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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

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

Interim Co-President, Chief Legal Officer and Chief Compliance Officer	Lisa Michelle Proch	VP and Appointed Actuary	John Buck Brady
Interim Co-President and Chief Financial Officer	Robert Raymond Siracusa	AVP and Treasurer	Jeremy Matthew Billiel

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Peter Francis Sannizzaro	Matthew James Poznar	Robert Raymond Siracusa

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.

Robert R. Siracusa Interim Co-President and Chief Financial Officer	Lisa M. Proch Interim Co-President, Chief Legal Officer and Chief Compliance Officer	Christopher B. Cramer Senior Vice President and Corporate Secretary

Subscribed and sworn to before me this 24th day of October 2023

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

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

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	3,940,759,806		3,940,759,806	4,138,348,506
2. Stocks:				
2.1 Preferred stocks				24,626,000
2.2 Common stocks	19,666,251	2,636,986	17,029,265	16,717,111
3. Mortgage loans on real estate:				
3.1 First liens	896,750,760		896,750,760	994,929,174
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 ($ 116,385,388), cash equivalents ($ 177,740,852) and short-term investments ($ 60,000,000)	354,126,240		354,126,240	308,374,219
6. Contract loans (including $ .... premium notes)	86,939,119		86,939,119	88,064,702
7. Derivatives	172,572,183		172,572,183	324,672,074
8. Other invested assets	526,399,623		526,399,623	595,830,414
9. Receivables for securities	40,599,176		40,599,176	41,047,217
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	187,704,351		187,704,351	104,826,113
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,225,517,509	2,636,986	6,222,880,523	6,637,435,530
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	50,315,239	271,695	50,043,544	50,857,847
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	59,481		59,481	57,392
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,471,778		21,471,778	27,909,110
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	78,125,746		78,125,746	33,544,029
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				6,228,345
18.2 Net deferred tax asset	92,819,261	48,031,297	44,787,964	50,724,082
19. Guaranty funds receivable or on deposit	376,434		376,434	376,434
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				72,980
24. Health care ($ ....) and other amounts receivable	8,638		8,638	1,388
25. Aggregate write-ins for other than invested assets	62,991,626	12,357,392	50,634,234	43,070,623
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,531,685,712	63,297,370	6,468,388,342	6,850,277,760
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,732,180,420		21,732,180,420	22,177,651,722
28. Total (Lines 26 and 27)	28,263,866,132	63,297,370	28,200,568,762	29,027,929,482
DETAILS OF WRITE-INS				
1101. Derivative collateral	187,704,351		187,704,351	104,826,113
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)	187,704,351		187,704,351	104,826,113
2501. Disbursements and Items not allocated	62,991,626	12,357,392	50,634,234	43,070,623
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)	62,991,626	12,357,392	50,634,234	43,070,623

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 4,481,262,651 less $ 0 included in Line 6.3 (including $ 2,531,302,819 Modco Reserve)	4,481,262,651	4,644,794,090
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	20,190,468	20,343,233
3. Liability for deposit-type contracts (including $ 1,387,333 Modco Reserve)	159,653,833	169,982,853
4. Contract claims:		
4.1 Life	20,220,193	17,888,978
4.2 Accident and health	199,965	207,807
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 80,332 due and unpaid	80,332	1,590
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)	392,694	469,743
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 $ 114,836 accident and health premiums	114,836	127,374
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	24,550	21,811
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 32,967,651 ceded	32,967,651	28,770,054
9.4 Interest Maintenance Reserve	41,665,525	44,552,487
10. Commissions to agents due or accrued-life and annuity contracts $ 17,105,446 , accident and health $ 0 and deposit-type contract funds $ 0	17,105,446	17,202,996
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	15,159,821	16,790,265
13. Transfers to Separate Accounts due or accrued (net) (including $ (25,543,801) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(30,755,722)	(29,215,545)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(607,126)	183,278
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	18,631,791	
15.2 Net deferred tax liability		
16. Unearned investment income	3,334,793	3,329,179
17. Amounts withheld or retained by reporting entity as agent or trustee	14,504,520	14,164,900
18. Amounts held for agents' account, including $ 27,815 agents' credit balances	36,453	34,373
19. Remittances and items not allocated	15,948,527	9,087,955
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	138,828,247	150,405,868
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	111,147,674	115,537,175
24.04 Payable to parent, subsidiaries and affiliates	22,123,974	
24.05 Drafts outstanding	38,700,182	40,064,896
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	88,977,551	82,797,458
24.09 Payable for securities	307,035,849	328,457,512
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	73,054,587	225,648,259
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,589,999,265	5,901,648,589
27. From Separate Accounts Statement	21,732,180,420	22,177,651,722
28. Total liabilities (Lines 26 and 27)	27,322,179,685	28,079,300,311
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	139,934,313	152,270,975
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)	650,523,203	708,426,635
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)	875,889,077	946,129,171
38. Totals of Lines 29, 30 and 37	878,389,077	948,629,171
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,200,568,762	29,027,929,482
DETAILS OF WRITE-INS		
2501. Other liabilities - abandoned property unpaid funds	47,817,214	43,915,866
2502. Payable for repurchase agreements	21,806,837	117,625,113
2503. Derivative collateral liability	5,397,000	67,775,933
2598. Summary of remaining write-ins for Line 25 from overflow page	(1,966,464)	(3,668,653)
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	73,054,587	225,648,259
3101. Gain on inforce reinsurance	139,934,313	152,270,975
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)	139,934,313	152,270,975
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	57,182,028	31,874,104	53,657,635
2.	Considerations for supplementary contracts with life contingencies	20,430	(249,853)	(240,660)
3.	Net investment income	196,925,904	194,911,804	264,978,097
4.	Amortization of Interest Maintenance Reserve (IMR)	1,411,626	2,959,564	3,374,716
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	83,364,495	93,562,056	122,225,247
7.	Reserve adjustments on reinsurance ceded	(994,503,648)	(1,416,863,146)	(1,774,178,634)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	339,001,293	365,330,844	487,028,149
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	38,850,209	43,016,386	46,087,923
9.	Totals (Lines 1 to 8.3)	(277,747,663)	(685,458,241)	(797,067,527)
10.	Death benefits	5,648,672	76,630	3,110,152
11.	Matured endowments (excluding guaranteed annual pure endowments)		3,076	
12.	Annuity benefits	156,230,477	167,319,900	222,433,926
13.	Disability benefits and benefits under accident and health contracts	182,677	219,036	298,761
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	876,666,484	821,385,157	1,117,014,637
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,279,568	5,340,125	7,202,718
18.	Payments on supplementary contracts with life contingencies	901,205	907,844	1,197,427
19.	Increase in aggregate reserves for life and accident and health contracts	(163,684,203)	(55,933,819)	(135,623,991)
20.	Totals (Lines 10 to 19)	879,224,880	939,317,949	1,215,633,630
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	78,282,844	86,302,626	113,082,362
22.	Commissions and expense allowances on reinsurance assumed	4,139,867	4,517,249	5,785,326
23.	General insurance expenses and fraternal expenses	61,902,657	61,460,978	83,024,619
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,485,324	2,120,246	2,269,054
25.	Increase in loading on deferred and uncollected premiums	10,922	8,522	(366)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,571,953,968)	(1,604,603,995)	(2,126,951,518)
27.	Aggregate write-ins for deductions	(96,992,997)	(101,012,552)	(127,795,617)
28.	Totals (Lines 20 to 27)	(641,900,471)	(611,888,977)	(834,952,510)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	364,152,808	(73,569,264)	37,884,983
30.	Dividends to policyholders and refunds to members	1,692	(19,606)	(31,828)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	364,151,116	(73,549,658)	37,916,811
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	22,808,341	(23,469,173)	(24,113,001)
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)	341,342,775	(50,080,485)	62,029,812
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 11,578,296 (excluding taxes of $ (263,160) transferred to the IMR)	(149,844,014)	95,941,866	(64,448,103)
35.	Net income (Line 33 plus Line 34)	191,498,761	45,861,381	(2,418,291)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	948,629,171	772,444,198	772,444,198
37.	Net income (Line 35)	191,498,761	45,861,381	(2,418,291)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,394,189)	(146,764,522)	118,109,535	178,330,164
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,961,406)	(66,229)	(66,229)
40.	Change in net deferred income tax	29,700,990	(16,269,223)	(29,476,801)
41.	Change in nonadmitted assets	(47,154,876)	31,592,811	31,799,182
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			29,658,787
44.	Change in asset valuation reserve	11,577,621	(7,066,165)	(7,952,711)
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	(12,336,662)	(17,766,846)	(23,689,128)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(70,240,094)	154,395,264	176,184,973
55.	Capital and surplus, as of statement date (Lines 36 + 54)	878,389,077	926,839,462	948,629,171
	DETAILS OF WRITE-INS			
08.301.	Other investment management fees	38,171,954	42,455,529	45,459,051
08.302.	Separate Account loads	345,270	298,625	378,005
08.303.	Miscellaneous income	332,985	262,232	250,867
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)	38,850,209	43,016,386	46,087,923
2701.	Miscellaneous deductions	1,557,890	(227,058)	(356,603)
2702.	IMR adjustment on reinsurance ceded	(485,351)	(20,706,491)	(20,735,675)
2703.	MODCO adjustment	(98,065,536)	(80,079,003)	(106,703,339)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(96,992,997)	(101,012,552)	(127,795,617)
5301.	Gain on inforce reinsurance	(12,336,662)	(17,766,846)	(23,689,128)
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)	(12,336,662)	(17,766,846)	(23,689,128)

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	13,083,282	47,861,189	69,239,339
2.	Net investment income	204,188,619	202,886,959	277,363,687
3.	Miscellaneous income	448,879,335	484,142,440	631,652,191
4.	Total (Lines 1 to 3)	666,151,236	734,890,588	978,255,217
5.	Benefit and loss related payments	2,029,329,282	2,277,721,467	3,137,055,811
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,570,413,791)	(1,608,771,555)	(2,132,913,293)
7.	Commissions, expenses paid and aggregate write-ins for deductions	53,821,444	78,587,193	100,634,547
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	9,263,341	(46,891,665)	(32,346,128)
10.	Total (Lines 5 through 9)	522,000,276	700,645,440	1,072,430,937
11.	Net cash from operations (Line 4 minus Line 10)	144,150,960	34,245,148	(94,175,720)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	305,042,912	1,304,965,816	1,487,473,862
	12.2 Stocks	643,091	354,258	1,027,964
	12.3 Mortgage loans	149,407,676	46,891,742	94,776,584
	12.4 Real estate			
	12.5 Other invested assets	96,532,758	29,669,242	32,281,378
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,093)	(112,290)	(103,578)
	12.7 Miscellaneous proceeds	419,704	135,941,054	69,628,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	552,043,048	1,517,709,822	1,685,085,201
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	88,501,073	935,946,712	955,896,139
	13.2 Stocks	635,689	2,467,490	2,485,870
	13.3 Mortgage loans	56,353,703	273,909,756	279,402,635
	13.4 Real estate			
	13.5 Other invested assets	29,781,990	34,565,317	46,309,349
	13.6 Miscellaneous applications	239,067,305	149,626,041	158,936,868
	13.7 Total investments acquired (Lines 13.1 to 13.6)	414,339,760	1,396,515,316	1,443,030,861
14.	Net increase (or decrease) in contract loans and premium notes	(1,125,583)	(2,464,457)	(3,267,743)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	138,828,871	123,658,963	245,322,084
	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	(10,329,020)	(10,287,225)	(13,785,214)
	16.5 Dividends to stockholders	94,800,000		
	16.6 Other cash provided (applied)	(132,098,790)	(62,747,437)	(52,462,114)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(237,227,810)	(73,034,662)	(66,247,328)
	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)	45,752,021	84,869,449	84,899,036
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	308,374,219	223,475,184	223,475,184
	19.2 End of period (Line 18 plus Line 19.1)	354,126,240	308,344,633	308,374,219

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	(13,783,601)	(16,642,588)	(65,993,960)
20.0002.	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(13,783,601)	(16,642,588)	(65,993,960)
20.0003.	Non-cash ceded premiums for reinsurance	485,351	20,706,491	20,735,675
20.0004.	Non-cash transfer of funds witheld for unauthorized reinsurance	4,389,501	(15,037,511)	(13,148,500)
20.0005.	Non-cash transfer of IMR liability for reinsurance	(485,351)	(20,706,491)	20,735,675
20.0006.	Non-cash IMR reserve transferred on reinsurance	485,351	20,706,491	(20,735,675)
20.0007.	Non-cash payable on reinsurance	4,874,852		(7,587,175)
20.0008.	Non-cash acquisitions from invested asset exchanges - bonds, mortgage loans, and other invested assets		(5,668,981)	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	472,840,297	496,528,367	681,008,917
3.	Ordinary individual annuities	105,817,395	95,202,867	137,363,832
4.	Credit life (group and individual)			
5.	Group life insurance	1,161,396	297,078	837,488
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	104,489	133,447	171,234
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	579,923,577	592,161,759	819,381,471
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	579,923,577	592,161,759	819,381,471
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	579,923,577	592,161,759	819,381,471
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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 #	2023	2022
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 191,498,761	$ (2,418,291)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(20,887,785)	7,516,210
				(20,887,785)	7,516,210
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 212,386,546	$ (9,934,501)
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 878,389,077	$ 948,629,171
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	13,375,392	34,263,177
				13,375,392	34,263,177
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 865,013,685	$ 914,365,994

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 fixed rate 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

No significant change.

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 September 30, 2023.

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	$	10,293,389
2. 12 Months or Longer	$	67,601,309
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	120,227,644
2. 12 Months or Longer	$	597,563,539

5. As of September 30, 2023 loan-backed securities in an unrealized loss position comprised 374 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in basic industry, 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 September 30, 2023.

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 September 30, 2023.

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	Yes	Yes	
b. Tri-Party (YES/NO)	No	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	—	—	—	—
6. >3 months to 1 year	117,625,113	24,721,113	23,741,113	—
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	78,763,213	23,741,113	21,806,838	—
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	$ 117,625,113	$ 24,721,113	$ 23,741,113	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 78,763,213	$ 23,741,113	$ 21,806,838	$ —
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	$ —	$ 21,806,838	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 21,806,838	$ —	$ —	$ —	$ —	$ —	$ —

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	21,806,838

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	21,806,838	21,806,838
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	$ 117,625,113	$ 24,721,113	$ 23,741,113	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 78,763,213	$ 23,741,113	$ 21,806,838	$ —
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. Retained Assets

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

R. Share of Cash Pool by Asset type

The Company did not participate in a short term investment pool as of September 30, 2023.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

B. Impaired Investments in Joint ventures, Partnerships or Limited Liability Companies

1. The Company impaired 1 limited partnership that included 1 private equity partnership in 2023. The limited partnership was impaired because the cost basis sustained a decline in value that the Company determined to be other than temporary.

2. The limited partnership impairment was determined as the difference between the fair value from the partnership financial statements and the carrying value of the investment based on the equity method of accounting. The amounts of the impairments were $322,000 and $1,130,581 for the periods ended September 30, 2023 and December 31, 2022, respectively.

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 September 30, 2023 and December 31, 2022, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2023	$ —
2024	26,125
2025	236,758
2026	25,385
Thereafter	—
Total Future Settled Premiums	$ 288,267

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
September 30, 2023	$ 288,267	$ (129,137)	$ (129,137)
December 31, 2022	$ 318,452	$ 155,365	$ 155,365

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On January 27, 2023, TLA loaned $60M to TR Re, Ltd. ("TR Re") per the intercompany liquidity agreement. The interest rate of this loan is 4.5% and the maturity date is January 26, 2024.

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 September 30, 2023 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 2023, the Company's pledge limit is $237 million. The Company would need to seek prior

NOTES TO FINANCIAL STATEMENTS

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.

2. a. FHLB Capital Stock - Aggregate Totals

1. September 30, 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	$ 220,000,000	$ 220,000,000	$ —

2. December 31, 2022

		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	$ 237,000,000	237,000,000	$ —

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	3,425,139	17,961	—	—	—

3 Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2023

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 113,138,605	$ 127,885,105	$ —
2	Current Year General Account: Total Collateral Pledged	113,138,605	127,885,105	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	$ 186,029,443	$ 198,182,721	—

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)	$ 184,463,967	$ 195,569,170	$ —
2	Current Year General Account Maximum Collateral Pledged	184,463,967	195,569,170	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 186,029,443	$ 198,182,721	—

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

The Company had no borrowings from the FHLB as of September 30, 2023.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of September 30, 2023.

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

4. On July 6, 2023, TLA paid a dividend of $94,800,000 to Talcott Resolution Life Insurance Company ("TL"), the Company's parent.

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 September 30, 2023 and December 31, 2022, 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's investment managers Hartford Investment Management Company ("HIMCO") and Sixth Street Insurance Solutions, L.P. (both registered investment advisers under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Enterprise Finance, Investments, and Capital Working Group ("EFICWG"), a working group co-chaired by the Chief Financial Officers ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, manage the Company's investment portfolios 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:

September 30, 2023					
(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	$ 5,662	$ —	$ 3,443	$ —	$ 9,105
Cash equivalents	177,741	—	—	—	177,741
Total bonds and stocks	183,403	—	3,443	—	186,846
Derivative assets					
Macro hedge program	—	2,613	158,307	—	160,920
Total derivative assets	—	2,613	158,307	—	160,920
Separate Account assets [1]	21,732,830	—	—	—	21,732,830
Total assets accounted for at fair value	$ 21,916,233	$ 2,613	$ 161,750	$ —	$ 22,080,596
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (75,496)	$ —	$ —	$ (75,496)
Macro hedge program	—	—	(6,701)	—	(6,701)
Total liabilities accounted for at fair value	$ —	$ (75,496)	$ (6,701)	$ —	$ (82,197)

a. Excludes approximately $649 thousand 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 EFICWG 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 EFICWG 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 September 30, 2023:

(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]	Total Gains and (Losses) Included in: 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	(190,392)	—	—	—	392,130	116,444	1,723	(168,299)	151,606
Total derivatives [3]	(190,392)	—	—	—	392,130	116,444	1,723	(168,299)	151,606
Total assets	$ (186,949)	$ —	$ —	$ —	$ 392,130	$ 116,444	$ 1,723	$ (168,299)	$ 155,049

[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)	September 30, 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	$ 3,425,909	$ 3,940,760	$ —	$ 2,824,500	$ 601,409	$ —	$ —
Common stocks - unaffiliated	9,105	9,105	5,662	—	3,443	—	—
Mortgage loans	806,102	896,751	—	—	806,102	—	—
Cash, cash equivalents and short-term investments - unaffiliated	294,126	294,126	294,126	—	—	—	—
Cash, cash equivalents and short-term investments - affiliated	60,000	60,000	—	—	60,000	—	—
Derivative related assets	165,919	172,572	—	7,612	158,307	—	—
Contract loans	86,939	86,939	—	—	86,939	—	—
Surplus debentures	38,167	41,837	—	38,167	—	—	—
Separate Account assets [1]	21,732,830	21,732,830	21,732,830	—	—	—	—
Total assets	$ 26,619,097	$ 27,234,920	$ 22,032,618	$ 2,870,279	$ 1,716,200	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (159,654)	$ (159,654)	$ —	$ —	$ (159,654)	$ —	$ —
Derivative related liabilities	(153,366)	(88,977)	—	(146,665)	(6,701)	—	—
Separate Account liabilities	(21,732,830)	(21,732,830)	(21,732,830)	—	—	—	—
Total liabilities	$ (22,045,850)	$ (21,981,461)	$ (21,732,830)	$ (146,665)	$ (166,355)	$ —	$ —

[1] Excludes approximately $649 thousand at September 30, 2023, 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, 2022						
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	$ 3,726,696	$ 4,138,349	$ —	$ 3,259,227	$ 467,469	$ —	$ —
Preferred stocks - unaffiliated	24,626	24,626	—	24,626	—	—	—
Common stocks - unaffiliated	9,037	9,037	5,594	—	3,443	—	—
Mortgage loans	907,343	994,929	—	—	907,343	—	—
Cash, cash equivalents and short-term investments - unaffiliated	308,374	308,374	193,508	114,866	—	—	—
Derivative related assets	327,677	324,672	—	45,087	282,590	—	—
Contract loans	88,065	88,065	—	—	88,065	—	—
Surplus debentures	41,174	41,838	—	24,825	16,349	—	—
Low-income housing tax credits	8	8	—	—	8	—	—
Separate Account assets [1]	22,171,530	22,171,530	22,171,530	—	—	—	—
Total assets	$ 27,604,530	$ 28,101,428	$ 22,370,632	$ 3,468,631	$ 1,765,267	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (169,983)	$ (169,983)	$ —	$ —	$ (169,983)		$ —
Derivative related liabilities	(137,350)	(82,797)	—	(105,841)	(31,509)	—	—
Separate Account liabilities	(22,171,530)	(22,171,530)	(22,171,530)	—	—	—	—
Total liabilities	$ (22,478,863)	$ (22,424,310)	$ (22,171,530)	$ (105,841)	$ (201,492)	$ —	$ —

[1] Excludes approximately $7 million, at December 31, 2022, 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 September 30, 2023, 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 November 14, 2023.

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 September 30, 2023 and December 31, 2022, 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 $13,375,392 and $34,263,177, respectively.

   b. For the periods ended September 30, 2023 and December 31, 2022, the total amount of reinsurance credit taken for this agreement was $16,930,877 and $43,371,111, 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, 2022 were $5.0 million. As of September 30, 2023, $0.2 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, 2022 to September 30, 2023. 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 [ ] No [X]

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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 $388,176,418 of cash and bonds pledged as collateral for derivative activity; $3,443,100 of FHLB capital stock; $127,885,105, pledged as collateral for FHLB activity; $41,500,000 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $31,480,385

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	$ 10,324,184	$ 10,561,523
14.24	Short-Term Investments	$	$ 60,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$ 3,505,479
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 10,324,184	$ 74,067,002
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. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 896,750,760
1.14 Total Mortgages in Good Standing	$ 896,750,760
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)	$ 896,750,760
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	4,638,330	214,944	548	124,389	4,978,211	
2. Alaska	AK	L	590,336		158	47,740	638,234	
3. Arizona	AZ	L	11,172,760	1,051,079	2,823	35,268	12,261,930	
4. Arkansas	AR	L	7,463,178	1,352,585	303	22,297	8,838,363	
5. California	CA	L	54,900,204	9,519,443	6,135	890,516	65,316,298	
6. Colorado	CO	L	9,870,606	1,664,040	226	32,465	11,567,337	
7. Connecticut	CT	L	8,331,039	523,851	89	217,652	9,072,631	
8. Delaware	DE	L	2,426,283	113,434		4,110	2,543,827	
9. District of Columbia	DC	L	1,147,289	34,309	33	11,750	1,193,381	
10. Florida	FL	L	39,977,280	9,748,589	6,111	944,314	50,676,294	
11. Georgia	GA	L	11,593,560	2,203,514	2,061	78,317	13,877,452	
12. Hawaii	HI	L	1,846,494	1,099,842	424	43,265	2,990,025	
13. Idaho	ID	L	1,937,079	2,360,957	663	47,631	4,346,330	
14. Illinois	IL	L	25,058,612	4,807,867	6,107	365,870	30,238,456	
15. Indiana	IN	L	6,690,617	1,286,463	3,267	41,349	8,021,696	
16. Iowa	IA	L	5,912,717	2,825,816	8,665	219,476	8,966,674	
17. Kansas	KS	L	5,139,637	942,717	423	36,375	6,119,152	
18. Kentucky	KY	L	4,974,835	816,041	2,623	36,956	5,830,455	
19. Louisiana	LA	L	8,423,671	472,250	3,421	117,029	9,016,371	
20. Maine	ME	L	840,540	127,908	128	158,857	1,127,433	
21. Maryland	MD	L	16,007,543	2,725,739		241,469	18,974,751	
22. Massachusetts	MA	L	7,452,733	3,139,030		264,373	10,856,136	
23. Michigan	MI	L	12,095,915	1,946,356	6,008	213,989	14,262,268	
24. Minnesota	MN	L	13,051,892	2,473,421	8,232	401,567	15,935,112	
25. Mississippi	MS	L	2,943,104	616,378	477	43,735	3,603,694	
26. Missouri	MO	L	11,415,342	3,384,334	2,894	55,869	14,858,439	
27. Montana	MT	L	800,010	712,005	489	2,730	1,515,234	
28. Nebraska	NE	L	3,834,034	1,491,402	2,687	265,592	5,593,715	
29. Nevada	NV	L	2,772,614	568,133	569	22,770	3,364,086	
30. New Hampshire	NH	L	1,784,924	345,390		12,811	2,143,125	
31. New Jersey	NJ	L	11,376,561	1,726,228	209	720,658	13,823,656	
32. New Mexico	NM	L	2,543,869	126,609	233	10,748	2,681,459	
33. New York	NY	N	6,417,133	240,064	126	583,479	7,240,802	
34. North Carolina	NC	L	21,916,676	5,860,630	10,668	882,335	28,670,309	
35. North Dakota	ND	L	2,091,963	388,325	213	149,435	2,629,936	
36. Ohio	OH	L	13,767,105	1,904,856	3,520	132,717	15,808,198	
37. Oklahoma	OK	L	4,964,951	909,520	2,684	415,236	6,292,391	
38. Oregon	OR	L	3,015,693	1,859,028	1,043	68,834	4,944,598	
39. Pennsylvania	PA	L	21,942,630	3,569,905	294	753,456	26,266,285	
40. Rhode Island	RI	L	1,201,592	132,389	509	10,691	1,345,181	
41. South Carolina	SC	L	7,144,624	2,895,152	575	32,269	10,072,620	
42. South Dakota	SD	L	3,236,595	374,414	672	46,396	3,658,077	
43. Tennessee	TN	L	10,175,298	1,283,896	1,776	125,088	11,586,058	
44. Texas	TX	L	37,814,629	5,225,200	3,730	1,699,105	44,742,664	
45. Utah	UT	L	2,498,346	882,953	75	47,606	3,428,980	
46. Vermont	VT	L	910,950	587,825		58,533	1,557,308	
47. Virginia	VA	L	12,567,820	3,084,242	823	93,164	15,746,049	
48. Washington	WA	L	8,388,066	2,271,004	1,001	224,979	10,885,050	
49. West Virginia	WV	L	2,962,094	268,644	1,311	382,365	3,614,414	
50. Wisconsin	WI	L	10,141,309	1,923,819	8,366	289,304	12,362,798	
51. Wyoming	WY	L	630,338	3,225	238	3,150	636,951	
52. American Samoa	AS	N						
53. Guam	GU	N	6,991				6,991	
54. Puerto Rico	PR	L	27,755				27,755	
55. U.S. Virgin Islands	VI	L	2,343				2,343	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	280,388				280,388	
58. Aggregate Other Aliens	OT	XXX	1,109,537				1,109,537	
59. Subtotal		XXX	472,228,434	94,085,765	103,630	11,730,079	578,147,908	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	866				866	
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	1,271,780	1,551	859		1,274,190	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	473,501,080	94,087,316	104,489	11,730,079	579,422,964	
96. Plus Reinsurance Assumed		XXX	31,728,439	4,888,896		1,245,744	37,863,079	
97 Totals (All Business)		XXX	505,229,519	98,976,212	104,489	12,975,823	617,286,043	
98. Less Reinsurance Ceded		XXX	504,937,822	49,629,920		5,548,161	560,115,903	
99. Totals (All Business) less Reinsurance Ceded		XXX	291,697	49,346,292	104,489	7,427,662	57,170,140	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	1,109,537				1,109,537	
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	1,109,537				1,109,537	
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%
Talcott Administration Services Company, LLC	DE		45-4036343	Talcott Resolution Life, Inc.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	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%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life 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%

[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 Sutton 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	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	Talcott Resolution Life, Inc.	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	00000	95-1627971				TR Re Ltd.		UIP	Talcott Resolution Life, Inc.	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	81213	95-1627971				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life Insurance Company	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	NIA	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	NIA	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. The data for this supplement is not required to be filed.

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

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

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

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

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on derivatives in a liability position	3,523,392	670,256
2505. Provision for future dividends	979,054	1,014,758
2506. Interest on policy or contract funds due or accrued	18,934	17,784
2507. Miscellaneous liabilities	(6,487,844)	(5,371,451)
2597. Summary of remaining write-ins for Line 25 from overflow page	(1,966,464)	(3,668,653)

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	994,929,174	809,966,090
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,376,896	255,573,385
	2.2 Additional investment made after acquisition	37,976,807	23,829,250
3.	Capitalized deferred interest and other	1,754,458	
4.	Accrual of discount	960,226	361,716
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(703)
7.	Deduct amounts received on disposals	149,407,676	94,776,584
8.	Deduct amortization of premium and mortgage interest points and commitment fees	16,260	23,980
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)	904,573,625	994,929,174
12.	Total valuation allowance	(7,822,866)	
13.	Subtotal (Line 11 plus Line 12)	896,750,759	994,929,174
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	896,750,759	994,929,174

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	595,830,409	559,789,331
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,908,748	
	2.2 Additional investment made after acquisition	26,873,242	46,309,349
3.	Capitalized deferred interest and other		
4.	Accrual of discount	43,483	28,249
5.	Unrealized valuation increase (decrease)	(55,088,454)	22,753,694
6.	Total gain (loss) on disposals	52,711,454	497,565
7.	Deduct amounts received on disposals	96,532,758	32,281,378
8.	Deduct amortization of premium and depreciation	24,501	135,819
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	322,000	1,130,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	526,399,623	595,830,409
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	526,399,623	595,830,409

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	4,182,336,129	4,685,359,096
2.	Cost of bonds and stocks acquired	169,879,645	1,024,375,969
3.	Accrual of discount	7,226,879	4,764,791
4.	Unrealized valuation increase (decrease)	4,019,734	(6,082,876)
5.	Total gain (loss) on disposals	(5,434,962)	47,867,533
6.	Deduct consideration for bonds and stocks disposed of	385,884,332	1,557,208,685
7.	Deduct amortization of premium	11,113,699	17,450,203
8.	Total foreign exchange change in book/adjusted carrying value	(58,784)	(1,876,950)
9.	Deduct current year's other than temporary impairment recognized		232,434
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(544,554)	2,819,889
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,960,426,056	4,182,336,129
12.	Deduct total nonadmitted amounts	2,636,986	2,644,504
13.	Statement value at end of current period (Line 11 minus Line 12)	3,957,789,070	4,179,691,625

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)	2,449,631,961	26,012,134	148,521,608	7,101,003	2,477,780,113	2,449,631,961	2,334,223,490	2,450,755,090
2. NAIC 2 (a)	1,642,924,182	46,972,362	70,555,494	(9,331,888)	1,690,499,347	1,642,924,182	1,610,009,162	1,732,546,041
3. NAIC 3 (a)	59,982,692		3,840,071	5,674	62,353,566	59,982,692	56,148,295	69,831,842
4. NAIC 4 (a)	33,783			(4,695)	37,567	33,783	29,088	41,198
5. NAIC 5 (a)	340,338			(60)		340,338	340,278	
6. NAIC 6 (a)	3,636			5,855	40,020	3,636	9,491	40,956
7. Total Bonds	4,152,916,591	72,984,496	222,917,173	(2,224,111)	4,230,710,612	4,152,916,591	4,000,759,803	4,253,215,126
PREFERRED STOCK								
8. NAIC 1								6,517,500
9. NAIC 2								18,108,500
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								24,626,000
15. Total Bonds and Preferred Stock	4,152,916,591	72,984,496	222,917,173	(2,224,111)	4,230,710,612	4,152,916,591	4,000,759,803	4,277,841,126

(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 $; NAIC 2 $ 60,000,000 ; 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	60,000,000	XXX	60,000,000		

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	5,999,595	41,538,752
2. Cost of short-term investments acquired	62,999,944	23,911,891
3. Accrual of discount	57	3,528
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	8,999,596	59,443,806
7. Deduct amortization of premium		10,770
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)	60,000,000	5,999,595
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	60,000,000	5,999,595

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)	241,874,616
2.	Cost Paid/(Consideration Received) on additions	68,406,040
3.	Unrealized Valuation increase/(decrease)	(153,263,481)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(96,709,365)
6.	Considerations received/(paid) on terminations	(23,265,493)
7.	Amortization	(16,827)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	38,156
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	83,594,632
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	83,594,632

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				8,129,750
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				8,129,750
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				8,129,750

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	3,669,279	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,785	(727,882)	20268J-AC-7	COMMONSPIRIT HEALTH SECUREDCORPBND 4.187% DUE 10/1/2049 A01	1.G.FE	5,893,862	4,397,161
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,445,586	2,446,180	1,987,504	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	741	(302,026)	22535G-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR SUB ABS_ABS _21-3A 144A 1.63% DUE 9/15/2030 MO-15	1.F.FE	2,445,439	2,289,530
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	14,673,514	15,338,063	12,216,860	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	4,444	(1,812,154)	29273R-AR-0	ENERGY TRANSFER OPERATING LP SENIOR CORP_BND 6 1/2% DUE 2/1/2042 FA1	2.C.FE	15,333,619	14,029,014
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	5,962,338	5,962,754	4,410,209	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,806	(736,339)	33767W-AL-7	FKH_21-SFR1 SENIORCMBS21-SFR1144A 2.489% DUE 8/17/2038 MO-1	2.C.FE	5,960,948	5,146,548
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,162,876	6,170,647	5,089,758	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,867	(761,105)	61765T-AE-3	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSENIORCMBS15-C25 3.372% DUE 10/15/2048 MO-1	1.A	6,168,780	5,850,863
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	3,912,937	4,838,074	3,538,451	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,185	(483,241)	64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BND REV 6.011% DUE 6/15/2042 JD15	1.B.FE	4,836,889	4,021,692
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	9,782,343	9,784,279	7,747,122	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	2,963	(1,208,103)	66981P-AE-8	CONTINENTAL CREDIT CARD ABS LL ABS21-A144A 3.49% DUE 12/17/2029 MO-15	1.F.FE	9,781,316	8,955,225
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	195,647	193,452	103,074	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	59	(24,162)	698299-BB-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 4.3% DUE 4/29/2053 A029	2.B.FE	193,393	127,236
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,382,000	2,336,298	1,727,736	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	721	(294,173)	912810-RD-2	TREASURY BILL SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1.A	2,335,577	2,021,909
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,345,072	1,285,443	799,921	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	407	(166,114)	912810-RU-4	TREASURY BILL SENIOR GOVT_BND 2 7/8% DUE 11/15/2046 MN15	1.A	1,285,036	966,035
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,560,284	1,593,504	796,869	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	473	(192,692)	912810-SX-7	TREASURY BILL SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15	1.A	1,593,031	989,561
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	37,662,020	36,945,513	17,080,968	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	11,407	(4,651,195)	912810-SZ-2	TREASURY BILL SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	36,934,106	21,732,163
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,065,053	7,555,405	6,013,067	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	1,837	(749,024)	91324P-BK-7	UNITEDHEALTH GROUP INC SENIORCORPBND 6 7/8% DUE 2/15/2038 FA15	1.F.FE	7,553,568	6,762,091
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,956,469	1,952,270	1,383,222	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029	593	(241,621)	95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUBSUBCMBS16-LC24 3.621% DUE 10/15/2049 MO-1	1.A	1,951,677	1,624,843
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	14,259,363	11,504,079	4,834,619	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,043	(5,430,861)	07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND 144A 4.7% DUE 7/15/2064 JJ15	2.B FE	11,499,036	10,265,480
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	15,198,747	17,932,897	10,917,198	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,375	(5,788,637)	313309-AP-1	FEDEX CORP SENIOR CORP_BND 7.6% DUE 7/1/2097 JJ1	2.B FE	17,927,522	16,705,835
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	5,817,435	5,819,492	2,500,133	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	2,057	(2,215,644)	882484-AA-6	TEXAS HEALTH RESOURCES SENIOR CORP_BND 4.33% DUE 11/15/2055 MN15	1.C FE	5,817,435	4,715,777
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	11,951,851	12,206,924	3,028,073	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	4,227	(4,552,015)	912810-SX-7	TREASURY BILL SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15	1.A	12,202,697	7,580,088
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	16,860,734	16,540,819	3,307,544	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	5,962	(6,421,626)	912810-SZ-2	TREASURY BILL SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	16,534,857	9,729,170
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	7,007,755	7,031,070	3,818,027	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	2,478	(2,668,993)	95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSENIORCMBS16-LC25 3.374% DUE 12/15/2059 MO-1	1.A	7,028,592	6,487,020
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	28,904,115	28,914,336	9,924,694	04/21/2023	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049	10,221	(11,008,501)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 201 SECURED CORP_BND 3 7/8% DUE 9/15/2061 MO-15	1.B PL	28,904,115	20,933,195
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	17,747,054	18,385,871	12,961,901	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	257,950	211,275	20826F-BD-7	CONOCOPHILLIPS CO SENIORCORPBND 4.025% DUE 3/15/2062 MS15	1.F FE	18,127,921	12,750,626
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,529,352	10,677,642	10,568,332	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	153,042	125,350	26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP_BND 6% DUE 1/15/2038 JJ15	1.F FE	10,524,600	10,442,982

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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,161,690	13,407,482	12,877,841	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	191,302	156,687	45138L-AS-2	IDAHO POWER COMPANY SECURED CORP_BND 6.3% DUE 6/15/2037 JD15	1.F FE	13,216,180	12,721,154
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,108,478	13,299,007	12,589,865	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	190,529	156,054	49337W-AJ-9	NATIONAL GRID USA SENIORCORPBND 5.803% DUE 4/1/2035 A01	2.B FE	13,108,478	12,433,811
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	15,737,419	15,966,159	15,350,728	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	228,740	187,350	67704L-AA-9	OGLETHORPE POWER CORPORATION SECURED MUNITAX_BND REV 144A 5.534% DUE 1/1/2035 JJ1	2.A FE	15,737,419	15,163,378
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,017,881	9,150,885	8,186,229	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	131,073	107,356	693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR ABS_ABS _22-B 5.099% DUE 6/1/2054 JD1	1.A FE	9,019,812	8,078,873
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,853,969	3,816,844	2,829,609	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	56,017	45,881	78409V-BM-5	S&P GLOBAL INC SENIORCORPBND 3.9% DUE 3/1/2062 MS1	1.G FE	3,760,827	2,783,728
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	2,830,471	2,870,247	2,631,773	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	41,140	33,696	89616Q-AF-8	TRICON RESIDENTIAL TRUST TCN_2 SUBSUBCMBS22-SFR1144A 5.739% DUE 4/17/2039 MO-1	2.C FE	2,829,107	2,598,077
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	31,080,837	30,926,841	26,752,298	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	451,753	370,010	912810-RD-2	TREASURY BILL SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1.A	30,475,088	26,382,288
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,020,167	12,096,785	7,452,399	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	189,245	155,002	912810-SU-3	TREASURY BILL SENIORGOVTBND 1 7/8% DUE 2/15/2051 FA15	1.A	11,907,540	7,297,397
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	50,948,479	49,987,643	29,004,336	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	740,525	606,530	912810-TB-4	TREASURY BILL SENIORGOVTBND 1 7/8% DUE 11/15/2051 MN15	1.A	49,247,118	28,397,806
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	36,230,030	36,756,626	34,552,856	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	526,596	431,310	BHM01E-HR-9	ALLETE INC SECURED CORP_BND 5.69% DUE 3/1/2036 MS1	1.E FE	36,230,030	34,121,546
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	11,321,884	11,486,445	10,226,525	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	164,561	134,785	BHM1PZ-LA-6	WILMINGTON INVESTMENTS INC SENIOR CORP_BND 4.69% DUE 6/15/2029 JD15	2.B	11,321,884	10,091,740
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	16,883,536	17,128,935	13,183,891	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	245,399	200,995	BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP_BND 4.49% DUE 6/30/2051 JD30	2.A FE	16,883,536	12,982,896
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	4,528,754	4,594,578	2,848,770	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	65,824	53,914	BHM262-3R-1	YANKEE GAS SERVICES CO CORP_BND 2.9% DUE 9/15/2050 MS15	1.F	4,528,754	2,794,856
9999999999 - Totals				452,799,136	306,911,681	XXX	XXX	XXX	3,699,347	(47,459,913)	XXX	XXX	XXX	449,099,789	354,371,594

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	455,200,171	3	468,616,040	3	439,836,332			3	455,200,171
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	13,415,869	XXX		XXX	13,164,485	XXX		XXX	26,580,354
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		XXX	28,779,708	XXX	201,681	XXX		XXX	28,981,389
7. Ending Inventory	3	468,616,040	3	439,836,332	3	452,799,136			3	452,799,136

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	83,594,632	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,129,750	
3.	Total (Line 1 plus Line 2)		91,724,382
4.	Part D, Section 1, Column 6	173,921,743	
5.	Part D, Section 1, Column 7	(82,197,361)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	12,554,022	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		12,554,022
10.	Part D, Section 1, Column 9	165,919,515	
11.	Part D, Section 1, Column 10	(153,365,493)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	262,393,774	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	262,393,774	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	293,201,271	170,146,500
2.	Cost of cash equivalents acquired	2,753,621,691	3,823,929,831
3.	Accrual of discount	2,724,229	1,286,103
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(1,911)
6.	Deduct consideration received on disposals	2,871,806,337	3,702,159,230
7.	Deduct amortization of premium		22
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)	177,740,854	293,201,271
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	177,740,854	293,201,271

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
770000556	MULTI-CITY	WI		02/11/2020	3.760		846,457	22,346,463
770000598	SHAWNEE	KS		12/01/2021	8.930		133,942	9,880,706
770000623	WASHINGTON	DC		10/03/2022	8.780		306,984	26,994,773
770000696	BRASELTON	GA		10/03/2022	9.940		329,931	4,710,930
770000697	WOODSTOCK	GA		10/03/2022	9.940		668,139	6,817,431
770000727	MCCOOK	IL		10/05/2022	8.380		2,324,521	40,721,546
770000730	DENVER	CO		08/23/2023	7.980	99,821	335,858	20,408,178
770000744	DANIA BEACH	FL		06/13/2023	8.330		1,408,301	66,000,000
770000749	COTTAGE GROVE	MN		12/02/2022	8.330		723,947	7,768,000
770000750	ROCHESTER	MN		12/02/2022	8.330		1,229,885	11,611,065
770000751	EAST HANOVER	NJ		04/20/2023	8.330		2,984,593	27,024,244
770000752	LAKELAND	FL		09/26/2022	8.561		2,002,646	45,868,404
770000784	LOS ANGELES	CA		09/11/2023	8.879	13,834,536		30,290,670
0599999. Mortgages in good standing - Commercial mortgages-all other						13,934,357	13,295,204	320,442,410
0899999. Total Mortgages in good standing						13,934,357	13,295,204	320,442,410
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						13,934,357	13,295,204	320,442,410

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
770000603	NOBLESVILLE	IN		07/28/2021	09/01/2023	6,336,078		17,768			17,768		6,353,846	6,353,846			
0199999. Mortgages closed by repayment						6,336,078		17,768			17,768		6,353,846	6,353,846			
770000046	BALTIMORE	MD		11/15/2017		85,036							85,036	85,036			
770000328	SAN BRUNO	CA		01/08/2020		176,337							176,337	176,337			
770000348	CARLSBAD	CA		04/03/2012		199,697							199,697	199,697			
770000394	IRVINE	CA		02/01/2018		322,192							322,192	322,192			
770000396	NEW YORK	NY		05/10/2019		35,368							35,368	35,368			
770000418	SAN DIEGO	CA		02/01/2018		201,001							201,001	201,001			
770000467	CHARLOTTE	NC		02/01/2018		179,540							179,540	179,540			
770000469	MULTI-CITY	NJ		11/01/2016		50,922							50,922	50,922			
770000502	FORT WORTH	TX		02/01/2018		181,497							181,497	181,497			
770000516	ARLINGTON	TX		06/28/2018		61,232							61,232	61,232			
770000520	HOUSTON	TX		04/27/2018		22,450							22,450	22,450			
770000526	LINTHICUM	MD		08/29/2018		53,122							53,122	53,122			
770000532	MULTI-CITY	US		08/15/2018		305,977							305,977	305,977			
770000534	MULTI-CITY	US		09/24/2018		24,938							24,938	24,938			
770000543	WAKE FOREST	NC		06/13/2019		33,049							33,049	33,049			

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
770000544	MOUNT PLEASENT	SC		06/20/2019		34,139							34,139	34,139			
770000556	MULTI-CITY	WI		02/11/2020		56,357							56,357	56,357			
770000560	SAN JOSE	CA		10/01/2019		43,931							43,931	43,931			
770000592	RICHMOND	VA		09/25/2020		13,566							13,566	13,566			
770000612	IRVINE	CA		06/01/2021		49,320							49,320	49,320			
770000614	NEWPORT BEACH	CA		07/01/2021		25,426							25,426	25,426			
770000615	IRVINE	CA		07/01/2021		23,660							23,660	23,660			
770000658	AURORA	CO		07/01/2021		116,323							116,323	116,323			
770000676	NEWPORT BEACH	CA		12/01/2021		26,375							26,375	26,375			
770000677	NEWPORT BEACH	CA		12/01/2021		16,325							16,325	16,325			
770000699	MINNEAPOLIS	MN		12/17/2021		29,306							29,306	29,306			
770000726	OGDEN	UT		05/18/2022		35,099							35,099	35,099			
0299999. Mortgages with partial repayments						2,402,185							2,402,185	2,402,185			
0599999 - Totals						8,738,263		17,768			17,768		8,756,031	8,756,031			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY	THE BLACKSTONE GROUP		03/01/2018	13		333,598		5,353,623	0.669
BHM20C-LC-8	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP	NEW YORK	NY	KOHLBERG KRAVIS AND ROBERTS		04/20/2020	13		(362)		1,231,968	12.894
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG PARTNERS		03/29/2018	3		79,020		1,383,990	3.657
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	BRYNWOOD PARTNERS		07/27/2023	3	1,471,732			8,528,268	1.330
BHM22R-5C-1	UPFRONT GROWTH III LP	LOS ANGELES	CA	UPFRONT VENTURES		12/24/2019	1		211,150		1,009,312	2.817
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE PARTNERS		06/01/2021	3		200,217		2,828,126	2.104
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CORTEC GROUP		12/11/2019	3		13,909		1,256,731	0.745
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WINDPOINT PARTNER		02/26/2020	3		115,219		1,203,049	0.805
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III LP	WAYNE	PA	GUARDIAN CAPITAL PARTNERS		10/31/2019	3		1,175,000		2,825,000	3.231
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	ARLINGTON CAPITAL PARTNERS		08/26/2019	3		27,265		793,103	0.553
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	HARBOURVEST PARTNERS		10/08/2020	3		520,000		5,040,000	0.217
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	AEA INVESTORS		03/29/2018	3		4,313		2,103,841	0.799
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	SOUTHFIELD CAPITAL		02/24/2021	3		516,814		1,312,976	1.109
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAROUSEL CAPITAL		04/21/2021	3		22,334		3,047,136	0.643
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	UPFRONT VENTURES		02/01/2018	3		8,317		9,383,610	4.918
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		06/21/2022	3		1,333,179		4,543,107	1.306
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		17,657		848,463	0.767
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG PARTNERS		10/14/2021	3		63,964		2,261,786	0.466
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	ONE ROCK CAPITAL PARTNERS		06/21/2021	3		1,135,163		2,310,223	0.456
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	LINCOLNSHIRE MANAGEMENT		02/01/2018	3		143,713			1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,471,732	5,920,470		57,264,312	XXX
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS		SIXTH STREET PARTNERS		08/04/2023		1,437,016	2,068,463			3.000
2699999. Joint Venture Interests - Other - Affiliated								1,437,016	2,068,463			XXX
6099999. Total - Unaffiliated								1,471,732	5,920,470		57,264,312	XXX
6199999. Total - Affiliated								1,437,016	2,068,463			XXX
6299999 - Totals								2,908,748	7,988,933		57,264,312	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2021 RCA	NEW YORK	NY		03/01/2018	07/31/2023	631,796							631,796	631,796				
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY		03/01/2018	09/29/2023	314,593							314,593	314,593				
BHM20C-LC-8	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP	NEW YORK	NY		04/20/2020	09/06/2023	728,894							728,894	728,894				
BHM299-RV-8	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2018 RCA	NEW YORK	NY		05/03/2021	07/31/2023	386,123							386,123	386,123				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH		06/01/2021	09/28/2023	69,533							69,533					
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY		12/11/2019	09/08/2023	33,249							33,249					
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II L.P.	GREENWICH	CT		08/20/2012	08/10/2023	25,517							25,517					
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL		02/26/2020	09/28/2023	468,279							468,279	432,617				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY		03/29/2018	09/28/2023	499,343							499,343	190,211				
BHM27T-0L-7	GRYPHON HERITAGE PARTNERS LP	LOS ANGELES	CA		10/27/2021	08/04/2023	45,726							45,726					
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA		10/08/2020	09/27/2023	120,000							120,000	55,783				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY		12/09/2021	09/15/2023	31,549							31,549	31,549				
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY		03/29/2018	08/07/2023	5,335,331							5,335,331	4,932,613				
BHM22B-FJ-0	BRI INVESTMENTS LLC	ROCHESTER	NY		10/18/2019	07/11/2023	3,318,760							3,318,760	814,070				
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP	NEW YORK	NY		03/29/2018	09/13/2023	679,855							679,855	679,855				
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II LLC	GREENWICH	CT		11/04/2011	08/11/2023	3,201							3,201					
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA		02/01/2018	09/29/2023	232,167							232,167	1,307,262				
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA		10/14/2021	09/29/2023	65,054							65,054	46,377				
BHM1EV-P1-3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA		02/01/2018	09/25/2023	104,627							104,627					
BHM1EV-P2-1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA		02/01/2018	09/25/2023	14,668							14,668					
BHM0ME-7Y-2	PARTHENON INVESTORS IV LP	BOSTON	MA		03/29/2018	08/08/2023	119,559							119,559	119,559				
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT		03/29/2018	09/29/2023	66,463,733	(51,961,193)				(51,961,193)		66,463,733	66,463,733		52,735,552	52,735,552	
BHM0K4-9L-2	CORTEC GROUP FUND V LP	NEW YORK	NY		02/28/2018	08/08/2023	140,890							140,890	17,381				
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT		03/29/2018	08/16/2023	108,711							108,711					
BHM0LT-ZL-7	SILVER OAK SERVICES PARTNERS II LP	EVANSTON	IL		03/01/2018	08/15/2023	4,157,755							4,157,755	457,353				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							84,098,913	(51,961,193)				(51,961,193)		84,098,913	77,609,769		52,735,552	52,735,552	
BHM1S9-UL-7	PRETIUM SFR FUND 2	NEW YORK	NY		04/27/2018	07/20/2023	376,426							376,426					
2199999. Joint Venture Interests - Real Estate - Unaffiliated							376,426							376,426					
6099999. Total - Unaffiliated							84,475,339	(51,961,193)				(51,961,193)		84,475,339	77,609,769		52,735,552	52,735,552	
6199999. Total - Affiliated																			
6299999 - Totals							84,475,339	(51,961,193)				(51,961,193)		84,475,339	77,609,769		52,735,552	52,735,552	

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
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		07/18/2023	DIRECT		558,000	500,000	4,560	2.A FE
30166T-AB-9	EART_23-4 ABS23-4 6.070% 12/15/25		08/22/2023	WELLS FARGO ADVISORS		2,499,949	2,500,000		1.A FE
302491-AX-3	FMC CORPORATION SENIORCORPBND 5.650% 0		07/20/2023	DIRECT		289,680	300,000	3,108	2.C FE
404119-CL-1	HCA INC SENIORCORPBND 4.625% 03/15/52		08/08/2023	TAX FREE EXCHANGE		5,574,704	5,580,000	102,513	2.C FE
422806-AB-5	HEICO CORP SENIORCORPBND 5.350% 08/01/		07/25/2023	DIRECT		2,289,236	2,300,000		2.B FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAXABLE EXCHANGE		(9,492,133)	(11,944,000)	(78,461)	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAX FREE EXCHANGE		12,002,084	11,944,000	78,461	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		07/01/2023	TAXABLE EXCHANGE		(10,564,503)	(13,343,000)	(91,913)	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		07/01/2023	TAX FREE EXCHANGE		13,475,837	13,343,000	91,913	2.C FE
574599-BQ-8	MASCO CORPORATION SENIOR CORP BND 2.00		07/05/2023	DIRECT		78,739	100,000	789	2.B FE
BHM2LW-G2-9	S&P GLOBAL INC CORP BND 3.000% 08/10/		08/09/2023	DIRECT		2,676,554	3,400,000		1.G FE
BHM2LW-U8-0	DUKE ENERGY CAROLINAS LLC CORP BND 4.		08/09/2023	DIRECT		3,415,456	3,400,000		1.F FE
BHM2M2-80-7	PFIZER INC CORP BND 4.500% 08/10/73		08/09/2023	DIRECT		2,430,471	2,400,000		1.E FE
05766J-AJ-0	BOBA_23-2A ABS23-2A144A 0.000% 10/20/3	D	09/26/2023	MORGAN STANLEY & CO. INC		2,000,000	2,000,000		2.B
46590X-AX-4	JBS USA LUX SA SENIORCORPBND 6.500% 12	D	08/22/2023	TAX FREE EXCHANGE		2,787,612	2,778,000	40,628	2.C FE
87169T-AG-5	SYMP_23-39A ABS23-39A144A 0.000% 04/25	D	09/22/2023	BANK OF AMERICA		5,000,000	5,000,000		2.B
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,021,686	30,258,000	151,598	XXX
2509999997. Total - Bonds - Part 3						35,021,686	30,258,000	151,598	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						35,021,686	30,258,000	151,598	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
399874-84-1	American Funds Growth Fund of America R4 Fund		09/30/2023	DIRECT WITH ISSUER	0.148	8			
354713-55-4	Franklin Strategic Income R Fund		09/30/2023	DIRECT WITH ISSUER	3.404	27			
416649-35-8	Hartford Capital Appreciation R4 Fund		09/30/2023	DIRECT WITH ISSUER	12.708	577			
416649-28-3	Hartford Dividend & Growth R4 Fund		09/30/2023	DIRECT WITH ISSUER	27.118	849			
416641-87-6	Hartford Growth Opportunities R4 Fund		09/30/2023	DIRECT WITH ISSUER	1.740	74			
416649-34-1	Hartford High Yield R4 Fund		09/30/2023	DIRECT WITH ISSUER	7.177	48			
416649-39-0	Hartford Small Company R4 Fund		09/30/2023	DIRECT WITH ISSUER	20.231	437			
416649-25-9	Hartford Total Return Bond R4 Fund		09/30/2023	DIRECT WITH ISSUER	315.010	2,880			
55272P-25-7	MFS Total Return Bond R3 Fund		09/30/2023	DIRECT WITH ISSUER	7.232	68			
552981-46-6	MFS Total Return R3 Fund		09/30/2023	DIRECT WITH ISSUER	767.671	14,726			
55273H-64-3	MFS Value R3 Fund		09/30/2023	DIRECT WITH ISSUER	0.256	12			
880208-84-8	Templeton Global Bond R Fund		09/30/2023	DIRECT WITH ISSUER	8.110	62			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						19,768	XXX		XXX
5989999997. Total - Common Stocks - Part 3						19,768	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						19,768	XXX		XXX
5999999999. Total - Preferred and Common Stocks						19,768	XXX		XXX
6009999999 - Totals						35,041,454	XXX	151,598	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	GOVERNMENTNATIONALMORTGAGEA POOL# MA5465		09/01/2023	PAYDOWN		4,843	4,843	4,834	4,824		19		19		4,843				114	09/20/2048	1.A
36179U-CB-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA5466		09/01/2023	PAYDOWN		8,267	8,267	8,435	8,648		(381)		(381)		8,267				220	09/20/2048	1.A
36200Q-3L-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		09/01/2023	PAYDOWN		312	312	321	331		(18)		(18)		312				15	02/15/2032	1.A
36200R-YQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 570		09/01/2023	PAYDOWN		172	172	177	182		(11)		(11)		172				7	01/15/2032	1.A
36200U-WJ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 573		09/01/2023	PAYDOWN		65	65	66	68		(3)		(3)		65				3	09/15/2031	1.A
36200W-CB-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		09/01/2023	PAYDOWN		533	533	587	576		(44)		(44)		533				23	01/15/2032	1.A
36200X-JF-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 575		09/01/2023	PAYDOWN		211	211	236	243		(32)		(32)		211				9	12/15/2031	1.A
36200X-KN-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 575		09/01/2023	PAYDOWN		1,072	1,072	1,118	1,105		(34)		(34)		1,072				46	01/15/2032	1.A
36201C-6E-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		09/01/2023	PAYDOWN		230	230	252	247		(18)		(18)		230				10	03/15/2032	1.A
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		09/01/2023	PAYDOWN		258	258	261	263		(5)		(5)		258				11	01/15/2032	1.A
36201F-Q6-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		09/01/2023	PAYDOWN		648	648	666	678		(30)		(30)		648				30	05/15/2032	1.A
36201F-UH-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		09/01/2023	PAYDOWN		1,082	1,082	1,113	1,138		(56)		(56)		1,082				47	04/15/2032	1.A
36201F-UQ-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		09/01/2023	PAYDOWN		15,639	15,639	16,084	16,467		(828)		(828)		15,639				597	04/15/2032	1.A
36201F-UR-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		08/01/2023	PAYDOWN		8,970	8,970	9,226	9,493		(522)		(522)		8,970				388	04/15/2032	1.A
36201F-X6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		09/01/2023	PAYDOWN		300	300	304	307		(7)		(7)		300				13	02/15/2032	1.A
36201H-WX-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 583		09/01/2023	PAYDOWN		44,655	44,655	45,802	45,686		(1,031)		(1,031)		44,655				1,934	06/15/2032	1.A
36201J-F6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		09/01/2023	PAYDOWN		109	109	113	116		(7)		(7)		109				5	05/15/2032	1.A
36201J-FD-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		09/01/2023	PAYDOWN		3,581	3,581	3,738	3,987		(406)		(406)		3,581				167	04/15/2032	1.A
36201L-7K-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		09/01/2023	PAYDOWN		613	613	642	669		(57)		(57)		613				29	08/15/2032	1.A
36201M-G8-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		09/01/2023	PAYDOWN		158	158	162	167		(10)		(10)		158				7	06/15/2032	1.A
36201M-JU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		09/01/2023	PAYDOWN		399	399	410	427		(28)		(28)		399				17	07/15/2032	1.A
36201M-LH-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 587		09/01/2023	PAYDOWN		440	440	476	480		(40)		(40)		440				19	08/15/2032	1.A
36201T-AM-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 592		09/01/2023	PAYDOWN		1,826	1,826	1,878	1,889		(63)		(63)		1,826				79	08/15/2032	1.A
36202E-AL-3	GOVERNMENTNATIONALMORTGAGEA POOL# 003611		09/01/2023	PAYDOWN		6,320	6,320	6,498	6,501		(181)		(181)		6,320				248	09/20/2034	1.A
36202F-B4-7	GOVERNMENTNATIONALMORTGAGEA POOL# 004559		09/01/2023	PAYDOWN		346	346	370	380		(34)		(34)		346				11	10/20/2039	1.A
36202F-DB-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004598		09/01/2023	PAYDOWN		1,061	1,061	1,088	1,090		(30)		(30)		1,061				32	12/20/2039	1.A
36202F-E6-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004657		09/01/2023	PAYDOWN		523	523	529	530		(7)		(7)		523				15	03/20/2040	1.A
36202F-EH-5	GOVERNMENTNATIONALMORTGAGEA POOL#004636		09/01/2023	PAYDOWN		19,515	19,515	19,667	19,688		(173)		(173)		19,515				584	02/20/2040	1.A
36202F-GW-0	GOVERNMENTNATIONALMORTGAGEA POOL# 004713		09/01/2023	PAYDOWN		1,641	1,641	1,681	1,688		(47)		(47)		1,641				49	06/20/2040	1.A
36202F-KN-5	GOVERNMENTNATIONALMORTGAGEA POOL# 004801		09/01/2023	PAYDOWN		39,327	39,327	41,644	42,169		(2,841)		(2,841)		39,327				1,187	09/20/2040	1.A
36202F-LP-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004834		09/01/2023	PAYDOWN		877	877	925	936		(59)		(59)		877				26	10/20/2040	1.A
36203L-CQ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 352		08/01/2023	PAYDOWN		17	17	17	17						17				1	09/15/2023	1.A
36209R-VG-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 479		09/01/2023	PAYDOWN		29	29	29	29		(1)		(1)		29				1	08/15/2030	1.A
36209Y-X4-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 485		09/01/2023	PAYDOWN		171	171	175	175		(4)		(4)		171				8	09/15/2031	1.A
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716		09/01/2023	PAYDOWN		33	33	34	35		(1)		(1)		33				1	06/15/2039	1.A
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722		09/01/2023	PAYDOWN		135	135	139	140		(5)		(5)		135				5	08/15/2039	1.A
3620A9-SH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 723		09/01/2023	PAYDOWN		753	753	778	778		(25)		(25)		753				25	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		09/01/2023	PAYDOWN		1,518	1,518	1,568	1,570		(51)		(51)		1,518				49	09/15/2039	1.A
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		09/01/2023	PAYDOWN		499	499	516	517		(17)		(17)		499				16	09/15/2039	1.A
36211C-2S-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 509		09/01/2023	PAYDOWN		150	150	153	153		(3)		(3)		150				7	07/15/2029	1.A
36213D-3C-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		09/01/2023	PAYDOWN		929	929	958	951		(22)		(22)		929				40	02/15/2032	1.A
36213E-AB-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		09/01/2023	PAYDOWN		592	592	618	620		(28)		(28)		592				26	05/15/2032	1.A
36213E-SK-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		09/01/2023	PAYDOWN		2,624	2,624	2,696	2,693		(69)		(69)		2,624				113	01/15/2032	1.A
36213E-YS-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		09/01/2023	PAYDOWN		186	186	202	198		(11)		(11)		186				8	04/15/2032	1.A
36213G-AL-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 553		09/01/2023	PAYDOWN		658	658	671	682		(23)		(23)		658				31	02/15/2032	1.A
36213G-TY-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 554		09/01/2023	PAYDOWN		84	84	86	89		(4)		(4)		84				4	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
36213N-LL-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 559		09/01/2023	PAYDOWN		301	301	306	309		(8)		(8)		301				13	12/15/2031	1.A
36213U-C9-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		09/01/2023	PAYDOWN		11	11	12	12		(1)		(1)		11					11/15/2031	1.A
36213X-SB-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		09/01/2023	PAYDOWN		898	898	961	932		(34)		(34)		898				39	04/15/2032	1.A
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		09/01/2023	PAYDOWN		30	30	31	32		(1)		(1)		30				1	05/15/2032	1.A
36213X-T6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		09/01/2023	PAYDOWN		953	953	979	998		(46)		(46)		953				44	05/15/2032	1.A
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		1,680	1,680	1,729	1,779		(100)		(100)		1,680				74	05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		9,845	9,845	10,070	10,302		(457)		(457)		9,845				460	09/15/2031	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		09/01/2023	PAYDOWN				819	418		(418)		(418)						84	12/16/2059	1.A
38380J-FE-3	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		09/01/2023	PAYDOWN				10,658	5,768		(5,768)		(5,768)						688	01/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.760% 11/16/60		09/01/2023	PAYDOWN				182											15	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		09/01/2023	PAYDOWN				820											54	11/16/2060	1.A
0109999999. Subtotal - Bonds - U.S. Governments						186,089	186,089	204,510	200,170		(14,081)		(14,081)		186,089				7,749	XXX	XXX
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		09/25/2023	REDEMPTION 0.0001			33,863	2,302	2,064		(2,064)		(2,064)						189	03/25/2035	1.B FE
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		09/20/2023	REDEMPTION -32.9406		(14,661)	44,506	3,234	3,002		(17,663)		(17,663)		(14,661)				286	08/20/2036	2.B FE
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		184	184	190	190		(6)		(6)		184				8	03/01/2032	1.A
31283H-UA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		274	274	283	283		(9)		(9)		274				11	12/01/2032	1.A
31283H-XH-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		384	384	396	397		(13)		(13)		384				17	06/01/2033	1.A
31283H-Y5-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		4,693	4,693	4,943	4,906		(212)		(212)		4,693				218	12/01/2033	1.A
31288F-6X-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C77		09/01/2023	PAYDOWN		14	14	15	15		(1)		(1)		14					03/01/2033	1.A
3128JR-LE-4	FEDERAL HOME LOAN MORTGAGE COR POOL# 847		09/01/2023	PAYDOWN		24,891	24,891	26,630	26,186		(1,294)		(1,294)		24,891				715	04/01/2034	1.A
3128KR-WQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A61		09/01/2023	PAYDOWN		412	412	435	445		(33)		(33)		412				17	10/01/2036	1.A
3128L0-YL-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A68		09/01/2023	PAYDOWN		39	39	40	40		(2)		(2)		39				2	11/01/2037	1.A
3128M5-LF-5	FEDERAL HOME LOAN MORTGAGE COR POOL#G036		09/01/2023	PAYDOWN		2,627	2,627	2,868	3,048		(421)		(421)		2,627				114	12/01/2037	1.A
3128M7-BX-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		09/01/2023	PAYDOWN		213	213	225	233		(20)		(20)		213				9	12/01/2038	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2023	PAYDOWN		39	39	40	39						39				2	03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2023	PAYDOWN		3,971	3,971	3,914	3,929		42		42		3,971				131	12/01/2033	1.A
31292H-SQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2023	PAYDOWN		214	214	221	221		(7)		(7)		214				8	11/01/2032	1.A
31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A10		09/01/2023	PAYDOWN		3,510	3,510	3,536	3,531		(21)		(21)		3,510				129	06/01/2033	1.A
31296M-2N-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A13		09/01/2023	PAYDOWN		3,059	3,059	3,211	3,195		(137)		(137)		3,059				123	09/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		09/01/2023	PAYDOWN		36,951	36,951	37,211	37,161		(210)		(210)		36,951				1,355	10/01/2033	1.A
31296S-AC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A17		09/01/2023	PAYDOWN		86	86	89	89		(3)		(3)		86				3	01/01/2034	1.A
31296U-EU-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A19		09/01/2023	PAYDOWN		59	59	61	61		(2)		(2)		59				2	03/01/2034	1.A
31297A-3S-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		09/01/2023	PAYDOWN		4,122	4,122	3,945	4,008		114		114		4,122				137	06/01/2034	1.A
31297A-3T-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		09/01/2023	PAYDOWN		5,710	5,710	5,465	5,531		179		179		5,710				191	06/01/2034	1.A
31297A-5J-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		09/01/2023	PAYDOWN		5,529	5,529	5,292	5,380		150		150		5,529				184	06/01/2034	1.A
31297A-5K-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		09/01/2023	PAYDOWN		45,925	45,925	43,952	44,636		1,289		1,289		45,925				1,697	06/01/2034	1.A
31297B-AM-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		09/01/2023	PAYDOWN		2,948	2,948	2,821	2,867		81		81		2,948				98	06/01/2034	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		09/01/2023	PAYDOWN		96	96	95	95						96				4	01/01/2031	1.A
3132WP-LD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q49		09/01/2023	PAYDOWN		14,469	14,469	14,322	14,251		218		218		14,469				374	07/01/2047	1.A
3132XX-MY-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		09/01/2023	PAYDOWN		4,728	4,728	4,678	4,652		76		76		4,728				110	03/01/2048	1.A
3132Y1-UJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57		09/01/2023	PAYDOWN		8,512	8,512	8,834	9,090		(578)		(578)		8,512				259	08/01/2048	1.A
3133TH-A5-6	FREDDIE MAC FHLMC_2104 AGENCYCMO2104 6		09/01/2023	PAYDOWN		24,053	24,053	24,562	24,406		(353)		(353)		24,053				971	12/15/2028	1.A
31359S-J3-5	FANNIE MAE FNMA_01-19 AGENCYCMO01-19 6		09/01/2023	PAYDOWN		4,120	4,120	4,323	4,228		(107)		(107)		4,120				177	05/25/2031	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0		09/01/2023	PAYDOWN		1,121	1,121	1,134	1,129		(8)		(8)		1,121				53	03/25/2031	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31362J-UN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 062		09/01/2023	PAYDOWN		140	140	136	138		2		2		140				4	06/01/2028	1.A
31371J-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		09/01/2023	PAYDOWN		49	49	51	53		(4)		(4)		49				3	06/01/2030	1.A
31371J-XA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#2536		09/01/2023	PAYDOWN		133	133	136	139		(6)		(6)		133				7	03/01/2031	1.A
31371K-HY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2023	PAYDOWN		387	387	385	384		4		4		387				17	01/01/2032	1.A
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2023	PAYDOWN		122	122	125	126		(4)		(4)		122				4	09/01/2033	1.A
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2023	PAYDOWN		3,207	3,207	3,228	3,226		(19)		(19)		3,207				118	10/01/2033	1.A
3137F7-2J-3	FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBSQ0		09/01/2023	PAYDOWN				3,502	3,044		(3,044)		(3,044)						298	10/25/2055	1.A
3137FV-NQ-1	FHLMCMULTIFAMILYSTRUCTUREDP SUBCMBS01-2		09/01/2023	PAYDOWN				20,721	16,735		(16,735)		(16,735)						18,173	09/25/2035	1.A
31382S-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490		09/01/2023	PAYDOWN		642	642	665	687		(45)		(45)		642				28	04/01/2029	1.A
31383P-2X-3	FEDERAL NATIONAL MORTGAGE ASSO POOL#5093		09/01/2023	PAYDOWN		435	435	441	439		(4)		(4)		435				20	09/01/2029	1.A
31383R-FV-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 510		09/01/2023	PAYDOWN		160	160	156	156		3		3		160				7	08/01/2029	1.A
31385J-GG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#5456		09/01/2023	PAYDOWN		876	876	907	943		(67)		(67)		876				35	06/01/2032	1.A
31386E-C4-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560		09/01/2023	PAYDOWN		200	200	206	208		(7)		(7)		200				9	04/01/2031	1.A
31386H-MR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 563		09/01/2023	PAYDOWN		12	12	12	12						12				1	01/01/2031	1.A
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#5678		09/01/2023	PAYDOWN		612	612	623	624		(12)		(12)		612				27	10/01/2030	1.A
31386P-UJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569		09/01/2023	PAYDOWN		51	51	52	53		(2)		(2)		51				3	01/01/2031	1.A
31386R-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#5709		09/01/2023	PAYDOWN		4,269	4,269	4,363	4,450		(181)		(181)		4,269				234	02/01/2031	1.A
31389C-Q8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#6215		09/01/2023	PAYDOWN		41	41	41	41		(1)		(1)		41				2	12/01/2031	1.A
3138W5-KA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7		09/01/2023	PAYDOWN		743	743	745	745		(2)		(2)		743				15	03/01/2043	1.A
3138W6-GB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR8		09/01/2023	PAYDOWN		459	459	460	460		(1)		(1)		459				9	05/01/2043	1.A
3138WM-XK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT0		09/01/2023	PAYDOWN		1,036	1,036	1,039	1,039		(3)		(3)		1,036				21	03/01/2043	1.A
3138WP-G2-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		09/01/2023	PAYDOWN		1,652	1,652	1,656	1,657		(5)		(5)		1,652				34	04/01/2043	1.A
3138WQ-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		09/01/2023	PAYDOWN		310	310	311	311		(1)		(1)		310				6	05/01/2043	1.A
3138WQ-AY-8	FEDERAL NATIONAL MORTGAGE ASSO POOL#AT27		09/01/2023	PAYDOWN		831	831	832	833		(2)		(2)		831				17	05/01/2043	1.A
3138WT-RV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5		09/01/2023	PAYDOWN		300	300	300	300		(1)		(1)		300				6	06/01/2043	1.A
3138WT-US-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5		09/01/2023	PAYDOWN		499	499	500	500		(1)		(1)		499				10	04/01/2043	1.A
3138X2-RR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		09/01/2023	PAYDOWN		787	787	788	789		(2)		(2)		787				17	08/01/2043	1.A
3138X2-YC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		09/01/2023	PAYDOWN		159	159	160	160						159				3	07/01/2043	1.A
31390K-CM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648		07/01/2023	PAYDOWN		53	53	54	53						53				2	06/01/2032	1.A
31390K-WQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648		09/01/2023	PAYDOWN		1,395	1,395	1,444	1,471		(76)		(76)		1,395				61	08/01/2032	1.A
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#6519		09/01/2023	PAYDOWN		740	740	774	802		(62)		(62)		740				32	08/01/2032	1.A
31391U-J2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 677		09/01/2023	PAYDOWN		119	119	125	128		(9)		(9)		119				5	01/01/2033	1.A
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679		09/01/2023	PAYDOWN		283	283	291	292		(10)		(10)		283				10	04/01/2033	1.A
31392C-KP-8	FANNIE MAE FNMA_02-15 AGENCYCMO02-15 6		09/25/2023	PAYDOWN		3,411	3,411	3,438	3,411						3,411				125	04/25/2032	1.A
31392F-P9-2	FANNIE MAE FNMA_02-82 AGENCYCMO02-82 5		09/25/2023	PAYDOWN		3,654	3,654	3,656	3,654						3,654				131	12/25/2032	1.A
31394A-E2-8	FNMA SENIORAGENCYCMO04-69C 6.500% 05/2		09/01/2023	PAYDOWN		6,397	6,397	6,675	6,511		(113)		(113)		6,397				280	05/25/2033	1.A
31396X-QJ-6	FANNIE MAE FNMA_07-89 AGENCYCMO07-89 6		09/25/2023	PAYDOWN		8,656	8,656	8,608	8,623		33		33		8,656				309	09/25/2037	1.A
31397L-TB-5	FNMA SENIORAGENCYCMO08-49C 5.000% 04/2		09/01/2023	PAYDOWN		9,764	9,764	10,242	10,285		(521)		(521)		9,764				326	04/25/2038	1.A
31400J-PF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 689		09/01/2023	PAYDOWN		70	70	72	73		(3)		(3)		70				2	05/01/2033	1.A
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#6891		09/01/2023	PAYDOWN		101	101	104	105		(4)		(4)		101				3	02/01/2033	1.A
31400Q-TN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL#6945		09/01/2023	PAYDOWN		190	190	191	191		(1)		(1)		190				7	04/01/2033	1.A
31400R-NT-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 695		09/01/2023	PAYDOWN		609	609	647	687		(78)		(78)		609				28	02/01/2033	1.A
31400T-B2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 696		09/01/2023	PAYDOWN		29	29	30	30						29				1	05/01/2033	1.A
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		09/01/2023	PAYDOWN		3,051	3,051	3,075	3,071		(21)		(21)		3,051				106	04/01/2033	1.A
31401N-4U-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713		09/01/2023	PAYDOWN		936	936	972	988		(52)		(52)		936				31	09/01/2033	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL#7250		09/01/2023	PAYDOWN		649	649	668	671		(23)		(23)		649				21	11/01/2033	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 11	12	13	14	15	16	17	18	19	20	21	22
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
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#7252		09/01/2023	PAYDOWN		206	206	212	213		(7)		(7)		206				7	03/01/2034	1.A
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		09/01/2023	PAYDOWN		329	329	338	343		(14)		(14)		329				10	07/01/2033	1.A
31402K-CE-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#7309		09/01/2023	PAYDOWN		45	45	46	46		(1)		(1)		45				2	08/01/2033	1.A
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		09/01/2023	PAYDOWN		567	567	591	600		(33)		(33)		567				21	02/01/2035	1.A
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		09/01/2023	PAYDOWN		4,667	4,667	4,705	4,692		(24)		(24)		4,667				169	10/01/2033	1.A
31404M-6Q-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 773		09/01/2023	PAYDOWN		59	59	58	58		1		1		59				2	06/01/2034	1.A
31405A-TY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783		09/01/2023	PAYDOWN		1,325	1,325	1,298	1,302		22		22		1,325				49	06/01/2034	1.A
31408E-G5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 849		09/01/2023	PAYDOWN		3,519	3,519	3,408	3,380		139		139		3,519				129	01/01/2036	1.A
3140KC-WV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5		09/01/2023	PAYDOWN		182,292	182,292	190,096	191,139		(8,847)		(8,847)		182,292				2,698	04/01/2050	1.A
3140KT-TW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ7		09/01/2023	PAYDOWN		9,921	9,921	9,715	9,730		192		192		9,921				100	03/01/2051	1.A
3140KT-TY-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ7		09/01/2023	PAYDOWN		14,617	14,617	14,717	14,713		(96)		(96)		14,617				194	03/01/2051	1.A
3140KT-XT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ78		09/01/2023	PAYDOWN		16,491	16,491	17,019	16,957		(466)		(466)		16,491				220	11/01/2050	1.A
3140L3-QQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR4		09/01/2023	PAYDOWN		8,932	8,932	9,256	9,226		(294)		(294)		8,932				119	02/01/2051	1.A
3140X4-7L-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM17		09/01/2023	PAYDOWN		17,341	17,341	18,777	19,821		(2,480)		(2,480)		17,341				413	09/01/2049	1.A
3140X9-SL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		09/01/2023	PAYDOWN		26,362	26,362	28,207	28,803		(2,441)		(2,441)		26,362				617	01/01/2050	1.A
31410F-Z9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#8882		09/01/2023	PAYDOWN		5,778	5,778	6,376	6,891		(1,112)		(1,112)		5,778				229	03/01/2037	1.A
31410G-NB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		09/01/2023	PAYDOWN		1,796	1,796	1,795	1,795		1		1		1,796				73	10/01/2037	1.A
31412N-SL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL#9303		09/01/2023	PAYDOWN		234	234	246	257		(24)		(24)		234				9	12/01/2038	1.A
31413U-TQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#9560		09/01/2023	PAYDOWN		107	107	112	115		(8)		(8)		107				4	12/01/2037	1.A
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		09/01/2023	PAYDOWN		644	644	663	671		(27)		(27)		644				21	12/01/2034	1.A
31417E-ZA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AB79		09/01/2023	PAYDOWN		265	265	265	265		(1)		(1)		265				5	02/01/2043	1.A
31417F-VB-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		09/01/2023	PAYDOWN		9,749	9,749	9,988	9,982		(233)		(233)		9,749				183	03/01/2043	1.A
31417G-TQ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		09/01/2023	PAYDOWN		202	202	203	203		(1)		(1)		202				4	06/01/2043	1.A
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		09/01/2023	PAYDOWN		840	840	876	890		(50)		(50)		840				31	08/01/2037	1.A
31418M-VX-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		09/01/2023	PAYDOWN		1	1	1	1						1					02/01/2024	1.A
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#AD60		09/01/2023	PAYDOWN		259	259	271	264		(5)		(5)		259				7	05/01/2025	1.A
31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#AD70		09/01/2023	PAYDOWN		753	753	789	766		(13)		(13)		753				23	06/01/2025	1.A
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#AE00		09/01/2023	PAYDOWN		17,013	17,013	18,198	17,387		(375)		(375)		17,013				566	06/01/2025	1.A
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#AE02		09/01/2023	PAYDOWN		562	562	588	571		(9)		(9)		562				17	08/01/2025	1.A
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV A MUNITAXBN		09/01/2023	CALL 100.0000		675,000	675,000	675,000	675,000						675,000				42,269	09/01/2031	2.B FE
93978T-S6-7	WASHINGTON STATE HOUSING FINAN MUNIBNDRE		09/20/2023	REDEMPTION 0.0000			166,527	10,546	9,500		(9,500)		(9,500)						806	12/20/2035	2.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,246,387	1,505,944	1,317,234	1,314,187		(67,801)		(67,801)		1,246,387				77,199	XXX	XXX
004421-MG-5	ACE_04-HE2 ABS05-HE2 6.454% 04/25/35		09/25/2023	PAYDOWN		15,556	15,556	13,296	14,940		616		616		15,556				325	04/25/2035	1.A FM
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PA SECURED C		08/08/2023	REDEMPTION 100.0000		7,842	7,842	9,881	8,350		(508)		(508)		7,842				741	01/02/2025	2.A FE
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES ABS04-R3		09/25/2023	PAYDOWN		8,829	8,829	8,453	8,730		99		99		8,829				241	05/25/2034	1.A FM
03464J-AC-5	AOMT_21-7 WHOLECMO21-7144A 2.337% 10/2		09/01/2023	PAYDOWN		146,746	146,746	146,745	146,745		1		1		146,746				2,324	10/25/2066	1.F FE
05369L-AC-1	AVID AUTOMOBILE RECEIVABLES TR SUBABS21-		09/15/2023	PAYDOWN		346,876	346,876	346,828	346,852		25		25		346,876				3,948	05/15/2026	1.C FE
05552U-AC-8	BINOM_21-INV1 WHOLECMO21-INV1144A 2.62		09/01/2023	PAYDOWN		202,313	202,313	202,311	202,313		1		1		202,313				3,057	06/25/2056	1.F FE
05608K-AJ-9	BX_21-VINO SUBCMBS21-VINO144A 7.399% 0		07/17/2023	PAYDOWN		3,418,402	3,418,402	3,410,619	3,416,530		1,873		1,873		3,418,402				135,436	05/15/2038	3.B FE
05609K-AN-9	BXCOMMERCIALMORTGAGETRUSTB LCFSUBCMBS21-		07/15/2023	PAYDOWN		1,013,494	1,013,494	1,008,423	1,011,404		2,090		2,090		1,013,494				45,353	10/15/2038	1.A
05610H-AJ-2	BX COMMERCIAL MORTGAGE TRUST B SENIORCMB		08/15/2023	PAYDOWN		662,595	662,595	659,763	660,927		1,668		1,668		662,595				28,721	02/15/2039	1.A
06744U-AD-3	BARC_21-NQM1-M1 SENIORWHOLECMO21-1144A		09/01/2023	PAYDOWN		210,743	210,743	210,739	210,740		3		3		210,743				3,084	09/25/2051	1.F FE
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		09/01/2023	PAYDOWN				31											7	06/11/2041	6. FE
07388N-AX-4	BSCMS_06-T24 SENIORCMBS06-T24144A 1.05		09/01/2023	PAYDOWN				406	1	1,137	(1,138)		(1)						206	10/12/2041	6. FE

STATEMENT AS OF SEPTEMBER 30, 2023 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12489W-MZ-4	CBASS SUBABS05-CB5 6.034% 08/25/35		09/25/2023	PAYDOWN		32,048	32,048	28,713	31,351		697		697		32,048				691	08/25/2035	1.A FM
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		09/15/2023	PAYDOWN		5,813	5,813	5,812	5,813		1		1		5,813				118	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		09/15/2023	PAYDOWN		944	944	944	944						944				20	02/15/2050	1.E FE
12515B-AF-5	CD_19-CD8 SENIORCMBS19-CD8 1.542% 08/1		09/01/2023	PAYDOWN				5,221	3,436		(3,436)		(3,436)						818	08/15/2057	1.A FE
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.78		09/01/2023	PAYDOWN				33,547	13,316		(13,316)		(13,316)						2,804	12/10/2054	1.A FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIORCMB		09/01/2023	PAYDOWN				25,993	1,782		(1,782)		(1,782)						1,872	03/10/2047	1.A FE
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.975%		09/01/2023	PAYDOWN				12,038	2,199		(2,199)		(2,199)						1,695	08/25/2048	1.A FE
12623S-AS-9	COMM MORTGAGE TRUST COMM_12-CR SUB SUB_C		07/01/2023	PAYDOWN		3,255,000	3,255,000	3,357,847	3,255,000						3,255,000				83,877	12/10/2045	1.A FM
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		09/10/2023	REDEMPTION 100.0000		64,065	64,065	85,900	76,386		(12,320)		(12,320)		64,065				3,570	07/10/2031	2.B FE
12665U-AA-2	CVS HEALTH CORP SECURED CORP_BND 144A		09/11/2023	REDEMPTION 100.0000		70,877	70,877	70,988	70,877						70,877				2,223	01/10/2036	2.B FE
13033D-AF-2	CAHF_21-1 ABS21-1 0.797% 11/20/35		09/01/2023	PAYDOWN				4,381	3,892		(3,892)		(3,892)						630	11/20/2035	2.A FE
14315P-AE-5	CARMAX AUTO OWNER TRUST CARMX SENIORABS1		09/15/2023	PAYDOWN		249,514	249,514	249,485	249,502		12		12		249,514				4,075	04/15/2025	1.A FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.364% 07/25/35		09/25/2023	PAYDOWN		66,466	66,466	61,813	65,655		811		811		66,466				1,429	07/25/2035	1.A FM
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		08/01/2023	PAYDOWN				35,258	11,763		(11,763)		(11,763)						2,599	08/10/2049	1.A FE
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		09/01/2023	PAYDOWN				24,312	8,111		(8,111)		(8,111)						2,320	08/10/2049	1.B FE
24381J-AB-3	DRMT_21-4 WHOLECMO21-4144A 2.085% 11/2		09/01/2023	PAYDOWN		166,781	166,781	166,780	166,780		1		1		166,781				2,285	11/26/2066	1.C FE
24381J-AC-1	DRMT_21-4 WHOLECMO21-4144A 2.239% 11/2		09/01/2023	PAYDOWN		231,501	231,501	231,499	231,500		1		1		231,501				3,406	11/26/2066	1.F FE
26442U-AR-5	DUKE ENERGY PROGRESS LLC SECUREDCORPBND		08/09/2023	DIRECT		3,322,990	3,400,000	3,379,838			180		180		3,380,018		(57,028)	(57,028)	92,466	03/15/2053	1.F FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		09/20/2023	PAYDOWN		58,112	58,112	58,111	58,111		2		2		58,112				1,022	09/20/2055	1.A FE
28932M-AA-3	ELM ROAD GENERATING STATION SU SENIOR CO		08/11/2023	REDEMPTION 100.0000		145,804	145,804	145,804	145,804						145,804				7,595	02/11/2030	1.F FE
31659T-DV-4	FMIC ABS05-2 6.169% 12/25/35		09/25/2023	PAYDOWN		5,704	5,704	4,322	5,378		326		326		5,704				119	12/25/2035	1.A FM
32027N-LA-7	FFML ABS04-F7 6.282% 09/25/34		07/25/2023	PAYDOWN		195	195	180	192		3		3		195				5	09/25/2034	1.A FM
33853H-BD-2	FSMT_21-13IN WHOLECMO21-13IN144A 3.364		09/01/2023	PAYDOWN		17,723	17,745	17,506	17,517		206		206		17,723				398	12/25/2051	3.A
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN SENIORABS2		09/15/2023	PAYDOWN		313,599	313,599	313,591	313,592		7		7		313,599				4,564	01/15/2042	1.D FE
362341-GM-5	GSR MORTGAGE LOAN TRUST GSR_05 SUBABS05-		09/25/2023	PAYDOWN		37,770	37,770	29,744	36,606		1,164		1,164		37,770				1,023	08/25/2035	1.A FM
36253B-AW-3	GS MORTGAGE SECURITIES TRUST G SENIORSEN		09/01/2023	PAYDOWN				2,977	191		(191)		(191)						486	06/10/2047	1.A FE
36263U-AQ-2	GSMS_21-GSA3 SUB_CMBS _21-GSA3 144A 1.		09/01/2023	PAYDOWN				5,972	5,342		(5,342)		(5,342)						511	12/15/2054	1.A FE
38082J-AA-7	GLDN_16-2A ABS16-2A 3.160% 09/20/47		09/20/2023	PAYDOWN		8,528	8,528	8,528	8,528						8,528				270	09/20/2047	1.A FE
38218D-AA-7	GOODGREEN TRUST GOODG_19-1A ABS19-1A144A		09/15/2023	PAYDOWN		57,665	57,665	57,648	57,648		17		17		57,665				1,130	10/15/2054	1.C FE
38381D-ET-3	GNMA_21-88 SENIORCMBS21-88 0.788% 04/1		08/01/2023	PAYDOWN				18,240	14,988		(14,988)		(14,988)						2,130	04/16/2063	1.A FE
38381D-ET-3	GNMA_21-88 SENIORCMBS21-88 0.788% 04/1		09/01/2023	PAYDOWN				9,158	7,525		(7,525)		(7,525)						643	04/16/2063	1.B FE
404119-CG-2	HCA INC SENIORCORPBND144A 4.625% 03/15		08/08/2023	TAX FREE EXCHANGE		5,574,704	5,580,000	5,574,532	5,574,602		102		102		5,574,704				231,551	03/15/2052	2.C FE
42770A-AA-5	HERO_21-1A ABS21-1A144A 2.240% 09/20/5		09/20/2023	PAYDOWN		108,382	108,382	108,430	108,429		(47)		(47)		108,382				1,363	09/20/2051	1.A FE
42770R-AA-8	HERO _14-1A ABS14-1A144A 4.750% 09/20/		09/20/2023	PAYDOWN		30,790	30,790	32,098	31,726		(936)		(936)		30,790				1,463	09/20/2038	1.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		09/20/2023	PAYDOWN		25,497	25,497	26,038	26,084		(588)		(588)		25,497				599	09/20/2040	1.A FE
43730X-AE-4	HPA_21-3 SUBSENIORCMBS21-3144A 3.198%		09/01/2023	PAYDOWN		4,636	4,636	4,636	4,636						4,636				98	01/17/2041	2.B FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIORCMB		09/01/2023	PAYDOWN		30,488	30,488	30,488	30,488						30,488				561	12/17/2026	2.B FE
44644A-AE-7	HUNTINGTON NATIONAL BANK THE SENIOR COR		08/14/2023	DIRECT		2,490,525	2,500,000	2,628,850	2,525,886		(23,895)		(23,895)		2,501,991		(11,466)	(11,466)	76,424	10/06/2023	1.G FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO		08/14/2023	DIRECT		1,490,299	1,520,000	1,572,972	1,536,565		(7,486)		(7,486)		1,529,079		(38,779)	(38,779)	34,327	05/15/2024	1.G FE
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		09/01/2023	PAYDOWN				228											45	08/12/2037	6. FE
46640N-AE-8	JPMBB COMMERCIAL MORTGAGE SECU LCFSENIOR		07/01/2023	PAYDOWN		1,343,939	1,343,939	1,344,726	1,344,376		(437)		(437)		1,343,939				32,386	11/15/2045	1.A
52607B-AA-1	LBZZ_21-1A ABS21-1A144A 1.460% 06/15/2		09/15/2023	PAYDOWN		102,099	102,099	102,091	102,093		7		7		102,099				989	06/15/2026	1.E FE
55312Y-BD-3	MERRILL LYNCH/COUNTRYWIDE COMM SENIORSEN		09/01/2023	PAYDOWN				89	9		(9)		(9)							08/12/2048	6. 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 11	12	13	14	15	16	17	18	19	20	21	22
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
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		08/01/2023	TAXABLE EXCHANGE		(9,492,133)	(11,944,000)	(12,003,099)	(12,002,412)		328		328		(12,002,084)		2,509,950	2,509,950	(78,461)	03/15/2052	2.C FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		07/01/2023	TAX FREE EXCHANGE		12,002,084	11,944,000	12,003,099	12,002,412		(328)		(328)		12,002,084				385,481	03/15/2052	2.C FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		09/01/2023	PAYDOWN				47,249	16,934		(16,934)		(16,934)						4,856	11/15/2049	1.A FE
61763M-AG-5	MSBAM_14-C16 SENIORCMBS14-C16 1.029% 0		09/01/2023	PAYDOWN				2,329	137		(137)		(137)						182	06/15/2047	1.A FE
61766R-BA-3	MORGANSTANLEYBAMLTRUSTMSBA SENIORSENIORC		09/01/2023	PAYDOWN				48,178	16,995		(16,995)		(16,995)						4,215	11/15/2049	1.A FE
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		09/25/2023	PAYDOWN		1,041	1,041	970	1,003		38		38		1,041				37	02/25/2035	1.A FM
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		09/01/2023	PAYDOWN		24,205	24,205	24,014	24,046		159		159		24,205				584	11/25/2056	1.A
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		09/01/2023	PAYDOWN		9,623	9,623	9,642	9,637		(14)		(14)		9,623				264	12/25/2057	1.A
67108F-AN-6	OZLM FUNDING LTD OZLMF_13-4A SENIORABS13		07/24/2023	PAYDOWN		1,189,424	1,189,424	1,189,424	1,189,424						1,189,424				54,608	10/22/2030	1.A FE
67109U-AS-1	OZLM LTD OZLM_15-11A SENIORABS15-11A144A		07/31/2023	PAYDOWN		32,432	32,432	32,432	32,432						32,432				1,498	10/30/2030	1.A FE
68389X-BL-8	ORACLE CORPORATION SENIORCORPBND 2.400		09/15/2023	MATURITY		1,470,000	1,470,000	1,469,750	1,469,974		26		26		1,470,000				35,280	09/15/2023	2.B FE
69349L-AM-0	PNC BANK NA SUBCORPBND 3.800% 07/25/23		07/25/2023	MATURITY		3,100,000	3,100,000	3,124,707	3,101,740		(1,740)		(1,740)		3,100,000				117,800	07/25/2023	1.G FE
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		09/20/2023	PAYDOWN		127,084	127,084	128,132	128,092		(1,008)		(1,008)		127,084				2,178	09/20/2055	1.A FE
70069F-FL-6	PARK PLACE SECURITIES INC PPSI MEZZANINA		09/25/2023	PAYDOWN		43,990	43,990	43,852	43,959		31		31		43,990				1,094	01/25/2036	1.A FM
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		07/15/2023	REDEMPTION 100.0000		29,845	29,845	35,006	33,268		(3,423)		(3,423)		29,845				2,238	01/15/2030	2.B FE
74256L-BJ-7	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		08/14/2023	DIRECT		481,507	505,000	505,348	505,138		(44)		(44)		505,094		(23,586)	(23,586)	8,364	11/21/2024	1.E FE
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIORSEN		09/01/2023	PAYDOWN		5,556	5,556	5,521	5,529		27		27		5,556				185	06/17/2039	1.A FE
75975B-AA-6	RENEW_21-1 ABS21-1 2.060% 11/20/56		09/20/2023	PAYDOWN		37,242	37,242	37,236	37,034		208		208		37,242				394	11/20/2056	1.A FE
78409V-BM-5	S&P GLOBAL INC SENIORCORPBND 3.900% 03		08/09/2023	DIRECT		2,672,502	3,400,000	3,408,106			(51)		(51)		3,408,056		(735,554)	(735,554)	70,352	03/01/2062	1.G FE
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		09/01/2023	PAYDOWN		59,324	59,324	59,324	59,324						59,324				860	12/25/2061	1.F FE
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		09/15/2023	PAYDOWN		68,383	68,383	70,325	69,440		(1,057)		(1,057)		68,383				1,440	06/15/2028	1.D PL
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		07/15/2023	PAYDOWN		35,441	35,441	36,447	35,988		(548)		(548)		35,441				614	06/15/2028	2.A PL
81745J-AA-6	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		09/01/2023	PAYDOWN		3,282	3,282	3,124	3,172		110		110		3,282				69	09/25/2043	1.A
81746N-CB-2	SEMT_16-3 WHOLECMO16-3144A 3.617% 11/2		09/01/2023	PAYDOWN		5,196	5,196	5,320	5,284		(88)		(88)		5,196				125	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.617% 11/2		09/01/2023	PAYDOWN		3,925	3,925	3,883	3,892		33		33		3,925				95	11/25/2046	1.A
85208N-AD-2	SPRINT SPECTRUM CO I II III SECURED CO		09/20/2023	REDEMPTION 100.0000		212,938	212,938	213,354	213,085		(147)		(147)		212,938				7,567	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO I II III SPRINTSPEC		09/20/2023	REDEMPTION 100.0000		262,650	262,650	262,754	262,711		(61)		(61)		262,650				10,149	09/20/2029	1.F FE
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		09/30/2023	REDEMPTION 100.0000		95,493	95,493	81,082	93,900		1,593		1,593		95,493				4,334	12/30/2023	2.B FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS 8.283		08/30/2023	DIRECT		538,240	538,240	536,894	537,866		(173)		(173)		537,693		546	546	34,251	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS 8.283%		08/30/2023	DIRECT		714,928	714,928	713,141	714,372		(301)		(301)		714,071		857	857	44,208	06/09/2026	1.E PL
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST SUBCMBS18-		09/01/2023	PAYDOWN				5,913	3,332		(3,332)		(3,332)						499	12/15/2051	1.A FE
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2023	REDEMPTION 100.0000		33,392	33,392	36,292	35,920		(2,528)		(2,528)		33,392				1,386	08/25/2031	1.F FE
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		09/25/2023	PAYDOWN		2,801	2,801	2,465	2,520		281		281		2,801				78	12/25/2045	1.A FM
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		09/01/2023	PAYDOWN				8,077	1,349		(1,349)		(1,349)						3,686	12/15/2047	1.A FE
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		09/01/2023	PAYDOWN				12,049	3,977		(3,977)		(3,977)						1,949	08/15/2049	1.A FE
95002K-BJ-1	WFMBS_20-1 WHOLECMO20-1144A 3.370% 12/		09/01/2023	PAYDOWN		31,647	31,647	32,635	32,339		(692)		(692)		31,647				711	12/27/2049	1.A
96042P-AE-2	WESTLAKE AUTOMOBILE RECEIVABLE SUBABS20-		07/15/2023	PAYDOWN		187,522	187,522	187,494	187,519		3		3		187,522				2,199	07/15/2025	1.A FE
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		08/01/2023	TAXABLE EXCHANGE		(10,564,503)	(13,343,000)	(13,477,018)	(13,476,217)		380		380		(13,475,837)		2,911,334	2,911,334	(91,913)	03/15/2062	2.C FE
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		07/01/2023	TAX FREE EXCHANGE		13,475,837	13,343,000	13,477,018	13,476,217		(380)		(380)		13,475,837				451,574	03/15/2062	2.C FE
BHM0KL-DQ-8	FR-ENCLAVE SPV LP SENIOR CORP_BND 5.19		07/07/2023	REDEMPTION 100.0000		48,895	48,895	48,895	48,895						48,895				1,903	09/30/2033	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		09/30/2023	REDEMPTION 100.0000		75,000	75,000	75,000	75,000						75,000				1,828	09/30/2024	1.F
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		09/15/2023	REDEMPTION 100.0000		9,306	9,306	9,306	9,306						9,306				558	12/15/2025	1.C FE
BHM1K2-P7-7	HUDSON PACIFIC PROPERTIES LP SENIOR CORP		09/15/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				73,200	09/15/2023	2.C FE
BHM1T0-2R-3	ALASKA VENTURES LLC SENIORCORPBND 4.67		09/29/2023	REDEMPTION 100.0000		165,760	165,760	165,760	165,760						165,760				3,871	06/30/2033	2.C PL
BHM1VK-49-4	CORPUS CHRISTI TUG SERVICES LL SENIOR CO		09/30/2023	REDEMPTION 100.0000		182,546	182,546	182,546	182,546						182,546				8,762	09/30/2030	3.B PL
BHM1XJ-J6-5	AIR CARGO LOGISTICS FT WORTH T SENIOR CO		09/10/2023	REDEMPTION 100.0000		35,035	35,035	35,035	35,035						35,035				1,050	11/10/2039	1.E
BHM1YS-MA-1	ARTHUR J GALLAGHER & CO CORP_BND 4.850		09/21/2023	STONECASTLE SECURITIES		8,656,110	9,000,000	9,000,000	9,000,000						9,000,000		(343,890)	(343,890)	498,338	02/13/2026	2.B PL
BHM22G-5B-7	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		09/21/2023	STONECASTLE SECURITIES		9,194,100	10,000,000	10,000,000	10,000,000						10,000,000		(805,900)	(805,900)	254,167	01/30/2027	2.B PL
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		09/20/2023	PAYDOWN		2,156,651	2,156,651	2,151,259	2,152,245		4,405		4,405		2,156,651				57,996	02/10/2030	1.G PL
06417X-AD-3	BANK OF NOVA SCOTIA SENIOR CORP_BND 1.	A	08/14/2023	DIRECT		2,937,792	3,300,000	3,298,548	3,298,817		190		190		3,299,006		(361,214)	(361,214)	66,853	02/02/2027	1.F FE
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM SECURED C	A	08/09/2023	STONECASTLE SECURITIES		4,182,283	3,939,455	3,975,247	3,966,005		(1,739)		(1,739)		3,964,265		218,018	218,018	239,197	04/10/2032	1.C FE
BHM21G-0J-6	GRAYMONT WESTERN CANADA INC SENIOR CORP_	A	08/21/2023	REDEMPTION 100.0000		550,000	550,000	550,000	550,000						550,000				19,580	08/21/2034	2.C PL
15033E-AJ-7	CEDAR FUNDING LTD CEDF_18-9A MEZZANINABS	D	09/14/2023	MIZUHO INTERNATIONAL PLC		4,807,500	5,000,000	4,785,000	4,803,626		21,995		21,995		4,825,621		(18,121)	(18,121)	347,481	04/20/2031	2.C FE
28622P-AA-1	AWPT_17-6A SENIORABS17-6A144A 6.850% 0	D	07/17/2023	PAYDOWN		97,726	97,726	97,726	97,726						97,726				4,438	07/15/2029	1.A FE
34964M-AA-2	FORTI_21-1A ABS21-1A144A 1.970% 03/20/	D	09/20/2023	PAYDOWN		153,175	153,175	153,166	153,166		8		8		153,175				2,733	03/20/2057	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS_ABS _18-	D	09/15/2023	PAYDOWN		62,065	62,065	63,044	63,017		(951)		(951)		62,065				1,254	10/15/2053	1.A FE
46590X-AJ-5	JBS USA LUX SA SENIOR CORP_BND 144A 6.	D	08/22/2023	TAX FREE EXCHANGE		2,787,612	2,778,000	2,787,612	2,787,583		29		29		2,787,612				130,913	12/01/2052	2.C FE
47206V-AN-4	JAY PARK CLO LTD JPARK_16-1A SUBABS16-1A	D	08/15/2023	PAYDOWN		5,000,000	5,000,000	4,990,000	4,991,944		8,056		8,056		5,000,000				283,900	10/20/2027	1.C FE
48259B-AN-2	KKR FINANCIAL CLO LTD KKR_38A ABS38A144A	D	09/14/2023	NOMURA SECURITIES INTL. INC.		3,414,950	3,500,000	3,500,000	3,500,000						3,500,000		(85,050)	(85,050)	271,171	04/15/2033	2.B FE
67115P-AE-5	OFSI FUND LTD OFSBS_22-11 MEZZANINABS22-	D	09/28/2023	PAYDOWN		2,000,000	2,000,000	1,970,000	1,972,614		27,386		27,386		2,000,000				146,206	07/18/2031	1.C FE
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIORCORP	D	08/09/2023	DIRECT		2,390,544	2,400,000	2,396,424			16		16		2,396,440		(5,896)	(5,896)	39,927	05/19/2053	1.E FE
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROU SENIORCOR	D	08/14/2023	DIRECT		1,565,390	1,775,000	1,732,879	1,741,768		5,437		5,437		1,747,205		(181,814)	(181,814)	17,662	09/17/2026	1.G FE
98887V-AA-1	ZAIS7_17-2A SENIORABS17-2A144A 6.860%	D	07/17/2023	PAYDOWN		584,892	584,892	584,892	584,892						584,892				26,604	04/15/2030	1.A FE
BHM0M6-49-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	09/30/2023	REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				8,559	03/31/2035	2.C FE
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	09/15/2023	REDEMPTION 100.0000		221,400	221,400	220,334	221,400						221,400				9,133	09/15/2027	3.C FE
BHM1JV-PU-4	ETSA UTILITIES FINANCE PTY LTD SENIOR CO	D	08/23/2023	SEAFIRST		1,846,340	2,000,000	2,000,000	2,000,000						2,000,000		(153,660)	(153,660)	65,790	08/10/2026	1.G FE
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	09/20/2023	REDEMPTION 100.0000		3,875	3,875	3,875	3,875						3,875				174	12/20/2044	2.C FE
BHM1VY-XP-6	HOFER FINANCIAL SERVICES GMBH SENIOR COR	D	09/26/2023	MATURITY		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				123,175	09/26/2023	1.G PL
BHM1WS-KK-3	AUSTRALIA PACIFIC LNG PROCESSI SENIOR CO	D	09/30/2023	REDEMPTION 100.0000		450,000	450,000	450,000	450,000						450,000				21,690	09/30/2030	2.B FE
BHM1ZS-F7-5	STADIUM FINANCE COMPANY SARL SENIOR CORP	B	07/30/2023	REDEMPTION 100.0000		60,556	60,556	57,368	58,564	1,221	(1,196)		25	(1,221)	60,556	3,188		3,188	1,344	07/30/2049	1.G PL
BHM1ZS-FD-2	STADIUM FINANCE COMPANY SARL SENIOR CORP	B	07/30/2023	REDEMPTION 100.0000		118,588	118,588	112,344	114,687	2,391	(2,343)		48	(2,391)	118,588	6,243		6,243	2,811	07/30/2049	1.G PL
BHM1ZS-FE-0	STADIUM FINANCE COMPANY SARL SENIOR CORP	B	07/30/2023	REDEMPTION 100.0000		87,325	87,325	82,727	84,452	1,761	(1,725)		36	(1,761)	87,325	4,597		4,597	2,183	07/30/2049	1.G PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,522,168	98,883,212	99,186,279	89,606,410	6,510	(102,518)		(96,008)	(5,373)	98,703,422	14,028	2,818,747	2,832,775	4,649,524	XXX	XXX
BHM273-D7-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		07/11/2023	REDEMPTION 100.0000		461,241	461,241	461,241	461,241						461,241				14,460	03/10/2026	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		09/01/2023	REDEMPTION 100.0000		(322,149)	(322,149)	(322,149)	(322,149)						(322,149)				26,504	03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		09/29/2023	REDEMPTION 100.0000		488,392	488,392	488,392	488,392						488,392				26,240	09/20/2026	1.G PL
BHM2CA-HH-3	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		09/20/2023	REDEMPTION 100.0000		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				1,745,926	09/20/2025	1.G PL
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE		09/15/2023	REDEMPTION 100.0000		364,377	364,377	363,648	363,793		585		585		364,377				20,649	11/24/2026	1.F PL
BHM2F8-HK-8	WHLP IV RP LP SECURED TERM_LOAN 0.00		09/08/2023	REDEMPTION 100.0000		984,418	984,418	983,434	983,586		832		832		984,418				41,327	03/23/2026	1.G PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						36,976,279	36,976,279	36,974,566	36,974,863		1,417		1,417		36,976,279				1,875,106	XXX	XXX
2509999997. Total - Bonds - Part 4						139,930,923	137,551,524	137,682,589	128,095,630	6,510	(182,983)		(176,473)	(5,373)	137,112,177	14,028	2,818,747	2,832,775	6,609,578	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						139,930,923	137,551,524	137,682,589	128,095,630	6,510	(182,983)		(176,473)	(5,373)	137,112,177	14,028	2,818,747	2,832,775	6,609,578	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
5989999997. Total - Common Stocks - Part 4							XXX													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							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						139,930,923	XXX	137,682,589	128,095,630	6,510	(182,983)		(176,473)	(5,373)	137,112,177	14,028	2,818,747	2,832,775	6,609,578	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
PUT OPTION JUN25 SPX P @ 2700 BHM1VW8D5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	37,000	99,900,000	2700	17,677,029	135,982		1,693,360		1,693,360	(2,983,175)						2
PUT OPTION JUN25 SPX P @ 2700 BHM1VYJG2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	74,000	199,800,000	2700	34,815,075	267,818		3,386,453		3,386,453	(5,962,487)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1WBRG2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,476,686	126,749		1,850,947		1,850,947	(3,211,353)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1WCGQ0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,616,995	127,828		1,851,017		1,851,017	(3,212,358)						2
PUT OPTION JUN25 RTY P @ 1670 BHM1WFFP6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/01/2018	06/20/2025	60,000	100,200,000	1670	16,225,727	124,818		6,484,839		6,484,839	(4,165,247)						2
PUT OPTION JUN25 MXEA P @ 1990 BHM1WK0K2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025	50,000	99,500,000	1990	15,324,299	117,884		6,358,731		6,358,731	(4,689,143)						2
PUT OPTION JUN25 MXEA P @ 1990 BHM1WK0Y2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/20/2025	50,000	99,500,000	1990	16,328,941	125,612		6,359,214		6,359,214	(4,696,360)						2
PUT OPTION JUN28 SPX P @ 2800 BHM1WN497	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	35,700	99,960,000	2800	18,956,700			4,625,391		4,625,391	(3,694,673)						2
PUT OPTION JUN25 SPX P @ 2900 BHM1WTU87	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/20/2025	34,500	100,050,000	2900	15,487,481			2,017,433		2,017,433	(3,343,079)						2
PUT OPTION JUN25 SPX P @ 2900 BHM1WYC94	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	34,500	100,050,000	2900	16,389,337	126,077		2,025,588		2,025,588	(3,460,550)						2
PUT OPTION JUN28 SPX P @ 2880 BHM1X1BW5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	34,700	99,936,000	2880	18,391,000			4,846,779		4,846,779	(3,814,529)						2
PUT OPTION SEP25 SPX P @ 2900 BHM1X8MN8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	34,500	100,050,000	2900	15,722,507	98,473		2,315,227		2,315,227	(3,563,658)						2
PUT OPTION SEP25 SPX P @ 2800 BHM1XH6H9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025	35,700	99,960,000	2800	16,628,783	104,149		2,118,781		2,118,781	(3,330,413)						2
PUT OPTION DEC25 SPX P @ 2700 BHM1XQMG3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	12/19/2025	37,000	99,900,000	2700	16,406,876	83,406		2,192,810		2,192,810	(3,227,798)						2
PUT OPTION DEC25 SPX P @ 2650 BHM1Y11N5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/19/2025	38,000	100,700,000	2650	17,086,209	86,859		2,117,206		2,117,206	(3,147,731)						2
PUT OPTION JAN24 SPX P @ 4000 BHM2JL239	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2022	01/19/2024	100,000	400,000,000	4000	35,052,000			5,626,366		5,626,366	(30,062,067)						2
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		7,359,964		9,651,560		9,651,560	2,291,596						2
PUT OPTION JAN24 SPX P @ 4950 BHM2MQ820	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/08/2023	01/19/2024	18,000	89,100,000	4950		7,626,977		10,724,853		10,724,853	3,097,876						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		10,361,603		12,204,392		12,204,392	1,842,789						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		12,725,471		14,587,062		14,587,062	1,861,591						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		10,116,412		12,280,279		12,280,279	2,163,867						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQPG0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	6,000	12,750,000	2125		1,465,586		1,785,805		1,785,805	320,219						2
PUT OPTION JAN24 RTY P @ 2025 BHM2MQPH8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	6,000	12,150,000	2025		919,228		1,324,678		1,324,678	405,450						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQPJ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	6,000	13,200,000	2200		1,824,254		2,108,630		2,108,630	284,376						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQPK1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	6,000	12,750,000	2125		1,537,246		1,821,311		1,821,311	284,065						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQPL9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	6,000	12,150,000	2025		1,035,779		1,344,738		1,344,738	308,959						2
PUT OPTION JAN24 NDX P @ 16850 BHM2MQPM7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	1,200	20,220,000	16850		1,609,774		2,314,719		2,314,719	704,945						2

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 JAN24 MXEA P @ 2300 BHM2MQPN5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	4,000	9,200,000	2300		732,193		952,287		952,287	220,094						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		1,814,831		2,326,309		2,326,309	511,478						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		2,626,441		3,032,357		3,032,357	405,916						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQPR6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	1,200	22,080,000	18400		3,182,876		3,615,775		3,615,775	432,899						2
PUT OPTION JAN24 RTY P @ 2025 BHM2MQPS4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	3,000	6,075,000	2025		459,614		662,339		662,339	202,725						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		790,736		968,426		968,426	177,690						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQPU9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125		732,793		892,902		892,902	160,109						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		1,122,531		1,299,128		1,299,128	176,597						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQPW5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025		517,890		672,369		672,369	154,479						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		534,474		625,747		625,747	91,273						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQPY1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200		912,127		1,054,315		1,054,315	142,188						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		1,068,948		1,251,494		1,251,494	182,546						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		2,472,569		2,970,614		2,970,614	498,045						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQ12	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125		768,623		910,655		910,655	142,032						2
PUT OPTION JAN24 NDX P @ 16850 BHM2MQQ20	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	600	10,110,000	16850		804,887		1,157,360		1,157,360	352,473						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		907,415		1,163,154		1,163,154	255,739						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		1,236,284		1,485,307		1,485,307	249,023						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQQ53	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	600	11,040,000	18400		1,591,438		1,807,888		1,807,888	216,450						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		1,313,221		1,516,178		1,516,178	202,957						2
PUT OPTION JAN24 MXEA P @ 2300 BHM2MQQ79	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	2,000	4,600,000	2300		366,096		476,144		476,144	110,048						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		395,368		484,213		484,213	88,845						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		561,266		649,564		649,564	88,298						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		837,140		771,508		771,508	(65,632)						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		1,674,280		1,543,017		1,543,017	(131,263)						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											303,585,645	85,531,990		158,307,219	XXX	158,307,219	(68,133,879)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											303,585,645	85,531,990		158,307,219	XXX	158,307,219	(68,133,879)					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															XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options											303,585,645	85,531,990		158,307,219	XXX	158,307,219	(68,133,879)					XXX	XXX
0459999999. Total Purchased Options - Caps															XXX							XXX	XXX
0469999999. Total Purchased Options - Floors															XXX							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)
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										303,585,645	85,531,990		158,307,219	XXX	158,307,219	(68,133,879)					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
PUT OPTION JUN25 SPX P @ 1350 BHM1VW8C7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	37,000	49,950,000	1350	(3,413,001)	(26,255)		(288,649)		(288,649)	364,568						2
PUT OPTION JUN25 SPX P @ 1350 BHM1VYJE7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	74,000	99,900,000	1350	(6,603,871)	(50,801)		(577,187)		(577,187)	727,545						2
PUT OPTION JUN25 SPX P @ 1400 BHM1WBRH0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	49,980,000	1400	(2,851,883)	(21,938)		(298,818)		(298,818)	394,180						2
PUT OPTION JUN25 SPX P @ 1400 BHM1WCGP2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	49,980,000	1400	(2,960,654)	(22,775)		(298,872)		(298,872)	394,960						2
PUT OPTION JUN25 RTY P @ 835 BHM1WFFQ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/01/2018	06/20/2025	60,000	50,100,000	835	(2,957,680)	(22,752)		(598,706)		(598,706)	796,487						2
PUT OPTION JUN25 MXEA P @ 995 BHM1WK0L0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025	50,000	49,750,000	995	(1,834,684)	(14,113)		(474,150)		(474,150)	880,673						2
PUT OPTION JUN25 MXEA P @ 995 BHM1WK0X4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/20/2025	50,000	49,750,000	995	(2,884,574)	(22,190)		(474,653)		(474,653)	888,218						2
PUT OPTION JUN28 SPX P @ 1400 BHM1WN4A4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	35,700	49,980,000	1400	(4,758,524)			(836,895)		(836,895)	831,370						2
PUT OPTION JUN25 SPX P @ 1450 BHM1WTU79	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/20/2025	34,500	50,025,000	1450	(2,760,000)			(308,157)		(308,157)	407,447						2
PUT OPTION JUN25 SPX P @ 1450 BHM1WYCA1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	34,500	50,025,000	1450	(2,765,506)	(21,274)		(309,534)		(309,534)	427,268						2
PUT OPTION JUN28 SPX P @ 1440 BHM1X1BV7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	34,700	49,968,000	1440	(4,448,887)			(867,706)		(867,706)	865,340						2
PUT OPTION SEP25 SPX P @ 1450 BHM1X8MM0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	34,500	50,025,000	1450	(2,794,029)	(17,500)		(342,377)		(342,377)	475,549						2
PUT OPTION SEP25 SPX P @ 1400 BHM1XH6J5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025	35,700	49,980,000	1400	(3,031,336)	(18,986)		(329,800)		(329,800)	440,436						2
PUT OPTION DEC25 SPX P @ 1350 BHM1XQMH1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	12/19/2025	37,000	49,950,000	1350	(2,846,757)	(14,472)		(349,601)		(349,601)	447,237						2
PUT OPTION DEC25 SPX P @ 1325 BHM1Y11M7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/19/2025	38,000	50,350,000	1325	(3,050,663)	(15,508)		(345,852)		(345,852)	431,700						2
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(49,962,049)	(268,564)		(6,700,957)	XXX	(6,700,957)	8,772,978					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(49,962,049)	(268,564)		(6,700,957)	XXX	(6,700,957)	8,772,978					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										(49,962,049)	(268,564)		(6,700,957)	XXX	(6,700,957)	8,772,978					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										(49,962,049)	(268,564)		(6,700,957)	XXX	(6,700,957)	8,772,978					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%[5.31%]			(1,869,595)			(13,508,673)					1,089,509		100/100
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%[5.5716%]			(458,622)			(7,223,352)					561,462		100/100

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)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(2,328,217)		XXX	(20,732,025)					1,650,971	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%]			33,246	131,300		138,900		16,200			19,422		
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%]			11,766	6,900		28,173		(31,200)			14,454		
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%]			86,394	37,821		148,970		42,500			54,561		
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%]			40,422	392,404		438,158		(46,046)			23,462		
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%]			34,476	134,117		288,138		12,517			55,762		
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%]			68,052	268,391		562,524		25,191			111,589		
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%]			50,879	201,394		418,139		18,994			83,734		
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												325,235	1,172,327	XXX	2,023,002		38,156			362,984	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(2,002,982)	1,172,327	XXX	(18,709,023)		38,156			2,013,955	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%[5.5716%]		15,142	(92,658)	15,142		(6,178,637)					596,795		
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%[5.5716%]		35,363	(125,264)	35,363		(38,086,277)					2,560,902		
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%[5.5716%]		15,145	(92,571)	15,145		(6,171,193)					596,795		
1179999999. Subtotal - Swaps - Replication - Interest Rate											65,650	(310,493)	65,650	XXX	(50,436,107)					3,754,492	XXX	XXX
CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	ASSET REPLICATION	D PART 1	Credit	ICE 549300EX04Q2QBFQTQ27	09/20/2023	12/20/2028		250,000,000	1%[0%]		3,650,524	62,500	3,633,697		2,976,194			(16,827)		250,000,000		
1189999999. Subtotal - Swaps - Replication - Credit Default											3,650,524	62,500	3,633,697	XXX	2,976,194			(16,827)		250,000,000	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.27 PAY SOFR 03/24/2042 BHM2EPND0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/22/2022	03/24/2042		300,000,000	2.2665%[5.31%]			(6,205,106)	(75,496,404)		(75,496,404)	(26,179,803)				6,450,550		2
1199999999. Subtotal - Swaps - Replication - Foreign Exchange												(6,205,106)	(75,496,404)	XXX	(75,496,404)	(26,179,803)				6,450,550	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)
1229999999. Subtotal - Swaps - Replication											3,716,174	(6,453,099)	(71,797,057)	XXX	(122,956,317)	(26,179,803)		(16,827)		260,205,042	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											65,650	(2,638,710)	65,650	XXX	(71,168,132)					5,405,463	XXX	XXX
1369999999. Total Swaps - Credit Default											3,650,524	62,500	3,633,697	XXX	2,976,194			(16,827)		250,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(5,879,871)	(74,324,077)	XXX	(73,473,402)	(26,179,803)	38,156			6,813,534	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps											3,716,174	(8,456,081)	(70,624,730)	XXX	(141,665,340)	(26,179,803)	38,156	(16,827)		262,218,997	XXX	XXX
CALL OPTION DEC23 SPX @ 4475.0717 BHM2MWAR9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/19/2023	12/15/2023		29,087,966	4475.0717773437 5				963,034		963,034	963,034				66,366		2
CALL OPTION DEC23 SPX @ 4482.67 BHM2MXEB8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/20/2023	12/15/2023		47,516,302	4482.669921875				1,650,066		1,650,066	1,650,066				108,411		2
1439999999. Subtotal - Forwards - Hedging Other													2,613,100	XXX	2,613,100	2,613,100				174,777	XXX	XXX
1479999999. Subtotal - Forwards													2,613,100	XXX	2,613,100	2,613,100				174,777	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(2,002,982)	1,172,327	XXX	(18,709,023)		38,156			2,013,955	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										253,623,596	85,263,426		154,219,362	XXX	154,219,362	(56,747,801)				174,777	XXX	XXX
1719999999. Subtotal - Replication											3,716,174	(6,453,099)	(71,797,057)	XXX	(122,956,317)	(26,179,803)		(16,827)		260,205,042	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										253,623,596	88,979,600	(8,456,081)	83,594,632	XXX	12,554,022	(82,927,604)	38,156	(16,827)		262,393,774	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 NINE MONTHS ENDING SEPTEMBER 30, 2023, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC		8,129,750	8,129,750
Total Net Cash Deposits		8,129,750	8,129,750

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		8,129,750		8,129,750					
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	3,065,746	14,947,454	18,001,405			18,001,405		14,935,659		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		13,676,775	11,985,580	(474,653)		11,985,580	(474,653)	11,510,927		
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	597,000		430,225			587,128			78,023	
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Y	Y		26,927,590	4,434,008	(672,177)		4,434,008	(672,177)	3,761,831		
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y		84,535,243	11,231,211	(1,830,263)		11,231,211	(1,830,263)	9,400,948		
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y		100,663,989	84,578,822	(1,112,400)		85,272,594	(1,112,400)	84,160,194	393,372	
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	1,740,000	13,497,408	17,974,442	(2,611,464)	125,570	17,974,442	(2,611,464)	13,622,978		
GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	Y	Y	3,060,000	10,370,761	13,456,953		26,192	13,456,953		10,396,953	66,366	
0299999999. Total NAIC 1 Designation				8,462,746	264,619,220	162,092,646	(6,700,957)	151,762	162,943,321	(6,700,957)	147,789,490	537,761	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						3,699,347	(75,496,404)		2,976,194	(146,664,536)		261,856,013	250,657,503
0999999999 - Gross Totals				8,462,746	264,619,220	173,921,743	(82,197,361)	8,281,512	165,919,515	(153,365,493)	147,789,490	262,393,774	250,657,503
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						173,921,743	(82,197,361)						

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	2,300,000	2,300,000	2,300,000		IV
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		CASH	136,293,203	136,293,203	136,293,203		V
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		CASH	1,227,339	1,227,339	1,227,339		V
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-RD-2	UNITED STATES TREASURY	138,794	160,000	156,882	11/15/2043	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	3,139,332	6,550,900	4,950,647	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	29,590,535	61,747,100	46,663,529	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	336,413	702,000	530,516	05/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-SP-4	UNITED STATES TREASURY	1,379,930	2,801,000	1,736,185	08/15/2050	I
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	8,502,483	15,000,000	14,515,949	11/15/2051	I
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Cash		CASH	9,160,000	9,160,000	9,160,000		IV
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Treasury	912810-SP-4	UNITED STATES TREASURY	399,325	826,000	511,992	08/15/2050	IV
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	10,362,626	18,518,600	17,921,003	11/15/2051	IV
CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	3,861,097	6,900,000	6,677,337	11/15/2051	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Cash		CASH	8,405,000	8,405,000	8,405,000		IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-RD-2	UNITED STATES TREASURY	3,093,929	3,615,000	3,544,546	11/15/2043	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SN-9	UNITED STATES TREASURY	5,408,585	11,504,700	8,694,334	05/15/2050	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SN-9	UNITED STATES TREASURY	15,100,381	32,120,300	24,273,958	05/15/2050	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SP-4	UNITED STATES TREASURY	5,601,666	11,587,000	7,182,140	08/15/2050	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SX-7	UNITED STATES TREASURY	933,003	1,467,500	1,498,476	05/15/2051	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SX-7	UNITED STATES TREASURY	4,397,353	6,916,500	7,062,493	05/15/2051	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SZ-2	UNITED STATES TREASURY	33,861,904	59,138,000	57,995,008	08/15/2051	IV
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Treasury	912810-TB-4	UNITED STATES TREASURY	385,550	689,000	666,766	11/15/2051	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	3128JR-LE-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,131,228	95,950,536	1,170,388	04/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31292H-4H-4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	68,493	5,061,277	68,868	12/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	142,120	11,301,667	146,574	06/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296M-2N-8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	164,078	14,268,700	167,651	09/01/2033	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-3S-1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	208,699	7,203,754	208,922	06/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-5K-6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	268,951	8,651,205	269,104	06/01/2034	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31410G-NB-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	113,980	45,175,000	113,428	10/01/2037	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2	53,062	415,906	59,483	09/20/2048	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY	3,838,526	4,485,000	4,397,590	11/15/2043	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY	12,838	15,000	14,708	11/15/2043	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-SN-9	UNITED STATES TREASURY	10,925,249	23,239,300	17,562,408	05/15/2050	IV
JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-SP-4	UNITED STATES TREASURY	1,583,279	3,275,000	2,029,991	08/15/2050	IV
0199999999 - Total					302,388,951	616,671,487	388,176,418	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-CB-5	United States Treasury	3,065,746	3,798,000	XXX	05/15/2031	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	597,000	597,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		Cash	3,060,000	3,060,000	XXX		IV

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)
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Cash		Cash	1,740,000	1,740,000	XXX		IV
0299999999 - Total					8,462,746	9,195,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			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			499,950	525,521	500,000	XXX
Wells Fargo Bank N.A. ... Minneapolis, MN		0.000			742,392	829,479		XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000			392,527	325,594	2,673,021	XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000			559,796	41,870,170	99,605,726	XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000			12,819,016		2,220,856	XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000					819,764	XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000						XXX
JP Morgan Chase Bank N.A ... New York, NY		0.000						XXX
BNY Mellon Bank N.A. ... New York, NY		0.000			7,390,135	13,837,162	7,550,092	XXX
BNY Mellon Bank N.A. ... New York, NY		0.000			1,309,656	1,309,656	1,309,656	XXX
Federal Home Loan Bank of Boston ... Boston, MA		0.000			693,892			XXX
JP Morgan ... New York, NY		0.000						XXX
Wells Fargo Bank N.A. ... Minneapolis, MN		0.000				314,966		XXX
0199998. Deposits in ... 72 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			1,199,113	1,018,276	1,706,273	XXX
0199999. Totals - Open Depositories	XXX	XXX			25,606,477	60,030,824	116,385,388	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			25,606,477	60,030,824	116,385,388	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			25,606,477	60,030,824	116,385,388	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		09/29/2023	0.000		1,655		57
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		09/29/2023	0.000		28,129,631		1,609,555
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						28,131,286		1,609,612
928989-38-3	JP MORGAN US GOVT AGENCY SHARES		09/27/2023	0.010		49,990,175		1,480,143
4812C0-67-0	JPMORGAN US GOVT MM-CP		09/29/2023	0.010		96,298,580		2,280,883
94975P-40-5	Allspring Government Money Market Institutional Fund		09/30/2023	0.000		3,320,813		114,480
8309999999. Subtotal - All Other Money Market Mutual Funds						149,609,568		3,875,506
8609999999 - Total Cash Equivalents						177,740,854		5,485,118