXX
PUT OPTION JUL24 SPX P @ 4950 BHM2MQ812	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/08/2023	07/19/2024	18,000	89,100,000	4950	7,474,624	88,020		844,884		844,884	(3,152,476)						2
PUT OPTION JUL25 SPX P @ 5175 BHM2MQ838	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/08/2023	07/18/2025	18,000	93,150,000	5175	10,608,579	37,238		4,349,253		4,349,253	(3,489,849)						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQ846	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/08/2023	01/16/2026	18,000	97,200,000	5400	13,088,977	(12,178)		6,427,573		6,427,573	(3,970,772)						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQ853	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/08/2023	01/17/2025	18,000	93,150,000	5175	10,311,132	80,677		3,217,240		3,217,240	(3,793,285)						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQPG0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	6,000	12,750,000	2125	1,493,795	11,688		708,260		708,260	(355,321)						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQPJ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	6,000	13,200,000	2200	1,876,364	(1,746)		1,178,916		1,178,916	(359,204)						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQPK1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	6,000	12,750,000	2125	1,573,888	5,525		877,221		877,221	(341,145)						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQPL9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	07/19/2024	6,000	12,150,000	2025	1,051,916	12,387		240,860		240,860	(349,013)						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQPP0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	1,200	20,220,000	16850	1,843,104	21,704		252,147		252,147	(656,097)						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQPQ8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	1,200	21,120,000	17600	2,689,044	9,439		1,224,462		1,224,462	(647,036)						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQPR6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	1,200	22,080,000	18400	3,273,795	(3,046)		1,769,204		1,769,204	(693,516)						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQPT2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	4,000	9,200,000	2300	803,054	9,457		163,629		163,629	(301,250)						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQPU9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125	746,898	5,844		354,130		354,130	(177,661)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQPV7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	4,000	9,600,000	2400	1,149,288	4,034		585,058		585,058	(319,954)						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQPW5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025	525,958	6,194		120,430		120,430	(174,507)						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQPX3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400	544,762	4,262		226,274		226,274	(161,878)						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQPY1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200	938,182	(873)		589,458		589,458	(179,602)						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQPZ8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	4,000	9,600,000	2400	1,089,523	8,525		452,549		452,549	(323,756)						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQQ04	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	1,200	21,120,000	17600	2,520,160	19,718		919,445		919,445	(707,005)						2

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)
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQ12	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125	786,944	2,762		438,611		438,611	(170,571)						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQQ38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	600	10,110,000	16850	921,552	10,852		126,073		126,073	(328,049)						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQQ46	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600	1,260,080	9,859		459,723		459,723	(353,502)						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQQ53	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	600	11,040,000	18400	1,636,898	(1,523)		884,602		884,602	(346,758)						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQQ61	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600	1,344,522	4,720		612,231		612,231	(323,519)						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQQ87	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	2,000	4,600,000	2300	401,527	4,728		81,814		81,814	(150,625)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQQA2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400	574,644	2,017		292,529		292,529	(159,977)						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQQB0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500	861,053	(801)		407,063		407,063	(180,511)						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQR86	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	4,000	10,000,000	2500	1,722,106	(1,602)		814,126		814,126	(361,023)						2
PUT OPTION 20Y RTR 2.000000 30-NOV-2033 BHM2NXDF9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2033		50,000,000	0.02	1,313,809	(34,904)		1,494,751		1,494,751	(281,881)						2
PUT OPTION 20Y RTR 3.000000 07-DEC-2033 BHM2NZUV0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2033		50,000,000	0.03	3,307,327	(88,009)		3,201,263		3,201,263	(554,014)						2
PUT OPTION JUL26 SPX P @ 6150 BHM2PJ1U8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	16,000	98,400,000	6150		16,972,640		11,306,115		11,306,115	(5,666,525)						2
PUT OPTION JUL26 SPX P @ 6150 BHM2PJ1V6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6150		8,486,320		5,653,057		5,653,057	(2,833,263)						2
PUT OPTION APR24 SPX P @ 4250 BHM2PJKY9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	12,000	51,000,000	4250		279,185		9,636		9,636	(269,549)						2
PUT OPTION OCT24 SPX P @ 4250 BHM2PJL02	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	12,000	51,000,000	4250		952,627		353,160		353,160	(599,467)						2
PUT OPTION APR24 SPX P @ 4250 BHM2PJL28	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	24,000	102,000,000	4250		558,370		19,271		19,271	(539,099)						2
PUT OPTION OCT24 SPX P @ 4250 BHM2PJL44	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	24,000	102,000,000	4250		1,905,254		706,320		706,320	(1,198,934)						2
PUT OPTION JAN25 SPX P @ 4700 BHM2PYYB1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	02/15/2024	01/31/2025	15,000	70,500,000	4700		2,073,600		1,402,996		1,402,996	(670,604)						2
PUT OPTION JUL25 SPX P @ 4750 BHM2Q6FN6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/01/2024	07/18/2025	12,500	59,375,000	4750		2,152,375		1,887,492		1,887,492	(264,883)						2
PUT OPTION FWDP 20Y RTR 3.0 02-NOV-2033 BHM2NFAY0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2033		50,000,000	0.03	2,516,348	(66,996)		3,175,305		3,175,305	(575,060)						2
PUT OPTION FWDP 20Y RTR 2.0 03-NOV-2033 BHM2NFR48	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2033		50,000,000	0.02	1,288,532	(34,016)		1,488,749		1,488,749	(282,673)						2
PUT OPTION FWDP 20Y RTR 3.0 10-NOV-2033 BHM2NJBG0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2033		50,000,000	0.03	2,683,492	(71,572)		3,177,701		3,177,701	(570,231)						2
PUT OPTION MAR25 SPX <3750 10Y SOFR<3.5% BHM2N9RE0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	10/24/2023	03/21/2025		10,000,000	3750	810,000			310,593		310,593	(743,371)						2
PUT OPTION MAR25 SPX <3850 10Y SOFR<3.25% BHM2NFRB2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	11/03/2023	03/21/2025		10,000,000	3850	815,000			254,956		254,956	(738,411)						2

STATEMENT AS OF MARCH 31, 2024 OF THE Talcott Resolution Life and Annuity 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)
PUT OPTION MAR25 SPX <3900 10Y SOFR<3.25% BHM2NHLU2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	03/21/2025		5,000,000	3900	375,000			134,638		134,638	(385,242)						2
PUT OPTION APR25 SPX <3950 10Y SOFR<3.25% BHM2NN487	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/15/2023	04/17/2025		10,000,000	3950	755,000			301,510		301,510	(812,412)						2
PUT OPTION APR25 SPX <3950 10Y SOFR<3.25% BHM2NN5K9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/15/2023	04/17/2025		5,000,000	3950	377,500			150,755		150,755	(406,206)						2
PUT OPTION MAR25 SPX <4000 10Y SOFR<3.25% BHM2NZ4X5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/05/2023	03/21/2025		10,000,000	4000	950,000			300,074		300,074	(838,139)						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										88,304,377	33,422,755		63,946,107	XXX	63,946,107	(40,757,826)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										107,140,519	32,917,712		79,502,970	XXX	79,502,970	(43,449,217)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										18,836,142	(505,043)		15,556,863	XXX	15,556,863	(2,691,391)					XXX	XXX
0449999999. Total Purchased Options - Put Options										88,304,377	33,422,755		63,946,107	XXX	63,946,107	(40,757,826)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										107,140,519	32,917,712		79,502,970	XXX	79,502,970	(43,449,217)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.71 PAY SOFR 03/07/2032 BHM2EEPP6	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000	1.706%[5.34%]			(721,879)			(10,899,567)					1,056,657		
BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY SOFR 10/14/2028 BHM2KXPQ5	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000	1.4105%[5.6016%]			(533,207)			(5,920,090)					532,827		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(1,255,086)		XXX	(16,819,657)					1,589,484	XXX	XXX
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.05 PAY 1.12 09/23/2026 BHM1KE557	980745F*9 - WOODWARD INC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		2,248,800	3.0475%[1.12%]			11,217	88,800		107,997		(2,963)	52,263		17,715		

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)
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 2.31 02/20/2025 BHM1LLQP3	G1591#AU6 - BRITVIC PLC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/01/2016	02/20/2025		2,448,000	3%[2.31%]			4,111	(78,500)		(72,733)		1,646	21,454		11,568		
CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8MY2	B9550@AA9 - UMICORE SA	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	4%[1.84%]			28,627	(68,429)		46,516		5,786	117,464		51,192		
CURRENCY SWAP WITH CITIBANK NA RCV 3.56 PAY 2.35 01/31/2025 BHM1T4X00	G8030*AJ9 - SENIOR PLC	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2017	01/31/2025		4,054,054	3.558%[2.35%]			13,778	264,304		282,132		(4,575)	39,225		18,560		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.24 PAY 2.22 07/30/2049 BHM1ZSE68	L8749#AA0 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		2,193,519	4.244%[2.22%]			12,061	92,783		213,031		(3,178)	51,126		55,218		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.37 PAY 2.37 07/30/2049 BHM1ZSFM2	L8749#AB8 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		4,389,617	4.365%[2.37%]			23,941	185,674		409,591		(6,360)	102,311		110,501		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.49 PAY 2.50 07/30/2049 BHM1ZSFX8	L8749#AC6 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		3,293,864	4.487%[2.5%]			17,988	139,325		301,682		(4,773)	76,772		82,918		
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												111,723	623,957	XXX	1,288,216		(14,417)	460,615		347,672	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,143,363)	623,957	XXX	(15,531,441)		(14,417)	460,615		1,937,156	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029 BHM2KXPH5	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.132%[5.6016%]	15,142		(442,787)	15,142		(4,886,067)					569,938		
BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049 BHM2KXPL6	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2049		100,000,000	1.9545%[5.6016%]	35,363		(929,895)	35,363		(32,753,053)					2,536,312		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.135%[5.6016%]	15,145		(442,412)	15,145		(4,879,134)					569,938		
1179999999. Subtotal - Swaps - Replication - Interest Rate										65,650		(1,815,094)	65,650	XXX	(42,518,254)					3,676,188	XXX	XXX
CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2029 Z96HYC3S3	ASSET REPLICATION	D PART 1	Credit	ICE 549300R4IG1TWPZT5U32	03/20/2024	06/20/2029		250,000,000	1%[0%]		5,472,514	75,583	5,441,574		5,661,750			(30,940)		250,000,000		
1189999999. Subtotal - Swaps - Replication - Credit Default											5,472,514	75,583	5,441,574	XXX	5,661,750			(30,940)		250,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										65,650	5,472,514	(1,739,511)	5,507,224	XXX	(36,856,504)			(30,940)		253,676,188	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										65,650		(3,070,180)	65,650	XXX	(59,337,911)					5,265,672	XXX	XXX
1369999999. Total Swaps - Credit Default											5,472,514	75,583	5,441,574	XXX	5,661,750			(30,940)		250,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												111,723	623,957	XXX	1,288,216		(14,417)	460,615		347,672	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE Talcott Resolution Life and Annuity 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)
1409999999. Total Swaps										65,650	5,472,514	(2,882,874)	6,131,181	XXX	(52,387,945)		(14,417)	429,675		255,613,344	XXX	XXX
CITBK JUN24 SPX @ 5216.6716 BHM2QBHW3	VAGLB HEDGE - MACRO HEDGE	N/A	EQUITY	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	03/14/2024	06/21/2024		89,205,084	5216.6716				(1,572,248)		(1,572,248)	(1,572,248)				211,407		2
CITBK JUN24 MXEA @ 2333.0649 BHM2QBJ50	VAGLB HEDGE - MACRO HEDGE	N/A	EQUITY	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		64,527,909	2333.0649				(584,787)		(584,787)	(584,787)				152,925		2
CALL OPTION JUN24 NDX @ 18324.4270 BHM2QBJ76	VAGLB HEDGE - MACRO HEDGE	N/A	EQUITY	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		68,936,494	18324.427				(552,944)		(552,944)	(552,944)				163,373		2
CITBK JUN24 RTY @ 2096.5243 BHM2QBJ92	VAGLB HEDGE - MACRO HEDGE	N/A	EQUITY	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		68,480,870	2096.5243				(1,625,425)		(1,625,425)	(1,625,425)				162,293		2
CALL OPTION JUN24 SPX @ 5303.1018 BHM2QFYZ8	VAGLB HEDGE - MACRO HEDGE	N/A	EQUITY	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	03/21/2024	06/21/2024		25,269,280	5303.1018				(31,612)		(31,612)	(31,612)				59,886		2
1439999999. Subtotal - Forwards - Hedging Other													(4,367,016)	XXX	(4,367,016)	(4,367,016)				749,884	XXX	XXX
1479999999. Subtotal - Forwards													(4,367,016)	XXX	(4,367,016)	(4,367,016)				749,884	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,143,363)	623,957	XXX	(15,531,441)		(14,417)	460,615		1,937,156	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										107,140,519	32,917,712		75,135,954	XXX	75,135,954	(47,816,233)				749,884	XXX	XXX
1719999999. Subtotal - Replication										65,650	5,472,514	(1,739,511)	5,507,224	XXX	(36,856,504)			(30,940)		253,676,188	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										107,206,169	38,390,226	(2,882,874)	81,267,135	XXX	22,748,009	(47,816,233)	(14,417)	429,675		256,363,228	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	THIS DERIVATIVE IS PART OF THE COMPANY'S MACRO PROGRAM, WHICH HEDGES AGAINST THE ECONOMIC RISK ARISING FROM GUARANTEED MINIMUM DEATH BENEFIT (GMDB) AND GUARANTEED MINIMUM WITHDRAWAL BENEFIT (GMWB) LIABILITIES AND CONTRACT REVENUES. FOR THE QUARTER ENDING MARCH 31, 2024, THE HEDGE HAS BEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.

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
1579999999. Subtotal - Long Futures																				XXX	XXX
ESM4	100	5,000	S&P500 EMINI JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	5,230.2875	5,308.5000	(1,250)					(391,063)	(391,063)	1,298,000	2	50
1609999999. Subtotal - Short Futures - Hedging Other												(1,250)					(391,063)	(391,063)	1,298,000	XXX	XXX
1649999999. Subtotal - Short Futures												(1,250)					(391,063)	(391,063)	1,298,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(1,250)					(391,063)	(391,063)	1,298,000	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(1,250)					(391,063)	(391,063)	1,298,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	8,230,897	102,347	8,333,244
Total Net Cash Deposits	8,230,897	102,347	8,333,244

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	THIS DERIVATIVE IS PART OF THE COMPANY'S MACRO PROGRAM, WHICH HEDGES AGAINST THE ECONOMIC RISK ARISING FROM GUARANTEED MINIMUM DEATH BENEFIT (GMDB) AND GUARANTEED MINIMUM WITHDRAWAL BENEFIT (GMWB) LIABILITIES AND CONTRACT REVENUES. FOR THE THREE MONTHS ENDING MARCH 31, 2024, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.

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		8,333,244		8,333,244					
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	13,752,913	22,222,440	33,825,888			33,825,888		20,072,975		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		16,567,904	14,064,686			14,064,686		14,064,686		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	837,000	2,533,422	3,247,804	(68,429)		3,312,148		2,475,148	69,752	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y		48,853,647	19,456,961	(2,841,656)		19,982,680	(2,835,889)	17,146,791	756,511	
GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	Y	Y		10,654,755	6,164,210	(1,603,860)		6,164,210	(1,603,860)	4,560,350	271,293	
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	280,000		134,638			134,638				
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	1,722,017	1,763,197	3,379,669			3,379,669		1,657,652		
0299999999. Total NAIC 1 Designation			16,591,930	102,595,365	80,273,856	(4,513,945)		80,863,919	(4,439,749)	59,977,602	1,097,556	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					5,507,224		5,507,224	5,661,750	(59,337,911)		255,265,672	255,111,146
0999999999 - Gross Totals			16,591,930	102,595,365	94,114,324	(4,513,945)	13,840,468	86,525,669	(63,777,660)	59,977,602	256,363,228	255,111,146
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					94,114,324	(4,513,945)						

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)
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash		CASH	2,750,000	2,750,000	2,750,000		IV
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		CASH	53,283,870	53,283,870	53,283,870		V
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-RD-2	UNITED STATES TREASURY	220,437	240,000	235,400	11/15/2043	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	17,322,829	33,554,000	25,460,344	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	362,420	702,000	532,669	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	17,937,187	34,744,000	26,363,301	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SP-4	UNITED STATES TREASURY	2,379,443	4,491,000	2,802,797	08/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	594,150	980,000	948,796	11/15/2051	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	8,499,986	14,020,000	13,573,597	11/15/2051	I
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	UNITED STATES TREASURY	2,641,707	4,986,000	3,111,723	08/15/2050	IV
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	3,601,662	5,920,000	5,731,505	11/15/2051	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	3128JR-LE-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,080,263	95,950,536	1,107,587	04/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31292H-4H-4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	62,806	5,061,277	61,729	12/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	139,711	11,301,667	139,386	06/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296M-2N-8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	160,099	14,268,700	160,891	09/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-3S-1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	207,691	7,203,754	200,853	06/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-5K-6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	266,932	8,651,205	258,016	06/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31410G-NB-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	110,140	45,175,000	109,154	10/01/2037	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2	52,617	415,906	56,852	09/20/2048	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-SP-4	UNITED STATES TREASURY	2,153,208	4,064,000	2,536,310	08/15/2050	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-SZ-2	UNITED STATES TREASURY	29,735,403	47,614,000	46,705,917	08/15/2051	IV
0199999999 - Total					143,562,561	395,376,915	186,130,697	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, N.A	B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	UNITED STATES TREASURY	13,752,913	17,135,000	XXX	08/15/2030	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		CASH	837,000	837,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		CASH	280,000	280,000	XXX		IV
WELLS FARGO BANK, NA	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-AY-7	UNITED STATES TREASURY	1,722,017	1,961,000	XXX	11/30/2027	IV
0299999999 - Total					16,591,930	20,213,000	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
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America ...... New York, NY		0.000			518,387	491,495	567,457	XXX
Wells Fargo Bank N.A. ...... Minneapolis, MN		0.000			920,802	628,945	660,523	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			400,333	271,551	11,060,970	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			19,144,221	19,257,611	362,793	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			3,186,341	3,222,248	5,073,603	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			41,774,354	39,538,865	93,222,248	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			549,164		40,557,652	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000			298,899		378,022	XXX
BNY Mellon Bank N.A. ...... New York, NY		0.000			13,499,149	17,412,970	16,706,092	XXX
BNY Mellon Bank N.A. ...... New York, NY		0.000			1,309,656	1,309,656	1,309,656	XXX
Wells Fargo Bank N.A. ...... Minneapolis, MN		0.000					303,617	XXX
JP Morgan Chase Bank N.A ...... New York, NY		0.000					428,891	XXX
0199998. Deposits in ... 68 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			1,168,828	1,530,809	1,510,424	XXX
0199999. Totals - Open Depositories	XXX	XXX			82,770,135	83,664,150	172,141,948	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						XXX
0399999. Total Cash on Deposit	XXX	XXX			82,770,135	83,664,150	172,141,948	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			82,770,135	83,664,150	172,141,948	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
4812A0-37-5	JPMORGAN PRIME MMKT FD - CAP		03/28/2024	0.000		61,320,383		787,403
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		03/28/2024	0.000		71,195,448		940,958
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						132,515,831		1,728,361
928989-38-3	JP MORGAN US GOVT AGENCY SHARES		03/28/2024	0.010		96,546,496		
4812C0-67-0	JPMORGAN US GOVT MM-CP		03/28/2024	0.010		44,507,475		1,351,153
94975P-40-5	Allspring Government Money Market Institutional Fund		03/31/2024	0.000		2,741,445		38,154
8309999999. Subtotal - All Other Money Market Mutual Funds						143,795,416		1,389,307
8609999999 - Total Cash Equivalents						276,311,247		3,117,668