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

# QUARTERLY STATEMENT

AS OF MARCH 31, 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 Griffin Road N (Street and Number), Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Griffin Road N (Street and Number)

Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Mail Address 1 Griffin Road N (Street and Number or P.O. Box), Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Griffin Road N (Street and Number)

Windsor, CT, US 06095-1512 (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 Controller | Michael Robert Hazel |
| Interim Co-President and Chief Financial Officer | Robert Raymond Siracusa | AVP and Treasurer | Jeremy Matthew Billiel |

## OTHER

John Buck Brady, VP and Appointed Actuary

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 | Michael R. Hazel | Christopher B. Cramer |
| Interim Co-President and Chief Financial Officer | Vice President and Controller | Senior Vice President and Corporate Secretary |

Subscribed and sworn to before me this 2 day of May 2023

Jill Z. Gill

a. Is this an original filing? ...................... Yes [ ] 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 | 4,104,803,322 | | 4,104,803,322 | 4,138,348,506 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | 24,626,000 |
| 2.2 Common stocks | 19,129,303 | 2,641,347 | 16,487,956 | 16,717,111 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 903,084,012 | | 903,084,012 | 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 ($ 15,114,724 ), cash equivalents ($ 322,775,617 ) and short-term investments ($ 62,999,678 ) | 400,890,019 | | 400,890,019 | 308,374,219 |
| 6. Contract loans (including $ ........ premium notes) | 88,502,260 | | 88,502,260 | 88,064,702 |
| 7. Derivatives | 191,632,199 | | 191,632,199 | 324,672,074 |
| 8. Other invested assets | 602,336,084 | | 602,336,084 | 595,830,414 |
| 9. Receivables for securities | 42,511,646 | | 42,511,646 | 41,047,217 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | 93,690,949 | | 93,690,949 | 104,826,113 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 6,446,579,794 | 2,641,347 | 6,443,938,447 | 6,637,435,530 |
| 13. Title plants less $ ........ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 46,663,520 | 271,695 | 46,391,825 | 50,857,847 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 98,091 | | 98,091 | 57,392 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ........ earned but unbilled premiums) | (25,123) | | (25,123) | |
| 15.3 Accrued retrospective premiums ($ ........ ) and contracts subject to redetermination ($ ........ ) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 24,810,148 | | 24,810,148 | 27,909,110 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | 114,890,226 | | 114,890,226 | 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 | 69,023,832 | 20,127,412 | 48,896,420 | 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 | 1,143 | | 1,143 | 1,388 |
| 25. Aggregate write-ins for other than invested assets | 54,076,250 | 13,157,101 | 40,919,149 | 43,070,623 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 6,756,494,315 | 36,197,555 | 6,720,296,760 | 6,850,277,760 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 22,565,048,296 | | 22,565,048,296 | 22,177,651,722 |
| 28. Total (Lines 26 and 27) | 29,321,542,611 | 36,197,555 | 29,285,345,056 | 29,027,929,482 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. Derivative Collateral | 93,690,949 | | 93,690,949 | 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) | 93,690,949 | | 93,690,949 | 104,826,113 |
| 2501. Disbursements and items not allocated | 54,076,250 | 13,157,101 | 40,919,149 | 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) | 54,076,250 | 13,157,101 | 40,919,149 | 43,070,623 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 1. Aggregate reserve for life contracts $ 4,576,948,215 less $ 0 included in Line 6.3 (including $ 2,568,888,776 Modco Reserve) | 4,576,948,215 | 4,644,794,090 |
| 2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve) | 20,497,155 | 20,343,233 |
| 3. Liability for deposit-type contracts (including $ 141,908 Modco Reserve) | 166,468,083 | 169,982,853 |
| 4. Contract claims: | | |
| 4.1 Life | 26,298,697 | 17,888,978 |
| 4.2 Accident and health | 215,958 | 207,807 |
| 5. Policyholders' dividends/refunds to members $ 0 and coupons $ 34,006 due and unpaid | 34,006 | 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) | 442,730 | 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 $ 139,840 accident and health premiums | 139,840 | 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 | 22,817 | 21,811 |
| 9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 19,957,013 ceded | 19,957,013 | 28,770,054 |
| 9.4 Interest Maintenance Reserve | 42,934,993 | 44,552,487 |
| 10. Commissions to agents due or accrued-life and annuity contracts $ 17,245,240 , accident and health $ 0 and deposit-type contract funds $ 0 | 17,245,241 | 17,202,996 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 8,873,502 | 16,790,265 |
| 13. Transfers to Separate Accounts due or accrued (net) (including $ (25,084,638) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (30,166,246) | (29,215,545) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | (468,537) | 183,278 |
| 15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses) | 7,429,325 | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 3,335,025 | 3,329,179 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 14,145,533 | 14,164,900 |
| 18. Amounts held for agents' account, including $ 34,139 agents' credit balances | 35,282 | 34,373 |
| 19. Remittances and items not allocated | 10,025,746 | 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 | 156,893,872 | 150,405,868 |
| 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 114,343,754 | 115,537,175 |
| 24.04 Payable to parent, subsidiaries and affiliates | 28,765,669 | |
| 24.05 Drafts outstanding | 34,187,915 | 40,064,896 |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | 81,650,061 | 82,797,458 |
| 24.09 Payable for securities | 375,439,253 | 328,457,512 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes $ and interest thereon $ | | |
| 25. Aggregate write-ins for liabilities | 112,129,478 | 225,648,259 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 5,787,824,380 | 5,901,648,589 |
| 27. From Separate Accounts Statement | 22,565,048,296 | 22,177,651,722 |
| 28. Total liabilities (Lines 26 and 27) | 28,352,872,676 | 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 | 148,158,755 | 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) | 696,382,064 | 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) | 929,972,380 | 946,129,171 |
| 38. Totals of Lines 29, 30 and 37 | 932,472,380 | 948,629,171 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 29,285,345,056 | 29,027,929,482 |
| **DETAILS OF WRITE-INS** | | |
| 2501. Payable for repurchase agreements | 78,763,212 | 117,625,113 |
| 2502. Other liabilities - abandoned property unpaid funds | 44,187,444 | 43,915,866 |
| 2503. Provision for future dividends | 1,575,755 | 1,014,758 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | (12,396,933) | 63,092,522 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 112,129,478 | 225,648,259 |
| 3101. Gain on inforce reinsurance | 148,158,755 | 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) | 148,158,755 | 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 16,464,476 | 4,724,486 | 53,657,635 |
| 2. | Considerations for supplementary contracts with life contingencies | 21,154 | (64,464) | (240,660) |
| 3. | Net investment income | 67,467,273 | 62,933,234 | 264,978,097 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 467,202 | 1,139,630 | 3,374,716 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 29,134,157 | 33,427,834 | 122,225,247 |
| 7. | Reserve adjustments on reinsurance ceded | (321,027,630) | (483,977,517) | (1,774,178,634) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 112,267,394 | 127,907,961 | 487,028,149 |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 13,136,486 | 15,182,176 | 46,087,923 |
| 9. | Totals (Lines 1 to 8.3) | (82,069,488) | (238,726,660) | (797,067,527) |
| 10. | Death benefits | 8,962,580 | 1,322,473 | 3,110,152 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. | Annuity benefits | 56,179,573 | 58,873,552 | 222,433,926 |
| 13. | Disability benefits and benefits under accident and health contracts | 76,207 | 94,598 | 298,761 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 305,165,770 | 311,551,405 | 1,117,014,637 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 1,731,845 | 1,701,122 | 7,202,718 |
| 18. | Payments on supplementary contracts with life contingencies | 293,610 | 316,650 | 1,197,427 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (67,691,953) | (23,369,658) | (135,623,991) |
| 20. | Totals (Lines 10 to 19) | 304,717,632 | 350,490,142 | 1,215,633,630 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 26,097,795 | 31,780,175 | 113,082,362 |
| 22. | Commissions and expense allowances on reinsurance assumed | 1,329,901 | 1,649,021 | 5,785,326 |
| 23. | General insurance expenses and fraternal expenses | 20,709,285 | 22,225,723 | 83,024,619 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 1,783,311 | 1,443,489 | 2,269,054 |
| 25. | Increase in loading on deferred and uncollected premiums | 16,843 | 4,000 | (366) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (545,522,943) | (612,052,392) | (2,126,951,518) |
| 27. | Aggregate write-ins for deductions | (29,427,494) | (46,162,822) | (127,795,617) |
| 28. | Totals (Lines 20 to 27) | (220,295,670) | (250,622,664) | (834,952,510) |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 138,226,182 | 11,896,004 | 37,884,983 |
| 30. | Dividends to policyholders and refunds to members | 5,403 | 8,008 | (31,828) |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 138,220,779 | 11,887,996 | 37,916,811 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 14,371,888 | (2,084,551) | (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) | 123,848,891 | 13,972,547 | 62,029,812 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (523,089) (excluding taxes of $ (191,129) transferred to the IMR) | 2,585,807 | 57,323,918 | (64,448,103) |
| 35. | Net income (Line 33 plus Line 34) | 126,434,698 | 71,296,465 | (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) | 126,434,698 | 71,296,465 | (2,418,291) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 1,902,049 | (132,605,130) | (21,413,467) | 178,330,164 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 467,128 | 30,518 | (66,229) |
| 40. | Change in net deferred income tax | 20,201,799 | (12,973,986) | (29,476,801) |
| 41. | Change in nonadmitted assets | (20,055,061) | 6,908,290 | 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 | (6,488,004) | (4,244,404) | (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 | | | |
| 53. | Aggregate write-ins for gains and losses in surplus | (4,112,221) | (5,922,282) | (23,689,128) |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (16,156,791) | 33,681,134 | 176,184,973 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 932,472,380 | 806,125,332 | 948,629,171 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Other investment management fees | 12,818,553 | 15,032,816 | 45,459,051 |
| 08.302. | Miscellaneous income | 185,817 | 40,850 | 250,867 |
| 08.303. | Separate Account loads | 132,116 | 108,510 | 378,005 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 13,136,486 | 15,182,176 | 46,087,923 |
| 2701. | Miscellaneous deductions | 1,729,202 | 56,722 | (356,603) |
| 2702. | IMR adjustment on reinsurance ceded | (431,285) | (31,598,853) | (106,703,339) |
| 2703. | MODCO adjustment | (30,725,411) | (14,620,691) | (20,735,675) |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | (29,427,494) | (46,162,822) | (127,795,617) |
| 5301. | Gain on inforce reinsurance | (4,112,221) | (5,922,282) | (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) | (4,112,221) | (5,922,282) | (23,689,128) |

# CASH FLOW

| | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **Cash from Operations** | | | |
| 1. Premiums collected net of reinsurance | (64,448,229) | 17,739,850 | 69,239,339 |
| 2. Net investment income | 71,976,829 | 65,435,899 | 277,363,687 |
| 3. Miscellaneous income | 150,425,816 | 170,595,689 | 631,652,191 |
| 4. Total (Lines 1 to 3) | 157,954,416 | 253,771,438 | 978,255,217 |
| 5. Benefit and loss related payments | 692,358,130 | 795,507,151 | 3,137,055,811 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (544,572,242) | (615,733,494) | (2,132,913,293) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 29,450,416 | 33,054,954 | 100,634,547 |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of $ ........ tax on capital gains (losses) | | | (32,346,128) |
| 10. Total (Lines 5 through 9) | 177,236,304 | 212,828,611 | 1,072,430,937 |
| 11. Net cash from operations (Line 4 minus Line 10) | (19,281,888) | 40,942,827 | (94,175,720) |
| **Cash from Investments** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 118,957,582 | 398,374,419 | 1,487,473,862 |
| 12.2 Stocks | 621,945 | 351,911 | 1,027,964 |
| 12.3 Mortgage loans | 106,865,778 | 31,401,743 | 94,776,584 |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | 7,294,247 | 12,151,529 | 32,281,378 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 2,426 | 1,296 | (103,578) |
| 12.7 Miscellaneous proceeds | 58,116,905 | 1,898,162 | 69,628,991 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 291,858,883 | 444,179,060 | 1,685,085,201 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 59,858,472 | 293,049,621 | 955,896,139 |
| 13.2 Stocks | 595,582 | 677,131 | 2,485,870 |
| 13.3 Mortgage loans | 14,171,803 | 84,636,425 | 279,402,635 |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | 9,762,687 | 14,878,679 | 46,309,349 |
| 13.6 Miscellaneous applications | 5,168,932 | 46,898,973 | 158,936,868 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 89,557,476 | 440,140,829 | 1,443,030,861 |
| 14. Net increase (or decrease) in contract loans and premium notes | 437,558 | (209,768) | (3,267,743) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 201,863,849 | 4,247,999 | 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 | (3,514,770) | (3,316,718) | (13,785,214) |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | (86,551,391) | (64,605,210) | (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) | (90,066,161) | (67,921,928) | (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) | 92,515,800 | (22,731,102) | 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) | 400,890,019 | 200,744,082 | 308,374,219 |

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

| | | | |
|---|---|---|---|
| 20.0001. Non-cash proceeds from invested asset exchanges - bonds, preferred stock and other invested assets | (46,922,646) | (13,146,396) | (65,993,960) |
| 20.0002. Non-cash proceeds from invested asset exchanges - bonds, preferred stock and other invested assets | (46,922,646) | (13,146,396) | (65,993,960) |
| 20.0003. Non-cash ceded premiums for reinsurance | 431,285 | 14,620,691 | 20,735,675 |
| 20.0004. Non-cash payable on reinsurance | (1,624,706) | (1,900,143) | (7,587,175) |
| 20.0005. Non-cash transfer of funds witheld for unauthorized reinsurance | 1,193,421 | (12,720,548) | (13,148,500) |
| 20.0006. Non-cash transfer of IMR liability for reinsurance | (431,285) | (14,620,691) | 20,735,675 |
| 20.0007. Non-cash IMR reserve transferred on reinsurance | 431,285 | 14,620,691 | (20,735,675) |

# EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | 161,657,945 | 170,841,113 | 681,008,917 |
| 3. | Ordinary individual annuities | 36,036,898 | 42,516,949 | 137,363,832 |
| 4. | Credit life (group and individual) | | | |
| 5. | Group life insurance | 26,407 | 53,344 | 837,488 |
| 6. | Group annuities | | | |
| 7. | A & H - group | | | |
| 8. | A & H - credit (group and individual) | | | |
| 9. | A & H - other | 43,797 | 51,026 | 171,234 |
| 10. | Aggregate of all other lines of business | | | |
| 11. | Subtotal (Lines 1 through 10) | 197,765,047 | 213,462,432 | 819,381,471 |
| 12. | Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. | Subtotal (Lines 11 through 12) | 197,765,047 | 213,462,432 | 819,381,471 |
| 14. | Deposit-type contracts | | | |
| 15. | Total (Lines 13 and 14) | 197,765,047 | 213,462,432 | 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 | $ 126,434,698 | $ (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 | (1,719,190) | 7,516,210 |
| | | | | (1,719,190) | 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 | $ 128,153,888 | $ (9,934,501) |
| Surplus | | | | | |
| 5. TLA state basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 932,472,380 | $ 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 | 32,543,987 | 34,263,177 |
| | | | | 32,543,987 | 34,263,177 |
| 7. State permitted practices that are an (increase)/decrease NAIC SAP | | | | — | — |
| 8. NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 899,928,393 | $ 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 are carried at either amortized cost or 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.

**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 March 31, 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 | $ | 43,315,727 |
| 2. 12 Months or Longer | $ | 37,929,878 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | $ | 575,686,650 |
| 2. 12 Months or Longer | $ | 283,132,382 |

5. As of March 31, 2023 loan-backed securities in an unrealized loss position comprised 371 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate securities 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 March 31, 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 March 31, 2023.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrrowing**

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

3. Original (Flow) & Residual Maturity

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | | | | |
| 1. Open - No Maturity | $ — | $ — | $ — | $ — |
| 2. Overnight | — | — | — | — |
| 3. 2 days to 1 week | — | — | — | — |
| 4. >1 week to 1 month | — | — | — | — |
| 5. >1 month to 3 months | — | — | — | — |
| 6. >3 months to 1 year | 117,625,113 | — | — | — |
| 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 | — | — | — |
| 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 | $ — | $ — | $ — |
| 2. Securities (FV) | — | — | — | — |
| b. Ending Balance | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
| 1. Cash | $ 78,763,213 | $ — | $ — | $ — |
| 2. Securities (FV) | — | — | — | — |

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

| | Ending Balance | 1<br>None | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>Does Not Qualify as Admitted |
|---|---|---|---|---|---|---|---|---|---|
| a. | Cash | $ — | $ 78,763,213 | $ — | $ — | $ — | $ — | $ — | $ — |
| 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 | $ — | $ 78,763,213 | $ — | $ — | $ — | $ — | $ — | $ — |

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

| | Fair Value |
|---|---|
| a. Overnight and continuous | $ — |
| b. 30 days or less | 54,042,100 |
| c. 31 to 90 days | 24,721,113 |
| d. >90 days | — |

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

| | Amortized Cost | Fair Value |
|---|---|---|
| a. 30 days or less | $ 54,042,100 | $ 54,042,100 |
| b. 31 to 60 days | 24,721,113 | 24,721,113 |
| c. 61 to 90 days | — | — |
| d. 91 to 120 days | — | — |
| e. 121 to 180 days | — | — |
| f. 181 to 365 days | — | — |
| g. 1 to 2 years | — | — |
| h. 2 to 3 years | — | — |
| i. >3 years | — | — |

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

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | | | | |
| 1. Cash | $ 117,625,113 | $ — | $ — | $ — |
| 2. Securities (FV) | — | — | — | — |
| b. Ending Balance | | | | |
| 1. Cash | $ 78,763,213 | $ — | $ — | $ — |
| 2. Securities (FV) | — | — | — | — |

# NOTES TO FINANCIAL STATEMENTS

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing**

1. Company Policy or Strategies for Engaging in Repo Programs

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. The receivable for reverse repurchase agreements is included within short term investments.

2. Type of Repo Trades Used

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

3. Original (Flow) and 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 | — | — | — | — |
| 7. > 1 year | — | — | — | — |
| b. Ending Balance | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
| 1. Open - No Maturity | $ — | $ — | $ — | $ — |
| 2. Overnight | — | — | — | — |
| 3. 2 days to 1 week | — | — | — | — |
| 4. >1 week to 1 month | — | — | — | — |
| 5. >1 month to 3 months | — | — | — | — |
| 6. >3 months to 1 year | — | — | — | — |
| 7. > 1 year | — | — | — | — |

4. Counterparty, Jurisdiction and Fair Value (FV)

None

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | $ — | $ — | $ — | $ — |
| b. Ending Balance | — | — | — | — |

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

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

# NOTES TO FINANCIAL STATEMENTS

7. Collateral Pledged - Secured Borrowing

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| 1. | Cash | $ — | $ — | $ — | $ — |
| 2. | Securities (FV) | — | — | — | — |
| 3. | Securities (BACV) | XXX | XXX | XXX | XXX |
| 4. | Nonadmitted subset (BACV) | XXX | XXX | XXX | XXX |
| b. | Ending Balance | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
| 1. | Cash | $ — | $ — | $ — | $ — |
| 2. | Securities (FV) | — | — | — | — |
| 3. | Securities (BACV) | XXX | XXX | XXX | XXX |
| 4. | Nonadmitted subset (BACV) | XXX | XXX | XXX | XXX |

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

| | Amortized Cost | Fair Value |
|---|---|---|
| a. Overnight and Continuous | $ — | $ — |
| b. 30 days or less | — | — |
| c. 31 to 90 days | — | — |
| d. >90 days | — | — |

9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

10. Recognized Liability to Return Collateral - Secured Borrowing (Total)

None

**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 March 31, 2023.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

**Other Investment and/or Risk Management Activities**

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of March 31, 2023 and December 31, 2022, respectively.

| (amount in thousands) | |
|---|---|
| Fiscal Year | Derivative Premium Payments Due |
| 2023 | $ 63,813 |
| 2024 | 23,788 |
| 2025 | 209,802 |
| 2026 | 22,805 |
| Thereafter | 32,307 |
| Total Future Settled Premiums | $ 352,515 |

# NOTES TO FINANCIAL STATEMENTS

(amount in thousands)

| Date | Undiscounted Future Premium Commitments | Derivative Fair Value with Premium Commitments | Derivative Fair Value Excluding Impact of Future Settled Premiums |
|---|---|---|---|
| March 31, 2023 | $ 352,515 | $ (198,964) | $ (198,964) |
| December 31, 2022 | $ 318,452 | $ 155,365 | $ 155,365 |

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries and Affiliates**

No significant change.

**Note 11 - Debt**

**B. FHLB (Federal Home Loan Bank) Agreements**

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of March 31, 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 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. March 31, 2023

| | | Total 2+3 | General Account | Separate Accounts |
|---|---|---|---|---|
| a. | Membership Stock - Class A | $ — | $ — | $ — |
| b. | Membership Stock - Class B | 3,443,100 | 3,443,100 | — |
| c. | Activity Stock | — | — | — |
| d. | Excess Stock | — | — | — |
| e. | Aggregate Total (a+b+c+d) | $ 3,443,100 | $ 3,443,100 | $ — |
| f. | Actual or estimated borrowing capacity as determined by the insurer | $ 233,000,000 | $ 233,000,000 | $ — |

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

| Membership Stock | | Current Period Total (2+3+4+5+6) | Not Eligible for Redemption | 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 | 3,443,100 | — | — | — | — |

3 Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2023

# NOTES TO FINANCIAL STATEMENTS

| | | 1<br>Fair Value | 2<br>Carrying Value | Aggregate Total Borrowing |
|---|---|---|---|---|
| 1 | Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3) | $ 189,629,200 | $ 197,338,243 | $ — |
| 2 | Current Year General Account: Total Collateral Pledged | 189,629,200 | 197,338,243 | — |
| 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<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|---|
| 1 | Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3) | 189,629,200 | 197,338,243 | $ — |
| 2 | Current Year General Account Maximum Collateral Pledged | 189,629,200 | 197,338,243 | — |
| 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 March 31, 2023.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of March 31, 2023.

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

**A Defined Benefit Plans**

The Company has no direct plans.

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

No significant change.

**Note 14 - Liabilities, Contingencies, and Assessments**

**A. Contingent Commitments**

2. Detail of Other Contingent Commitments

# NOTES TO FINANCIAL STATEMENTS

| 1<br>Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement | 2<br>Liability Recognition of Guarantee | 3<br>Ultimate Financial Statement Impact if Action Under the Guarantee is Required | 4<br>Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make | 5<br>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 Talcott Resolution Life Insurance Company ("TL") on February 1, 2018. As of March 31, 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.

**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, manages 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):

# NOTES TO FINANCIAL STATEMENTS

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 the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

| March 31, 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 | | | | | |
| Bonds - States and Municipalities | $ — | $ — | $ — | $ — | $ — |
| Common stocks - unaffiliated | 5,291 | — | 3,443 | — | 8,734 |
| Preferred stocks - unaffiliated | — | — | — | — | — |
| Cash equivalents | 256,875 | — | — | — | 256,875 |
| Total bonds and stocks | 262,166 | — | 3,443 | — | 265,609 |
| Derivative assets | | | | | |
| Interest rate derivatives | — | — | — | — | — |
| Macro hedge program | — | — | 189,591 | — | 189,591 |
| Total derivative assets | — | — | 189,591 | — | 189,591 |
| Separate Account assets [1] | 22,565,048 | | | — | 22,565,048 |
| Total assets accounted for at fair value | $ 22,827,214 | $ — | $ 193,034 | $ — | $ 23,020,248 |
| b. Liabilities accounted for at fair value | | | | | |
| Derivative liabilities | | | | | |
| Interest rate derivatives | $ — | $ — | $ — | $ — | $ — |
| Macro hedge program | — | (69,895) | (13,852) | — | (83,747) |
| Total liabilities accounted for at fair value | $ — | $ (69,895) | $ (13,852) | $ — | $ (83,747) |

a. Excludes approximately $0.0 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 Valuation Committee of the Company's investment manager, which is a cross-functional group 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. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group and a Derivatives Valuation Group, which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

In addition, the Finance and Investment Committee of the Company, co-chaired by its Chief Investment Officer and Chief Financial Officer, 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 Finance and Investment Committee 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 which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

**Bonds and Stocks**

The fair value of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment manager using a "waterfall" approach after considering 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.

# NOTES TO FINANCIAL STATEMENTS

The Company's investment manager utilizes 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 manager develops 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 manager performs 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 manager ensures 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 manager determines 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 manager.

The Company's investment manager conducts 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 manager feels 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 manager has 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 investment manager 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.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is 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 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.

# NOTES TO FINANCIAL STATEMENTS

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

b. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 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] | 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 | 251,081 | — | — | — | — | — | — | (78,342) | 172,739 |
| Total derivatives [3] | 251,081 | — | — | — | — | — | — | (78,342) | 172,739 |
| Total assets | $ 254,524 | $ — | $ — | $ — | $ — | $ — | $ — | $ (78,342) | $ 176,182 |

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

**B. Other Fair Value Disclosures**

Not applicable.

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

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

| (Amounts in thousands) | March 31, 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 | $ 3,787,998 | $ 4,104,803 | $ — | $ 3,312,839 | $ 475,159 | $ — | $ — |
| Preferred stocks - unaffiliated | — | — | — | — | — | — | — |
| Common stocks - unaffiliated | 8,734 | 8,734 | 5,291 | — | 3,443 | — | — |
| Mortgage loans | 831,276 | 903,084 | — | — | 831,276 | — | — |
| Cash, cash equivalents and short-term investments - unaffiliated | 400,891 | 400,890 | 256,875 | 144,016 | — | — | — |
| Derivative related assets | 194,979 | 191,632 | — | 26,828 | 168,151 | — | — |
| Contract loans | 88,502 | 88,502 | — | — | 88,502 | — | — |
| Surplus debentures | 42,287 | 41,839 | — | 26,800 | 15,487 | — | — |
| Low-income housing tax credits | — | — | — | — | — | — | — |
| Separate Account assets [1] | 22,565,048 | 22,565,048 | 22,565,048 | — | — | — | — |
| Total assets | $ 27,919,715 | $ 28,304,532 | $ 22,827,214 | $ 3,510,483 | $ 1,582,018 | $ — | $ — |
| Liabilities | | | | | | | |
| Liability for deposit-type contracts | $ (166,468) | $ (166,468) | $ — | $ — | $ (166,468) | $ — | $ — |
| Derivative related liabilities | (132,310) | (81,650) | — | (101,957) | (30,353) | — | — |
| Separate Account liabilities | (22,565,048) | (22,565,048) | (22,565,048) | — | — | — | — |
| Total liabilities | $ (22,863,826) | $ (22,813,166) | $ (22,565,048) | $ (101,957) | $ (196,821) | $ — | $ — |

[1] Excludes approximately $0.0 at March 31, 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 | (22,171,530.11 | (22,171,530.11 | (22,171,530.11 | — | — | — | — |
| Total liabilities | $(22,478,863.1 | $ (22,424,310) | $(22,171,530.1 | $ (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 March 31, 2023, the Company had no investments where it was not practicable to estimate fair value.

**Note 21 – Other Items**

**C. Other Disclosures**

On January 27, 2023, TL loaned $60mm to TR Re per the new intercompany liquidity agreement. The interest rate of this loan is 4.5% and the maturity date is January 26, 2024.

In October 2020, the Circuit Court of the State of Wisconsin (the "Court") approved a Petition For Order of Rehabilitation filed by the Commissioner of Insurance of the State of Wisconsin to place Time Insurance Company ("TIC") in rehabilitation. Since 2001, TLA has reinsured life and annuity reserves from TIC and provided certain administrative services to TIC's policyholders. In turn, TLA retroceded much of the reinsured reserves to a nonaffiliated reinsurer who also provided certain administrative services to the covered policyholders. In June 2022, the Court approved an assumption reinsurance agreement between TLA and TIC filed by the Commissioner of Insurance of the State of Wisconsin under which TLA has assumed this business effective July 1, 2022. The retrocession agreement remains in place. This assumption reinsurance agreement is not expected to have a material impact to TLA.

**Note 22 - Events Subsequent**

The Company had no material subsequent events through the filing date of May 11, 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 March 31, 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 $32,543,987 and $34,263,177, respectively.

   b. For the periods ended March 31, 2023 and December 31, 2022, the total amount of reinsurance credit taken for this agreement was $41,194,920 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**

# NOTES TO FINANCIAL STATEMENTS

Reserves as of December 31, 2022 were $5.0 million. As of March 31, 2023, $0.1 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 $4.9 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 March 31, 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.

**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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Talcott Resolution Distribution Company Inc. | Windsor 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 $419,605,162 of cash and bonds pledged as collateral for derivative activity; $3,443,100 of FHLB capital stock; $197,338,243, pledged as collateral for FHLB activity; $78,763,213 of bonds subject to repurchase agreements and $16,315,413 securities pledged for repurchase activity. .....................

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....................$ 33,307,541

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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ | $ |
| 14.22 | Preferred Stock | $ | $ |
| 14.23 | Common Stock | $ 10,324,184 | $ 10,395,073 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ | $ |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 10,324,184 | $ 10,395,073 |
| 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 | 549300XV81PTBGKNG044 | SEC | DS |
| | | | | |

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

18.2 If no, list exceptions:

..........................................................................................................

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | 1 Amount |
|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | |
| | 1.1 Long-Term Mortgages In Good Standing | |
| | 1.11 Farm Mortgages | $ |
| | 1.12 Residential Mortgages | $ |
| | 1.13 Commercial Mortgages | $ 903,084,013 |
| | 1.14 Total Mortgages in Good Standing | $ 903,084,013 |
| | 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) | $ 903,084,013 |
| 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | 1 | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| | States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama AL | L | 1,572,404 | 126,530 | 143 | 109,693 | 1,808,770 | |
| 2. | Alaska AK | L | 188,724 | | 36 | 20,038 | 208,798 | |
| 3. | Arizona AZ | L | 3,749,288 | 810,504 | 851 | 3,876 | 4,564,519 | |
| 4. | Arkansas AR | L | 1,554,525 | 85,489 | 79 | 4,895 | 1,644,988 | |
| 5. | California CA | L | 19,344,035 | 3,549,457 | 2,549 | 408,337 | 23,304,378 | |
| 6. | Colorado CO | L | 3,237,289 | 426,954 | 324 | 7,125 | 3,671,692 | |
| 7. | Connecticut CT | L | 2,637,210 | 324,463 | 89 | 42,777 | 3,004,539 | |
| 8. | Delaware DE | L | 863,620 | 8,149 | | 630 | 872,399 | |
| 9. | District of Columbia DC | L | 306,662 | 34,309 | | 3,950 | 344,921 | |
| 10. | Florida FL | L | 13,838,468 | 3,768,933 | 2,197 | 407,111 | 18,016,709 | |
| 11. | Georgia GA | L | 3,829,162 | 1,158,434 | 798 | 46,446 | 5,034,840 | |
| 12. | Hawaii HI | L | 655,454 | 354,366 | 139 | 16,899 | 1,026,858 | |
| 13. | Idaho ID | L | 593,927 | 151,067 | 163 | 22,625 | 767,782 | |
| 14. | Illinois IL | L | 8,435,328 | 2,947,872 | 2,060 | 108,078 | 11,493,338 | |
| 15. | Indiana IN | L | 2,101,135 | 419,648 | 1,742 | 12,393 | 2,534,918 | |
| 16. | Iowa IA | L | 1,795,870 | 435,505 | 3,003 | 64,544 | 2,298,922 | |
| 17. | Kansas KS | L | 1,725,239 | 288,720 | 114 | 7,275 | 2,021,348 | |
| 18. | Kentucky KY | L | 1,912,987 | 607,303 | 714 | 11,287 | 2,532,291 | |
| 19. | Louisiana LA | L | 2,721,340 | 142,628 | 1,052 | 58,873 | 2,923,893 | |
| 20. | Maine ME | L | 277,020 | 7,451 | 128 | 93,297 | 377,896 | |
| 21. | Maryland MD | L | 5,538,120 | 547,123 | | 16,376 | 6,101,619 | |
| 22. | Massachusetts MA | L | 2,678,318 | 1,047,818 | | 107,678 | 3,833,814 | |
| 23. | Michigan MI | L | 4,207,378 | 1,004,780 | 2,334 | 85,212 | 5,299,704 | |
| 24. | Minnesota MN | L | 4,163,775 | 1,246,492 | 2,904 | 41,634 | 5,454,805 | |
| 25. | Mississippi MS | L | 1,058,640 | 147,750 | 238 | 11,699 | 1,218,327 | |
| 26. | Missouri MO | L | 3,887,133 | 1,448,821 | 612 | 15,385 | 5,351,951 | |
| 27. | Montana MT | L | 238,824 | 1,370 | 92 | 900 | 241,186 | |
| 28. | Nebraska NE | L | 1,408,132 | 419,286 | 1,025 | 30,857 | 1,859,300 | |
| 29. | Nevada NV | L | 905,743 | 210,122 | 290 | 7,590 | 1,123,745 | |
| 30. | New Hampshire NH | L | 580,226 | 19 | | 8,830 | 589,075 | |
| 31. | New Jersey NJ | L | 4,487,582 | 732,789 | 35 | 140,917 | 5,361,323 | |
| 32. | New Mexico NM | L | 830,143 | 35,829 | 175 | 3,621 | 869,768 | |
| 33. | New York NY | N | 2,085,786 | 75,407 | | 470,269 | 2,631,462 | |
| 34. | North Carolina NC | L | 7,649,397 | 1,274,339 | 4,577 | 140,518 | 9,068,831 | |
| 35. | North Dakota ND | L | 745,416 | 387,732 | 71 | 44,373 | 1,177,592 | |
| 36. | Ohio OH | L | 5,333,973 | 165,611 | 926 | 57,886 | 5,558,396 | |
| 37. | Oklahoma OK | L | 1,589,095 | 347,226 | 1,085 | 267,830 | 2,205,236 | |
| 38. | Oregon OR | L | 1,115,845 | 477,134 | 349 | 61,084 | 1,654,412 | |
| 39. | Pennsylvania PA | L | 7,251,181 | 932,146 | 107 | 405,912 | 8,589,346 | |
| 40. | Rhode Island RI | L | 316,934 | 75 | 170 | 4,091 | 321,270 | |
| 41. | South Carolina SC | L | 2,161,929 | 478,520 | 161 | 6,273 | 2,646,883 | |
| 42. | South Dakota SD | L | 1,183,598 | 30,317 | 129 | 14,110 | 1,228,154 | |
| 43. | Tennessee TN | L | 3,545,204 | 587,012 | 831 | 13,397 | 4,146,444 | |
| 44. | Texas TX | L | 13,445,464 | 2,126,987 | 1,330 | 585,350 | 16,159,131 | |
| 45. | Utah UT | L | 752,713 | 36,537 | 25 | 21,531 | 810,806 | |
| 46. | Vermont VT | L | 288,729 | 183,517 | | 12,950 | 485,196 | |
| 47. | Virginia VA | L | 4,501,638 | 964,747 | 392 | 40,864 | 5,507,641 | |
| 48. | Washington WA | L | 3,177,556 | 90,558 | 316 | 67,991 | 3,336,421 | |
| 49. | West Virginia WV | L | 851,500 | 139,625 | 392 | 9,471 | 1,000,988 | |
| 50. | Wisconsin WI | L | 3,559,515 | 932,734 | 8,566 | 169,343 | 4,670,158 | |
| 51. | Wyoming WY | L | 180,659 | | | 1,050 | 181,709 | |
| 52. | American Samoa AS | N | | | | | | |
| 53. | Guam GU | N | 2,450 | | | | 2,450 | |
| 54. | Puerto Rico PR | L | 18,155 | | | | 18,155 | |
| 55. | U.S. Virgin Islands VI | L | 481 | | | | 481 | |
| 56. | Northern Mariana Islands MP | N | | | | | | |
| 57. | Canada CAN | N | 21,389 | | | | 21,389 | |
| 58. | Aggregate Other Aliens OT | XXX | 324,078 | | | | 324,078 | |
| 59. | Subtotal | XXX | 161,426,386 | 31,720,205 | 43,313 | 4,315,141 | 197,505,045 | |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 364 | | | | 364 | |
| 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 | 448,867 | 1,551 | 486 | | 450,904 | |
| 94. | Aggregate or other amounts not allocable by State | XXX | | | | | | |
| 95. | Totals (Direct Business) | XXX | 161,875,617 | 31,721,756 | 43,799 | 4,315,141 | 197,956,313 | |
| 96. | Plus Reinsurance Assumed | XXX | 11,292,825 | 1,387,425 | | 609,700 | 13,289,950 | |
| 97 | Totals (All Business) | XXX | 173,168,442 | 33,109,181 | 43,799 | 4,924,841 | 211,246,263 | |
| 98. | Less Reinsurance Ceded | XXX | 173,406,598 | 16,459,828 | | 4,942,588 | 194,809,014 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | (238,156) | 16,649,353 | 43,799 | (17,747) | 16,437,249 | |
| | DETAILS OF WRITE-INS | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | 324,078 | | | | 324,078 | |
| 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 | 324,078 | | | | 324,078 | |
| 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 | | | 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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. This supplement is not applicable for this company.

2. This supplement is not applicable for this company.

3. This supplement is not applicable for this company.

5. This supplement is not applicable for this company.

6. This supplement is not applicable for this company.

Bar Code:

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

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 2504. | Interest on policy or contract funds due or accrued | 18,489 | 17,784 |
| 2505. | Miscellaneous liabilities | (6,087,793) | (5,371,451) |
| 2506. | Accrued interest on derivatives in a liability position | (6,327,629) | 670,256 |
| 2507. | Collateral on derivatives | | 67,775,933 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (12,396,933) | 63,092,522 |

# SCHEDULE A - VERIFICATION

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>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 | 3,273,600 | 255,573,385 |
| | 2.2 Additional investment made after acquisition | 10,898,203 | 23,829,250 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 844,016 | 361,716 |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | 4,797 | (703) |
| 7. | Deduct amounts received on disposals | 106,865,778 | 94,776,584 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 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) | 903,084,012 | 994,929,174 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 903,084,012 | 994,929,174 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 903,084,012 | 994,929,174 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 595,830,413 | 559,789,331 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | |
| | 2.2 Additional investment made after acquisition | 9,762,687 | 46,309,349 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 28,600 | 28,249 |
| 5. | Unrealized valuation increase (decrease) | 4,040,741 | 22,753,694 |
| 6. | Total gain (loss) on disposals | (24,098) | 497,565 |
| 7. | Deduct amounts received on disposals | 7,294,247 | 32,281,378 |
| 8. | Deduct amortization of premium and depreciation | 8,014 | 135,819 |
| 9. | Total foreign exchange change in book/adjusted carrying value | | |
| 10. | Deduct current year's other than temporary impairment recognized | | 1,130,581 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 602,336,082 | 595,830,409 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 602,336,082 | 595,830,409 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended<br>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 | 107,376,700 | 1,024,375,969 |
| 3. | Accrual of discount | 3,491,455 | 4,764,791 |
| 4. | Unrealized valuation increase (decrease) | 3,886,512 | (6,082,876) |
| 5. | Total gain (loss) on disposals | (2,457,685) | 47,867,533 |
| 6. | Deduct consideration for bonds and stocks disposed of | 164,858,359 | 1,557,208,685 |
| 7. | Deduct amortization of premium | 4,665,440 | 17,450,203 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 467,128 | (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 | (1,643,814) | 2,819,889 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 4,123,932,626 | 4,182,336,129 |
| 12. | Deduct total nonadmitted amounts | 2,641,347 | 2,644,504 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 4,121,291,279 | 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 2,450,755,090 | 933,583,641 | 922,068,134 | 15,509,516 | 2,477,780,113 | | | 2,450,755,090 |
| 2. NAIC 2 (a) | 1,732,546,041 | 128,682,904 | 160,130,706 | (10,598,892) | 1,690,499,347 | | | 1,732,546,041 |
| 3. NAIC 3 (a) | 69,831,842 | | 7,444,240 | (34,036) | 62,353,566 | | | 69,831,842 |
| 4. NAIC 4 (a) | 41,198 | | | (3,631) | 37,567 | | | 41,198 |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | 40,956 | | | (936) | 40,020 | | | 40,956 |
| 7. Total Bonds | 4,253,215,126 | 1,062,266,545 | 1,089,643,080 | 4,872,021 | 4,230,710,612 | | | 4,253,215,126 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 6,517,500 | | 6,517,500 | | | | | 6,517,500 |
| 9. NAIC 2 | 18,108,500 | | 18,108,500 | | | | | 18,108,500 |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 24,626,000 | | 24,626,000 | | | | | 24,626,000 |
| 15. Total Bonds and Preferred Stock | 4,277,841,126 | 1,062,266,545 | 1,114,269,080 | 4,872,021 | 4,230,710,612 | | | 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 $ 56,919,242 ; NAIC 2 $ 8,988,052 ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 62,999,678 | XXX | 62,999,943 | 23,600 | 4,183 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>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 | 62,999,943 | 23,911,891 |
| 3. | Accrual of discount | | 3,528 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | | |
| 6. | Deduct consideration received on disposals | 5,999,598 | 59,443,806 |
| 7. | Deduct amortization of premium | 262 | 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) | 62,999,678 | 5,999,595 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 62,999,678 | 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 | 42,833,686 |
| 3. | Unrealized Valuation increase/(decrease) | (139,448,578) |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 3,453,916 |
| 6. | Considerations received/(paid) on terminations | 38,362,674 |
| 7. | Amortization | (19,743) |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | (349,085) |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 109,982,138 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 109,982,138 |

# 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) | | | | 8,000,000 |
| 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 | (8,703,906) | | | |
| | 3.14 Section 1, Column 18, prior year | | (8,703,906) | (8,703,906) | |
| 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 | (8,703,906) | | | |
| | 3.24 Section 1, Column 19, prior year plus | | | | |
| | 3.25 SSAP No. 108 adjustments | | (8,703,906) | (8,703,906) | |
| 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) | | | | 8,000,000 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 8,000,000 |

# 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 | 6,025,000 | 4,450,707 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (473,586) | 20268J-AC-7 | COMMONSPIRIT HEALTH SECUREDCORPBND 4.187% DUE 10/1/2049 A01 | 1.G FE | 6,025,000 | 4,924,293 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 2,445,586 | 2,499,841 | 2,104,466 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (196,509) | 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 | 2,499,841 | 2,300,975 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 14,673,514 | 15,685,337 | 14,377,598 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (1,179,052) | 29273R-AR-0 | ENERGY TRANSFER OPERATING LP SENIOR CORP_BND 6 1/2% DUE 2/1/2042 FA1 | 2.C FE | 15,685,337 | 15,556,650 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 5,962,338 | 6,094,465 | 4,674,966 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (479,088) | 33767W-AL-7 | FKH_21-SFR1 SENIORCMBS21-SFR1144A 2.489% DUE 8/17/2038 MO-1 | 2.C FE | 6,094,465 | 5,154,054 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 6,162,876 | 6,313,220 | 5,506,178 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (495,202) | 61765T-AE-3 | MORGAN STANLEY BAML TRUST MSBA LCFCRUTSENIORCMBS15-C25 3.372% DUE 10/15/2048 MO-1 | 1.A | 6,313,220 | 6,001,380 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 3,912,937 | 4,961,821 | 4,292,306 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (314,414) | 64972F-L2-0 | NEW YORK CITY WATER AND SEWER MUNITAX_BND REV 6.011% DUE 6/15/2042 JD15 | 1.B FE | 4,961,821 | 4,606,720 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 9,782,343 | 9,998,555 | 7,984,665 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (786,035) | 66981P-AE-8 | CONTINENTAL CREDIT CARD ABS LL ABS21-A144A 3.49% DUE 12/17/2029 MO-15 | 1.F FE | 9,998,555 | 8,770,700 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 195,647 | 197,675 | 130,661 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (15,721) | 698299-BB-9 | PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 4.3% DUE 4/29/2053 A029 | 2.B FE | 197,675 | 146,382 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 2,382,000 | 2,386,771 | 2,213,723 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (191,400) | 912810-RD-2 | UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15 | 1.A | 2,386,771 | 2,405,123 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 1,345,072 | 1,312,731 | 1,063,626 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (108,080) | 912810-RU-4 | UNITED STATES TREASURY SENIOR GOVT_BND 2 7/8% DUE 11/15/2046 MN15 | 1.A | 1,312,731 | 1,171,706 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 1,560,284 | 1,629,103 | 1,099,412 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (125,373) | 912810-SX-7 | UNITED STATES TREASURY SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15 | 1.A | 1,629,103 | 1,224,785 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 37,662,020 | 37,746,052 | 24,054,665 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (3,026,235) | 912810-SZ-2 | UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15 | 1.A | 37,746,052 | 27,080,900 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 6,065,053 | 7,750,071 | 6,993,268 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (487,342) | 91324P-BK-7 | UNITEDHEALTH GROUP INC SENIOR CORP_BND 6 7/8% DUE 2/15/2038 FA15 | 1.F FE | 7,750,071 | 7,480,610 |
| 91283#DP5 | BOND WITH INTEREST RATE SWAP | 1.B Z | 1,956,469 | 1,994,836 | 1,631,713 | 06/06/2019 | 06/10/2029 | BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 | | (157,207) | 95000H-BL-5 | WELLS FARGO COMMERCIAL MORTGAG SUBSUBCMBS16-LC24 3.621% DUE 10/15/2049 MO-1 | 1.A | 1,994,836 | 1,788,920 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 14,242,172 | 11,926,697 | 8,664,243 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (3,474,421) | 07274N-BH-5 | BAYER US FINANCE II LLC SENIOR CORP_BND 144A 4.7% DUE 7/15/2064 JJ15 | 2.B FE | 11,926,697 | 12,138,664 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 15,180,423 | 18,608,100 | 15,476,565 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (3,703,311) | 313309-AP-1 | FEDEX CORP SENIOR CORP_BND 7.6% DUE 7/1/2097 JJ1 | 2.B FE | 18,608,100 | 19,179,876 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 5,810,421 | 6,038,000 | 3,932,983 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (1,417,470) | 882484-AA-6 | TEXAS HEALTH RESOURCES SENIOR CORP_BND 4.33% DUE 11/15/2055 MN15 | 1.C FE | 6,038,000 | 5,350,453 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 11,937,442 | 12,670,233 | 6,613,500 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (2,912,175) | 912810-SX-7 | UNITED STATES TREASURY SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15 | 1.A | 12,670,233 | 9,525,675 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 16,840,406 | 17,157,296 | 8,201,232 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (4,108,268) | 912810-SZ-2 | UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15 | 1.A | 17,157,296 | 12,309,500 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 7,119,871 | 7,426,166 | 5,163,814 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (1,736,914) | 95000J-AU-2 | WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSENIORCMBS16-LC25 3.374% DUE 12/15/2059 MO-1 | 1.A | 7,426,166 | 6,900,728 |
| 91278*BB9 | BOND WITH INTEREST RATE SWAP | 1.B Z | 28,869,267 | 30,000,000 | 17,559,354 | 12/13/2019 | 12/17/2049 | BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 | | (7,042,746) | BHM1K9-N5-8 | BIO MED GROUND LEASE TRUST 201 SECURED CORP_BND 3 7/8% DUE 9/15/2061 MO-15 | 1.B PL | 30,000,000 | 24,602,100 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 29,478,432 | 32,159,016 | 33,418,946 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 159,016 | 332,546 | BHM01E-HR-9 | ALLETE INC SECURED CORP_BND 5.69% DUE 3/1/2036 MS1 | 1.E FE | 32,000,000 | 33,086,400 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 3,684,804 | 4,019,877 | 2,833,488 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 19,877 | 41,568 | BHM262-3R-1 | YANKEE GAS SERVICES CO CORP_BND 2.9% DUE 9/15/2050 MS15 | 1.F | 4,000,000 | 2,791,920 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 13,766,567 | 15,018,412 | 12,930,906 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 74,261 | 155,301 | BHM1UJ-BH-2 | LONGWOOD ENERGY PARTNERS LLC SENIOR CORP_BND 4.49% DUE 6/30/2051 JD30 | 2.A FE | 14,944,151 | 12,775,605 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 9,212,010 | 10,049,693 | 9,254,921 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 49,693 | 103,921 | BHM1PZ-LA-6 | WILMINGTON INVESTMENTS INC SENIOR CORP_BND 4.69% DUE 6/15/2029 JD15 | 2.B | 10,000,000 | 9,151,000 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 41,454,046 | 43,752,407 | 31,109,943 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 223,617 | 467,643 | 912810-TB-4 | UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 11/15/2051 MN15 | 1.A | 43,528,790 | 30,642,300 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 10,593,812 | 10,561,490 | 7,974,124 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 57,146 | 119,509 | 912810-SU-3 | UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 2/15/2051 FA15 | 1.A | 10,504,344 | 7,854,615 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 46,559,065 | 40,936,022 | 29,906,639 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 251,155 | 525,233 | 912810-SN-9 | UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15 | 1.A | 40,684,867 | 29,381,406 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 25,288,810 | 27,044,689 | 27,400,447 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 136,416 | 285,283 | 912810-RD-2 | UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15 | 1.A | 26,908,273 | 27,115,164 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 2,303,003 | 2,511,965 | 2,401,205 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 12,423 | 25,980 | 89616Q-AF-8 | TRICON RESIDENTIAL TRUST TCN_2 SUBSUBCMBS22-SFR1144A 5.739% DUE 4/17/2039 MO-1 | 2.C FE | 2,499,542 | 2,375,225 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 3,135,768 | 3,365,672 | 2,860,389 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 16,915 | 35,375 | 78409V-BM-5 | S&P GLOBAL INC SENIORCORPBND 3.9% DUE 3/1/2062 MS1 | 1.G FE | 3,348,757 | 2,825,014 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 7,337,366 | 8,005,090 | 8,189,630 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 39,580 | 82,773 | 693342-AK-3 | PG&E WILDFIRE RECOVERY FUNDING SENIOR ABS_ABS _22-B 5.099% DUE 6/1/2054 JD1 | 1.A FE | 7,965,510 | 8,106,857 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 12,804,694 | 13,969,073 | 14,436,013 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 69,073 | 144,450 | 67704L-AA-9 | OGLETHORPE POWER CORPORATION SECURED MUNITAX_BND REV 144A 5.534% DUE 1/1/2035 JJ1 | 2.A FE | 13,900,000 | 14,291,563 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 10,708,962 | 11,731,999 | 12,557,001 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 57,768 | 120,808 | 45138L-AS-2 | IDAHO POWER COMPANY SECURED CORP_BND 6.3% DUE 6/15/2037 JD15 | 1.F FE | 11,674,231 | 12,436,193 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 8,567,169 | 9,341,924 | 10,128,742 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 46,214 | 96,646 | 26442C-AB-0 | DUKE ENERGY CAROLINAS LLC SECURED CORP_BND 6% DUE 1/15/2038 JJ15 | 1.F FE | 9,295,710 | 10,032,096 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 10,665,665 | 11,635,534 | 11,972,949 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 57,534 | 120,319 | 49337W-AJ-9 | NATIONAL GRID USA SENIOR CORP_BND 5.803% DUE 4/1/2035 A01 | 2.B FE | 11,578,000 | 11,852,630 |
| 12607@YS3 | BOND WITH CREDIT DEFAULT SWAP | 2.B Z | 14,439,826 | 16,091,207 | 13,001,662 | 09/20/2022 | 06/20/2028 | CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 | 77,893 | 162,896 | 20826F-BD-7 | CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15 | 1.F FE | 16,013,314 | 12,838,766 |
| 9999999999 - Totals | | | | 468,616,040 | 376,566,650 | XXX | XXX | XXX | 1,348,581 | (29,610,298) | XXX | XXX | XXX | 467,267,459 | 406,176,948 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 3 | 455,200,171 | | | | | | | 3 | 455,200,170 |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 13,415,869 | XXX | | XXX | | XXX | | XXX | 13,415,869 |
| 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 | | XXX | | XXX | | XXX | |
| 7. Ending Inventory | 3 | 468,616,040 | | | | | | | 3 | 468,616,039 |

# 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 | 109,982,142 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 8,000,000 | |
| 3. | Total (Line 1 plus Line 2) | | 117,982,142 |
| 4. | Part D, Section 1, Column 6 | 199,631,190 | |
| 5. | Part D, Section 1, Column 7 | (81,650,061) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 1,013 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 64,647,594 | |
| 8. | Part B, Section 1, Column 13 | (1,977,750) | |
| 9. | Total (Line 7 plus Line 8) | | 62,669,844 |
| 10. | Part D, Section 1, Column 9 | 194,979,151 | |
| 11. | Part D, Section 1, Column 10 | (132,309,307) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |
| | | Potential Exposure Check | |
| 13. | Part A, Section 1, Column 21 | 265,218,273 | |
| 14. | Part B, Section 1, Column 20 | 7,560,000 | |
| 15. | Part D, Section 1, Column 12 | 272,778,273 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>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 | 1,415,119,292 | 3,823,929,831 |
| 3. | Accrual of discount | 1,459,532 | 1,286,103 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | | (1,911) |
| 6. | Deduct consideration received on disposals | 1,387,003,051 | 3,702,159,230 |
| 7. | Deduct amortization of premium | 1,427 | 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) | 322,775,617 | 293,201,271 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 322,775,617 | 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 Loan Number | Location: 2 City | Location: 3 State | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|---|---|---|---|---|---|---|---|---|
| BHM264MS4 | KANSAS CITY | MO | | 03/08/2023 | 7.610 | | 821,916 | 1,409,540 |
| BHM28C8K7 | WASHINGTON | DC | | 03/22/2023 | 8.010 | | 931,314 | 2,125,905 |
| BHM2BRZT1 | WOODSTOCK | GA | | 03/30/2023 | 9.160 | | 1,151,756 | 2,868,596 |
| BHM2BRZV6 | BRASELTON | GA | | 03/30/2023 | 9.160 | | 667,279 | 1,663,560 |
| BHM2EAH08 | CHICAGO | IL | | 03/23/2023 | 7.720 | | 2,504,605 | 16,956,460 |
| BHM2FE858 | SAVANNAH | GA | | 02/22/2023 | 7.400 | | 396,667 | 634,667 |
| BHM2G64N9 | ROCHESTER | MN | | 03/01/2023 | 7.670 | | 1,967,415 | 11,392,123 |
| BHM2G64R0 | COTTAGE GROVE | MN | | 03/01/2023 | 7.670 | | 656,826 | 4,658,440 |
| BHM2G64V1 | LAKELAND | FL | | 03/31/2023 | 7.770 | | 1,800,425 | 32,895,916 |
| BHM2K5VL0 | MULTI_CITY | US | | 03/28/2023 | 8.290 | 3,273,600 | | 6,398,337 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 3,273,600 | 10,898,203 | 81,003,544 |
| 0899999. Total Mortgages in good standing | | | | | | 3,273,600 | 10,898,203 | 81,003,544 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 3,273,600 | 10,898,203 | 81,003,544 |

# SCHEDULE B - PART 3

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

| 1 Loan Number | Location: 2 City | Location: 3 State | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization)/Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | 14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid-eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| BHM01LDV8 | BALTIMORE | MD | | 11/15/2017 | | 82,904 | | | | | | | 82,904 | 82,904 | | | |
| BHM03Z7L4 | MULTI-CITY | US | | 08/21/2008 | | 112,687 | | | | | | | 112,687 | 112,687 | | | |
| BHM0JEHH2 | MULTI-CITY | US | | 05/10/2019 | | 10,214 | | (38) | | | (38) | | 10,176 | 10,176 | | | |
| BHM0JEHZ2 | MULTI-CITY | US | | 04/14/2011 | | 50,725 | | | | | | | 50,725 | 50,725 | | | |
| BHM0JEJP2 | SANTA BARBARA | CA | | 04/14/2011 | | 23,507 | | | | | | | 23,507 | 23,507 | | | |
| BHM0LC8T7 | SAN BRUNO | CA | | 01/08/2020 | | 144,517 | | | | | | | 144,517 | 144,517 | | | |
| BHM0LZHT6 | CARLSBAD | CA | | 02/01/2018 | | 195,671 | | | | | | | 195,671 | 195,671 | | | |
| BHM10N625 | IRVINE | CA | | 02/01/2018 | | 314,895 | | | | | | | 314,896 | 314,896 | | | |
| BHM127TJ6 | NEW YORK | NY | | 05/10/2019 | | 35,415 | | (863) | | | (863) | | 34,552 | 34,552 | | | |
| BHM190WN1 | SAN DIEGO | CA | | 02/01/2018 | | 197,253 | | | | | | | 197,253 | 197,253 | | | |
| BHM1KA3P3 | CHARLOTTE | NC | | 02/01/2018 | | 176,518 | | | | | | | 176,518 | 176,518 | | | |
| BHM1KFJV2 | SECACUS | NJ | | 11/01/2016 | | 50,067 | | | | | | | 50,067 | 50,067 | | | |
| BHM1R1K02 | FORT WORTH | TX | | 02/01/2018 | | 177,715 | | | | | | | 177,715 | 177,715 | | | |
| BHM1TLYF8 | ARLINGTON | TX | | 06/28/2018 | | 59,401 | | 513 | | | 513 | | 59,914 | 59,914 | | | |
| BHM1UHQB3 | HOUSTON | TX | | 04/27/2018 | | 21,953 | | | | | | | 21,953 | 21,953 | | | |
| BHM1VMB76 | BALTIMORE | MD | | 08/29/2018 | | 51,691 | | | | | | | 51,691 | 51,691 | | | |
| BHM1W4Z95 | MULTI-CITY | US | | 08/15/2018 | | 299,108 | | | | | | | 299,108 | 299,108 | | | |

# 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 |
| BHM1X36B3 | AUBURN | WA | | 09/24/2018 | | 24,373 | | | | | | | 24,373 | 24,373 | | | |
| BHM1ZSZN8 | MOUNT PLEASANT | SC | | 06/20/2019 | | 33,475 | | | | | | | 33,475 | 33,475 | | | |
| BHM1ZSZQ1 | RALEIGH | NC | | 06/13/2019 | | 32,415 | | | | | | | 32,415 | 32,415 | | | |
| BHM21LBR5 | MADISON | WI | | 02/11/2020 | | 55,367 | | | | | | | 55,367 | 55,367 | | | |
| BHM21QNL4 | SAN JOSE | CA | | 10/01/2019 | | 43,235 | | | | | | | 43,235 | 43,235 | | | |
| BHM28RWD3 | DENVER | CO | | 10/01/2021 | | 113,858 | | 532 | | | 532 | | 114,390 | 114,390 | | | |
| BHM29R682 | NEWPORT BEACH | CA | | 12/01/2021 | | 16,069 | | | | | | | 16,069 | 16,069 | | | |
| BHM29R6B5 | NEWPORT BEACH | CA | | 12/01/2021 | | 25,964 | | | | | | | 25,964 | 25,964 | | | |
| BHM2BYKT2 | MINNEAPOLIS | MN | | 12/17/2021 | | 28,877 | | | | | | | 28,877 | 28,877 | | | |
| BHM2E91A6 | OGEDEN | UT | | 05/18/2022 | | 34,513 | | | | | | | 34,513 | 34,513 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 2,412,387 | | 144 | | | 144 | | 2,412,532 | 2,412,532 | | | |
| BHM2G4HN0 | MULTI-CITY | US | | 06/30/2022 | 02/09/2023 | 4,447,696 | | 753 | | | 753 | | 4,448,449 | 4,453,246 | | 4,797 | 4,797 |
| BHM2HLH76 | MULTI-CITY | US | | 09/30/2022 | 03/16/2023 | 99,199,445 | | 800,556 | | | 800,556 | | 100,000,000 | 100,000,000 | | | |
| 0399999. Mortgages disposed | | | | | | 103,647,141 | | 801,309 | | | 801,309 | | 104,448,449 | 104,453,246 | | 4,797 | 4,797 |
| 0599999 - Totals | | | | | | 106,059,528 | | 801,453 | | | 801,453 | | 106,860,981 | 106,865,778 | | 4,797 | 4,797 |

# 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 |
| BHM025-L7-6 | AEA INVESTORS 2006 FUND LP | NEW YORK | NY | AEA INVESTORS | | 11/20/2020 | 3 | | 21,272 | | 1,286,897 | 0.000 |
| BHM1J8-8K-6 | AEA INVESTORS FUND VI LP | NEW YORK | NY | AEA INVESTORS | | 03/29/2018 | 3 | | 22,692 | | 2,108,154 | 0.000 |
| BHM21P-3U-8 | ARLINGTON CAPITAL PARTNERS V LP | CHEVY CHASE | MD | ARLINGTON CAPITAL PARTNERS | | 08/26/2019 | 3 | | 31,397 | | 1,587,185 | 0.000 |
| BHM15W-G6-0 | BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP | NEW YORK | NY | THE BLACKSTONE GROUP | | 03/01/2018 | 13 | | 575,546 | | 5,525,454 | 0.000 |
| BHM298-JB-3 | CAROUSEL CAPITAL PARTNERS VI LP | CHARLOTTE | NC | CAROUSEL CAPITAL | | 04/21/2021 | 3 | | 502,131 | | 3,086,983 | 0.000 |
| BHM2AU-AF-2 | CIVC PARTNERS FUND VI LP | CHICAGO | IL | CIVC PARTNERS | | 07/27/2021 | 3 | | 289,846 | | 1,050,554 | 0.000 |
| BHM22Z-RJ-4 | CORTEC GROUP FUND VII LP | NEW YORK | NY | CORTEC GROUP | | 12/11/2019 | 3 | | 154,117 | | 1,255,332 | 0.000 |
| BHM0MG-1V-9 | HEARTWOOD PARTNERS II LP | GREENWICH | CT | HEARTWOOD PARTNERS | | 03/29/2018 | 3 | | 9,167 | | 678,365 | 0.000 |
| BHM20C-LC-8 | KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP | NEW YORK | NY | KOHLBERG KRAVIS AND ROBERTS | | 04/20/2020 | 13 | | 3,490,503 | | 3,178,497 | 0.000 |
| BHM2BE-9K-8 | LEEDS EQUITY PARTNERS VII LP | NEW YORK | NY | LEEDS EQUITY PARTNERS | | 06/21/2022 | 3 | | 1,599,674 | | 5,876,286 | 0.000 |
| BHM1AK-95-0 | LEXINGTON CAPITAL PARTNERS VIII LP | NEW YORK | NY | LEXINGTON PARTNERS | | 03/29/2018 | 3 | | 37,991 | | 5,404,807 | 0.000 |
| BHM29R-8N-7 | MPE PARTNERS III LP | CLEVELAND | OH | MPE PARTNERS | | 06/01/2021 | 3 | | 307,741 | | 4,169,662 | 0.000 |
| BHM29Y-QY-8 | ONE ROCK CAPITAL PARTNERS III LP | NEW YORK | NY | ONE ROCK CAPITAL PARTNERS | | 06/21/2021 | 3 | | 756,776 | | 3,573,995 | 0.000 |
| BHM252-3H-4 | PARTHENON INVESTORS VI LP | SAN FRANCISCO | CA | PARTHENON CAPITAL PARTNERS | | 04/30/2020 | 3 | | 688,682 | | 4,775,634 | 0.000 |
| BHM22R-5B-3 | REVELSTOKE CAPITAL PARTNERS FUND II LP | DENVER | CO | REVELSTOKE CAPITAL PARTNERS | | 11/04/2019 | 3 | | 184,653 | | 2,388,184 | 0.000 |
| BHM22R-5C-1 | UPFRONT GROWTH III LP | LOS ANGELES | CA | UPFRONT VENTURES | | 12/24/2019 | 1 | | 231,844 | | 1,240,988 | 0.000 |
| BHM0ME-7Z-9 | UPFRONT IV L.P | LOS ANGELES | CA | UPFRONT VENTURES | | 02/01/2018 | 3 | | 110,696 | | 9,412,189 | 0.000 |
| BHM2BE-9L-6 | UPFRONT VII LP | SANTA MONICA | CA | UPFRONT VENTURES | | 09/16/2021 | 1 | | 209,227 | | 3,724,744 | 0.000 |
| BHM1DU-0C-9 | VMG PARTNERS III LP | SAN FRANCISCO | CA | VMG PARTNERS | | 03/29/2018 | 3 | | 74,721 | | 1,498,568 | 0.000 |
| BHM2BV-56-5 | VMG PARTNERS V LP | SAN FRANCISCO | CA | VMG PARTNERS | | 10/14/2021 | 3 | | 95,775 | | 2,690,979 | 0.000 |
| BHM22J-9D-3 | WIND POINT PARTNERS IX-A LP | CHICAGO | IL | WINDPOINT PARTNER | | 02/26/2020 | 3 | | 368,236 | | 906,703 | 0.000 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 9,762,687 | | 65,420,160 | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 9,762,687 | | 65,420,160 | XXX |
| 6199999. Total - Affiliated | | | | | | | | | | | | XXX |
| 6299999 - Totals | | | | | | | | | 9,762,687 | | 65,420,160 | 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 |
| BHM025-L7-6 | AEA INVESTORS 2006 FUND LP | NEW YORK | NY | DISTRIBUTION | 11/20/2020 | 03/28/2023 | 307,468 | | | | | | | 307,468 | 368,084 | | | | |
| BHM1J8-8K-6 | AEA INVESTORS FUND VI LP | NEW YORK | NY | DISTRIBUTION | 03/29/2018 | 03/01/2023 | 162,733 | | | | | | | 162,733 | 162,733 | | | | |
| BHM15W-G6-0 | BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP | NEW YORK | NY | DISTRIBUTION | 03/01/2018 | 02/21/2023 | 199,122 | | | | | | | 199,122 | | | | | |
| BHM2AU-AF-2 | CIVC PARTNERS FUND VI LP | CHICAGO | IL | DISTRIBUTION | 07/27/2021 | 02/21/2023 | 20,021 | | | | | | | 20,021 | | | | | |
| BHM22Z-RJ-4 | CORTEC GROUP FUND VII LP | NEW YORK | NY | DISTRIBUTION | 12/11/2019 | 03/17/2023 | 5,455,320 | | | | | | | 5,455,320 | 2,246,419 | | | | |
| BHM273-T4-1 | DOVER STREET X LP | BOSTON | MA | DISTRIBUTION | 10/08/2020 | 03/30/2023 | 309,290 | | | | | | | 309,290 | 150,860 | | | | |
| BHM299-RV-8 | DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2018 RCA | NEW YORK | NY | DISTRIBUTION | 05/03/2021 | 02/03/2023 | 597,694 | | | | | | | 597,694 | 597,694 | | | | |

# 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 | DISTRIBUTION | 03/01/2018 | 03/31/2023 | 1,299,261 | | | | | | | 1,299,261 | 1,299,261 | | | | |
| BHM27T-OL-7 | GRYPHON HERITAGE PARTNERS LP | LOS ANGELES | CA | DISTRIBUTION | 10/27/2021 | 02/17/2023 | 1,534,886 | | | | | | | 1,534,886 | 806,411 | | | | |
| BHM0MG-1V-9 | HEARTWOOD PARTNERS II LP | GREENWICH | CT | DISTRIBUTION | 03/29/2018 | 03/20/2023 | 181,803 | | | | | | | 181,803 | | | | | |
| BHM20C-LC-8 | KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP | NEW YORK | NY | DISTRIBUTION | 04/20/2020 | 03/03/2023 | 193,984 | | | | | | | 193,984 | | | | | |
| BHM1AK-95-0 | LEXINGTON CAPITAL PARTNERS VIII LP | NEW YORK | NY | DISTRIBUTION | 03/29/2018 | 03/30/2023 | 485,765 | | | | | | | 485,765 | 213,641 | | | | |
| BHM2D4-E5-5 | MONOMOY CAPITAL PARTNERS IV LP | NEW YORK | NY | DISTRIBUTION | 12/09/2021 | 03/23/2023 | 33,938 | | | | | | | 33,938 | 33,938 | | | | |
| BHM29R-8N-7 | MPE PARTNERS III LP | CLEVELAND | OH | DISTRIBUTION | 06/01/2021 | 03/31/2023 | 112,880 | | | | | | | 112,880 | 96,186 | | | | |
| BHM0LT-ZL-7 | SILVER OAK SERVICES PARTNERS II LP | EVANSTON | IL | DISTRIBUTION | 03/01/2018 | 03/13/2023 | 252,412 | | | | | | | 252,412 | 7,572 | | | | |
| | TCV VII LP | MILBURN | NJ | DISTRIBUTION | 03/29/2018 | 01/30/2023 | 406,647 | | | | | | | 406,647 | 406,647 | | | | |
| BHM03B-4L-0 | UPFRONT III LP | LOS ANGELES | CA | DISTRIBUTION | 07/02/2012 | 03/31/2023 | 15,501 | | | | | | | 15,501 | | | | | |
| | UPFRONT III LP | LOS ANGELES | CA | DISTRIBUTION | 07/02/2012 | 03/31/2023 | 44,008 | | | | | | | 44,008 | | | | | |
| BHM0ME-7Z-9 | UPFRONT IV L.P | LOS ANGELES | CA | DISTRIBUTION | 02/01/2018 | 03/31/2023 | 2,452,000 | | | | | | | 2,452,000 | 849,969 | | | | |
| BHM0L1-V7-3 | VMG PARTNERS II LP | SAN FRANCISCO | CA | DISTRIBUTION | 03/03/2020 | 03/28/2023 | 35,390 | | | | | | | 35,390 | 35,390 | | | | |
| BHM1DU-0C-9 | VMG PARTNERS III LP | SAN FRANCISCO | CA | DISTRIBUTION | 03/29/2018 | 03/30/2023 | 15,754 | | | | | | | 15,754 | | | | | |
| BHM22J-9D-3 | WIND POINT PARTNERS IX-A LP | CHICAGO | IL | DISTRIBUTION | 02/26/2020 | 03/29/2023 | 16,303 | | | | | | | 16,303 | 16,303 | | | | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 14,132,180 | | | | | | | 14,132,180 | 7,291,108 | | | | |
| BHM1S9-UL-7 | PRETIUM SFR FUND 2 | NEW YORK | NY | DISTRIBUTION | 04/27/2018 | 01/27/2023 | 374,828 | | | | | | | 374,828 | | | | | |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 374,828 | | | | | | | 374,828 | | | | | |
| BHM0LT-S4-3 | STATESIDE GEORGIA TAX CREDIT F | ATLANTA | GA | DIRECT SALE | 12/21/2012 | 02/14/2023 | 7,627 | (260) | 19,869 | | | 19,609 | | 27,236 | 3,138 | | (24,098) | (24,098) | |
| 4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated | | | | | | | 7,627 | (260) | 19,869 | | | 19,609 | | 27,236 | 3,138 | | (24,098) | (24,098) | |
| 6099999. Total - Unaffiliated | | | | | | | 14,514,635 | (260) | 19,869 | | | 19,609 | | 14,534,244 | 7,294,246 | | (24,098) | (24,098) | |
| 6199999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
| 6299999 - Totals | | | | | | | 14,514,635 | (260) | 19,869 | | | 19,609 | | 14,534,244 | 7,294,246 | | (24,098) | (24,098) | |

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 912810-SP-4 | UNITED STATES TREASURY SENIORGOVTBND 1 | | 01/18/2023 | CITADEL SECURITIES | | 15,349,609 | 25,000,000 | 146,654 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 15,349,609 | 25,000,000 | 146,654 | XXX |
| 015271-BA-6 | ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO | | 02/02/2023 | DIRECT | | 89,767 | 90,000 | | 2.A FE |
| 026874-DC-8 | AMERICAN INTERNATIONAL GROUP I SENIORCOR | | 01/19/2023 | DIRECT | | 1,128,205 | 1,230,000 | 1,059 | 2.B FE |
| 26442U-AR-5 | DUKE ENERGY PROGRESS LLC SECUREDCORPBND | | 03/07/2023 | VARIOUS | | 15,743,246 | 15,816,000 | | 1.F FE |
| 28622H-AB-7 | ELEVANCE HEALTH INC SENIORCORPBND 4.75 | | 01/31/2023 | DIRECT | | 714,761 | 715,000 | | 2.B FE |
| 36264F-AK-7 | GSK CONSUMER HEALTHCARE CAPITA SENIORCOR | | 01/01/2023 | TAX FREE EXCHANGE | | 1,808,164 | 2,000,000 | 7,125 | 2.B FE |
| 36264F-AM-3 | GSK CONSUMER HEALTHCARE CAPITA SENIORCOR | | 01/01/2023 | TAX FREE EXCHANGE | | 6,756,956 | 8,000,000 | 30,611 | 2.B FE |
| 42824C-BL-2 | HEWLETT PACKARD ENTERPRISE CO SENIORCORP | | 03/07/2023 | J.P. MORGAN SECURITIES INC | | 2,998,020 | 3,000,000 | | 2.B FE |
| 56585A-AJ-1 | MARATHON PETROLEUM CORP SENIOR CORP_BND | | 03/07/2023 | CITICORP SECURITIES MARKETS | | 8,586,800 | 10,000,000 | 241,667 | 2.B FE |
| 75513E-CS-8 | RAYTHEON TECHNOLOGIES CORPORAT SENIORCOR | | 02/23/2023 | CITICORP SECURITIES MARKETS | | 7,546,543 | 7,560,000 | | 2.A FE |
| 78409V-BM-5 | S&P GLOBAL INC SENIORCORPBND 3.900% 03 | | 03/01/2023 | TAX FREE EXCHANGE | | 13,711,526 | 13,942,000 | | 1.G FE |
| 86562M-CH-1 | SUMITOMO MITSUI FINANCIAL GROU SENIORCOR | D | 03/06/2023 | DIRECT | | (1,059,552) | (1,225,000) | (8,158) | 1.G FE |
| 94951J-AC-4 | WELLFLEET CLO LIMITED WELF_21 MEZZANIN A | D | 02/15/2023 | BNP PARIBAS | | 4,164,550 | 4,300,000 | 24,410 | 1.C FE |
| G3R884-AR-5 | EIRLESTWOLTD SENIORCORPBND 3.205% 09/1 | D | 03/14/2023 | DIRECT | | 2,389,075 | 2,500,000 | 3,350 | 1.G FE |
| G3R884-AS-3 | EIRLESTWOLTD SENIORCORPBND 1.475% 03/0 | D | 03/14/2023 | DIRECT | | 2,227,446 | 2,700,000 | 3,213 | 1.G FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 66,805,507 | 70,628,000 | 303,277 | XXX |
| 060505-EN-0 | BANK OF AMERICA CORP | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | | 5,790,000 | 6,000,000 | | 2.C FE |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | | 6,517,500 | 8,250,000 | | 1.F FE |
| 808513-BK-0 | CHARLES SCHWAB CORPORATION (THE) | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | | 12,318,500 | 14,200,000 | | 2.B FE |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 24,626,000 | 28,450,000 | | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 106,781,116 | 124,078,000 | 449,931 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 106,781,116 | 124,078,000 | 449,931 | 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 |
| 64110L-10-6 | NETFLIXINC | | 02/01/2023 | DIRECT | 1,123.000 | 406,647 | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 406,647 | XXX | | XXX |
| 018914-50-7 | AB Discovery Value R Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.850 | 233 | | | . |
| 298706-84-7 | American Funds EuroPacific Growth R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.590 | 28 | | | . |
| 399874-84-1 | American Funds Growth Fund of America R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.170 | 120 | | | . |
| 09661L-30-2 | BNY Mellon S&P 500 Index Fund | | 03/31/2023 | DIRECT WITH ISSUER | 15.640 | 5,626 | | | . |
| 354026-50-2 | Franklin Mutual Shares R Fund | | 03/31/2023 | DIRECT WITH ISSUER | 5.310 | 620 | | | . |
| 355148-82-6 | Franklin Small Cap Value R Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.160 | 144 | | | . |
| 354713-55-4 | Franklin Strategic Income R Fund | | 03/31/2023 | DIRECT WITH ISSUER | 4.020 | 32 | | | . |
| 416649-35-8 | Hartford Capital Appreciation R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 47.220 | 51,526 | | | . |
| 416649-28-3 | Hartford Dividend & Growth R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 61.550 | 17,850 | | | . |
| 416641-87-6 | Hartford Growth Opportunities R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | | 75 | | | . |
| 416649-34-1 | Hartford High Yield R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 6.930 | 46 | | | . |
| 416649-24-2 | Hartford International Opportunities R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.850 | 14 | | | . |
| 416649-39-0 | Hartford Small Company R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | | 510 | | | . |
| 416649-25-9 | Hartford Total Return Bond R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 245.920 | 2,303 | | | . |
| 00141M-59-8 | Invesco Main Street Mid Cap R Fund | | 03/31/2023 | DIRECT WITH ISSUER | | 116 | | | . |
| 00141L-50-9 | Invesco Small Cap Equity R Fund | | 03/31/2023 | DIRECT WITH ISSUER | | 94 | | | . |
| 55272P-25-7 | MFS Total Return Bond R3 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 8.210 | 77 | | | . |
| 552981-46-6 | MFS Total Return R3 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 1,083.210 | 109,270 | | | . |
| 55273H-64-3 | MFS Value R3 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 0.290 | 190 | | | . |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 880208-84-8 | Templeton Global Bond R Fund | | 03/31/2023 | DIRECT WITH ISSUER | 7.500 | 59 | | | . |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 188,935 | XXX | | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 595,582 | XXX | | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 595,582 | XXX | | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 595,582 | XXX | | XXX |
| 6009999999 - Totals | | | | | | 107,376,698 | XXX | 449,931 | 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 | | 01/01/2023 | PAYDOWN | | 1,581 | 1,581 | 1,578 | 1,575 | | 6 | | 6 | | 1,581 | | | | 5 | 09/20/2048 | 1.A |
| 36179U-CA-8 | GOVERNMENTNATIONALMORTGAGEA POOL# MA5465 | | 03/01/2023 | PAYDOWN | | 2,202 | 2,202 | 2,198 | 2,194 | | 9 | | 9 | | 2,202 | | | | 16 | 09/20/2048 | 1.A |
| 36179U-CB-6 | GOVERNMENTNATIONALMORTGAGEA POOL# MA5466 | | 01/01/2023 | PAYDOWN | | 2,473 | 2,473 | 2,523 | 2,587 | | (114) | | (114) | | 2,473 | | | | 8 | 09/20/2048 | 1.A |
| 36179U-CB-6 | GOVERNMENTNATIONALMORTGAGEA POOL# MA5466 | | 03/01/2023 | PAYDOWN | | 5,150 | 5,150 | 5,254 | 5,387 | | (237) | | (237) | | 5,150 | | | | 44 | 09/20/2048 | 1.A |
| 36200Q-3L-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 569703 | | 01/01/2023 | PAYDOWN | | 244 | 244 | 251 | 259 | | (14) | | (14) | | 244 | | | | 1 | 02/15/2032 | 1.A |
| 36200Q-3L-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 569703 | | 03/01/2023 | PAYDOWN | | 54 | 54 | 56 | 57 | | (3) | | (3) | | 54 | | | | 1 | 02/15/2032 | 1.A |
| 36200R-YQ-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 570519 | | 01/01/2023 | PAYDOWN | | 50 | 50 | 51 | 53 | | (3) | | (3) | | 50 | | | | | 01/15/2032 | 1.A |
| 36200R-YQ-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 570519 | | 03/01/2023 | PAYDOWN | | 102 | 102 | 105 | 109 | | (6) | | (6) | | 102 | | | | 1 | 01/15/2032 | 1.A |
| 36200U-WJ-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 573149 | | 01/01/2023 | PAYDOWN | | 25 | 25 | 25 | 26 | | (1) | | (1) | | 25 | | | | | 09/15/2031 | 1.A |
| 36200U-WJ-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 573149 | | 03/01/2023 | PAYDOWN | | 50 | 50 | 51 | 52 | | (2) | | (2) | | 50 | | | | 1 | 09/15/2031 | 1.A |
| 36200W-CB-5 | GOVERNMENT NATIONAL MORTGAGE A POOL# 574 | | 01/01/2023 | PAYDOWN | | 170 | 170 | 188 | 184 | | (14) | | (14) | | 170 | | | | 1 | 01/15/2032 | 1.A |
| 36200W-CB-5 | GOVERNMENT NATIONAL MORTGAGE A POOL# 574 | | 03/01/2023 | PAYDOWN | | 344 | 344 | 379 | 372 | | (28) | | (28) | | 344 | | | | 5 | 01/15/2032 | 1.A |
| 36200X-JF-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 575462 | | 01/01/2023 | PAYDOWN | | 67 | 67 | 75 | 77 | | (10) | | (10) | | 67 | | | | | 12/15/2031 | 1.A |
| 36200X-JF-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 575462 | | 03/01/2023 | PAYDOWN | | 136 | 136 | 153 | 157 | | (21) | | (21) | | 136 | | | | 2 | 12/15/2031 | 1.A |
| 36200X-KN-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 575501 | | 01/01/2023 | PAYDOWN | | 343 | 343 | 358 | 354 | | (11) | | (11) | | 343 | | | | 2 | 01/15/2032 | 1.A |
| 36200X-KN-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 575501 | | 03/01/2023 | PAYDOWN | | 692 | 692 | 722 | 714 | | (22) | | (22) | | 692 | | | | 9 | 01/15/2032 | 1.A |
| 36201C-6E-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 579669 | | 01/01/2023 | PAYDOWN | | 80 | 80 | 88 | 86 | | (6) | | (6) | | 80 | | | | | 03/15/2032 | 1.A |
| 36201C-6E-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 579669 | | 03/01/2023 | PAYDOWN | | 147 | 147 | 161 | 158 | | (11) | | (11) | | 147 | | | | 2 | 03/15/2032 | 1.A |
| 36201C-PY-4 | GOVERNMENTNATIONALMORTGAGEA POOL# 579239 | | 01/01/2023 | PAYDOWN | | 82 | 82 | 84 | 84 | | (2) | | (2) | | 82 | | | | | 01/15/2032 | 1.A |
| 36201C-PY-4 | GOVERNMENTNATIONALMORTGAGEA POOL# 579239 | | 03/01/2023 | PAYDOWN | | 166 | 166 | 169 | 170 | | (3) | | (3) | | 166 | | | | 2 | 01/15/2032 | 1.A |
| 36201F-Q6-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 581977 | | 01/01/2023 | PAYDOWN | | 230 | 230 | 236 | 241 | | (11) | | (11) | | 230 | | | | 1 | 05/15/2032 | 1.A |
| 36201F-Q6-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 581977 | | 03/01/2023 | PAYDOWN | | 464 | 464 | 477 | 486 | | (22) | | (22) | | 464 | | | | 7 | 05/15/2032 | 1.A |
| 36201F-UH-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 582084 | | 01/01/2023 | PAYDOWN | | 344 | 344 | 354 | 362 | | (18) | | (18) | | 344 | | | | 2 | 04/15/2032 | 1.A |
| 36201F-UH-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 582084 | | 03/01/2023 | PAYDOWN | | 694 | 694 | 714 | 730 | | (36) | | (36) | | 694 | | | | 9 | 04/15/2032 | 1.A |
| 36201F-UQ-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 582091 | | 01/01/2023 | PAYDOWN | | 442 | 442 | 454 | 465 | | (23) | | (23) | | 442 | | | | 2 | 04/15/2032 | 1.A |
| 36201F-UQ-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 582091 | | 03/01/2023 | PAYDOWN | | 886 | 886 | 912 | 933 | | (47) | | (47) | | 886 | | | | 12 | 04/15/2032 | 1.A |
| 36201F-UR-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 582092 | | 01/01/2023 | PAYDOWN | | 116 | 116 | 119 | 123 | | (7) | | (7) | | 116 | | | | 1 | 04/15/2032 | 1.A |
| 36201F-UR-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 582092 | | 03/01/2023 | PAYDOWN | | 234 | 234 | 241 | 248 | | (14) | | (14) | | 234 | | | | 3 | 04/15/2032 | 1.A |
| 36201F-X6-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 582201 | | 01/01/2023 | PAYDOWN | | 181 | 181 | 184 | 185 | | (4) | | (4) | | 181 | | | | 1 | 02/15/2032 | 1.A |
| 36201F-X6-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 582201 | | 03/01/2023 | PAYDOWN | | 13,194 | 13,194 | 13,390 | 13,516 | | (322) | | (322) | | 13,194 | | | | 213 | 02/15/2032 | 1.A |
| 36201H-WX-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 583962 | | 01/01/2023 | PAYDOWN | | 966 | 966 | 991 | 989 | | (22) | | (22) | | 966 | | | | 5 | 06/15/2032 | 1.A |
| 36201H-WX-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 583962 | | 03/01/2023 | PAYDOWN | | 1,950 | 1,950 | 2,000 | 1,995 | | (45) | | (45) | | 1,950 | | | | 26 | 06/15/2032 | 1.A |
| 36201J-F6-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 584389 | | 01/01/2023 | PAYDOWN | | 37 | 37 | 38 | 39 | | (2) | | (2) | | 37 | | | | | 05/15/2032 | 1.A |
| 36201J-F6-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 584389 | | 03/01/2023 | PAYDOWN | | 82 | 82 | 84 | 87 | | (5) | | (5) | | 82 | | | | 1 | 05/15/2032 | 1.A |
| 36201J-FD-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 584364 | | 01/01/2023 | PAYDOWN | | 1,153 | 1,153 | 1,204 | 1,284 | | (131) | | (131) | | 1,153 | | | | 7 | 04/15/2032 | 1.A |
| 36201J-FD-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 584364 | | 03/01/2023 | PAYDOWN | | 2,304 | 2,304 | 2,405 | 2,565 | | (261) | | (261) | | 2,304 | | | | 34 | 04/15/2032 | 1.A |
| 36201L-7K-4 | GOVERNMENTNATIONALMORTGAGEA POOL# 586898 | | 01/01/2023 | PAYDOWN | | 195 | 195 | 205 | 213 | | (18) | | (18) | | 195 | | | | 1 | 08/15/2032 | 1.A |
| 36201L-7K-4 | GOVERNMENTNATIONALMORTGAGEA POOL# 586898 | | 03/01/2023 | PAYDOWN | | 395 | 395 | 413 | 431 | | (36) | | (36) | | 395 | | | | 6 | 08/15/2032 | 1.A |
| 36201M-G8-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 587123 | | 01/01/2023 | PAYDOWN | | 50 | 50 | 52 | 53 | | (3) | | (3) | | 50 | | | | | 06/15/2032 | 1.A |
| 36201M-G8-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 587123 | | 03/01/2023 | PAYDOWN | | 102 | 102 | 104 | 108 | | (6) | | (6) | | 102 | | | | 2 | 06/15/2032 | 1.A |
| 36201M-JU-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 587175 | | 01/01/2023 | PAYDOWN | | 129 | 129 | 132 | 138 | | (9) | | (9) | | 129 | | | | 1 | 07/15/2032 | 1.A |
| 36201M-JU-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 587175 | | 03/01/2023 | PAYDOWN | | 444 | 444 | 457 | 475 | | (31) | | (31) | | 444 | | | | 6 | 07/15/2032 | 1.A |
| 36201M-LH-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 587228 | | 01/01/2023 | PAYDOWN | | 141 | 141 | 152 | 154 | | (13) | | (13) | | 141 | | | | 1 | 08/15/2032 | 1.A |
| 36201M-LH-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 587228 | | 03/01/2023 | PAYDOWN | | 284 | 284 | 308 | 310 | | (26) | | (26) | | 284 | | | | 4 | 08/15/2032 | 1.A |
| 36201T-AM-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 592312 | | 01/01/2023 | PAYDOWN | | 588 | 588 | 605 | 608 | | (20) | | (20) | | 588 | | | | 3 | 08/15/2032 | 1.A |
| 36201T-AM-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 592312 | | 03/01/2023 | PAYDOWN | | 1,179 | 1,179 | 1,212 | 1,220 | | (41) | | (41) | | 1,179 | | | | 16 | 08/15/2032 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| 36202E-AL-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 003611 | | 03/01/2023 | PAYDOWN | | 8,995 | 8,995 | 9,248 | 9,252 | | (257) | | (257) | | 8,995 | | | | 89 | 09/20/2034 | 1.A |
| 36202F-B4-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 004559 | | 03/01/2023 | PAYDOWN | | 363 | 363 | 388 | 399 | | (36) | | (36) | | 363 | | | | 3 | 10/20/2039 | 1.A |
| 36202F-DB-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 004598 | | 03/01/2023 | PAYDOWN | | 1,170 | 1,170 | 1,200 | 1,203 | | (33) | | (33) | | 1,170 | | | | 8 | 12/20/2039 | 1.A |
| 36202F-E6-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 004657 | | 03/01/2023 | PAYDOWN | | 479 | 479 | 484 | 485 | | (6) | | (6) | | 479 | | | | 4 | 03/20/2040 | 1.A |
| 36202F-EH-5 | GOVERNMENTNATIONALMORTGAGEA POOL#004636 | | 01/01/2023 | PAYDOWN | | 6,668 | 6,668 | 6,720 | 6,727 | | (59) | | (59) | | 6,668 | | | | 25 | 02/20/2040 | 1.A |
| 36202F-EH-5 | GOVERNMENTNATIONALMORTGAGEA POOL#004636 | | 03/01/2023 | PAYDOWN | | 11,749 | 11,749 | 11,840 | 11,853 | | (104) | | (104) | | 11,749 | | | | 113 | 02/20/2040 | 1.A |
| 36202F-GW-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 004713 | | 03/01/2023 | PAYDOWN | | 1,628 | 1,628 | 1,668 | 1,675 | | (47) | | (47) | | 1,628 | | | | 12 | 06/20/2040 | 1.A |
| 36202F-KN-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 004801 | | 01/01/2023 | PAYDOWN | | 13,439 | 13,439 | 14,231 | 14,410 | | (971) | | (971) | | 13,439 | | | | 50 | 09/20/2040 | 1.A |
| 36202F-KN-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 004801 | | 03/01/2023 | PAYDOWN | | 25,526 | 25,526 | 27,030 | 27,371 | | (1,844) | | (1,844) | | 25,526 | | | | 236 | 09/20/2040 | 1.A |
| 36202F-LP-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 004834 | | 03/01/2023 | PAYDOWN | | 832 | 832 | 877 | 888 | | (56) | | (56) | | 832 | | | | 6 | 10/20/2040 | 1.A |
| 36203L-CQ-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 352079 | | 01/01/2023 | PAYDOWN | | 42 | 42 | 43 | 42 | | | | | | 42 | | | | | 09/15/2023 | 1.A |
| 36203L-CQ-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 352079 | | 03/01/2023 | PAYDOWN | | 74 | 74 | 75 | 74 | | | | | | 74 | | | | 1 | 09/15/2023 | 1.A |
| 36209R-VG-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 479515 | | 01/01/2023 | PAYDOWN | | 9 | 9 | 9 | 9 | | | | | | 9 | | | | | 08/15/2030 | 1.A |
| 36209R-VG-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 479515 | | 03/01/2023 | PAYDOWN | | 18 | 18 | 18 | 19 | | | | | | 18 | | | | | 08/15/2030 | 1.A |
| 36209Y-X4-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 485899 | | 03/01/2023 | PAYDOWN | | 165 | 165 | 168 | 168 | | (4) | | (4) | | 165 | | | | 2 | 09/15/2031 | 1.A |
| 3620A1-X7-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 716302 | | 01/01/2023 | PAYDOWN | | 10 | 10 | 11 | 11 | | | | | | 10 | | | | | 06/15/2039 | 1.A |
| 3620A1-X7-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 716302 | | 03/01/2023 | PAYDOWN | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | | 06/15/2039 | 1.A |
| 3620A8-LU-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 722239 | | 03/01/2023 | PAYDOWN | | 111 | 111 | 115 | 115 | | (4) | | (4) | | 111 | | | | 1 | 08/15/2039 | 1.A |
| 3620A9-SH-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 723320 | | 03/01/2023 | PAYDOWN | | 754 | 754 | 778 | 779 | | (25) | | (25) | | 754 | | | | 6 | 09/15/2039 | 1.A |
| 3620AC-3Z-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 726316 | | 03/01/2023 | PAYDOWN | | 1,147 | 1,147 | 1,184 | 1,186 | | (39) | | (39) | | 1,147 | | | | 8 | 09/15/2039 | 1.A |
| 3620AC-4G-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 726323 | | 01/01/2023 | PAYDOWN | | 28 | 28 | 29 | 29 | | (1) | | (1) | | 28 | | | | | 09/15/2039 | 1.A |
| 3620AC-4G-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 726323 | | 03/01/2023 | PAYDOWN | | 57 | 57 | 59 | 59 | | (2) | | (2) | | 57 | | | | 1 | 09/15/2039 | 1.A |
| 36211C-2S-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 509385 | | 01/01/2023 | PAYDOWN | | 48 | 48 | 49 | 49 | | (1) | | (1) | | 48 | | | | | 07/15/2029 | 1.A |
| 36211C-2S-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 509385 | | 03/01/2023 | PAYDOWN | | 97 | 97 | 98 | 99 | | (2) | | (2) | | 97 | | | | 1 | 07/15/2029 | 1.A |
| 36213D-3C-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 551695 | | 01/01/2023 | PAYDOWN | | 297 | 297 | 307 | 304 | | (7) | | (7) | | 297 | | | | 2 | 02/15/2032 | 1.A |
| 36213D-3C-0 | GOVERNMENTNATIONALMORTGAGEA POOL# 551695 | | 03/01/2023 | PAYDOWN | | 600 | 600 | 619 | 614 | | (14) | | (14) | | 600 | | | | 8 | 02/15/2032 | 1.A |
| 36213E-AB-2 | GOVERNMENTNATIONALMORTGAGEA POOL# 551802 | | 01/01/2023 | PAYDOWN | | 175 | 175 | 183 | 183 | | (8) | | (8) | | 175 | | | | 1 | 05/15/2032 | 1.A |
| 36213E-AB-2 | GOVERNMENTNATIONALMORTGAGEA POOL# 551802 | | 03/01/2023 | PAYDOWN | | 352 | 352 | 368 | 369 | | (17) | | (17) | | 352 | | | | 5 | 05/15/2032 | 1.A |
| 36213E-SK-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 552322 | | 01/01/2023 | PAYDOWN | | 1,048 | 1,048 | 1,077 | 1,076 | | (28) | | (28) | | 1,048 | | | | 6 | 01/15/2032 | 1.A |
| 36213E-SK-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 552322 | | 03/01/2023 | PAYDOWN | | 2,503 | 2,503 | 2,572 | 2,569 | | (66) | | (66) | | 2,503 | | | | 33 | 01/15/2032 | 1.A |
| 36213E-YS-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 552521 | | 01/01/2023 | PAYDOWN | | 60 | 60 | 65 | 63 | | (4) | | (4) | | 60 | | | | | 04/15/2032 | 1.A |
| 36213E-YS-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 552521 | | 03/01/2023 | PAYDOWN | | 120 | 120 | 131 | 128 | | (7) | | (7) | | 120 | | | | 2 | 04/15/2032 | 1.A |
| 36213G-AL-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 553611 | | 01/01/2023 | PAYDOWN | | 203 | 203 | 207 | 211 | | (7) | | (7) | | 203 | | | | 1 | 02/15/2032 | 1.A |
| 36213G-AL-5 | GOVERNMENTNATIONALMORTGAGEA POOL# 553611 | | 03/01/2023 | PAYDOWN | | 420 | 420 | 428 | 435 | | (15) | | (15) | | 420 | | | | 6 | 02/15/2032 | 1.A |
| 36213G-TY-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 554167 | | 01/01/2023 | PAYDOWN | | 26 | 26 | 27 | 28 | | (1) | | (1) | | 26 | | | | | 11/15/2031 | 1.A |
| 36213G-TY-7 | GOVERNMENTNATIONALMORTGAGEA POOL# 554167 | | 03/01/2023 | PAYDOWN | | 53 | 53 | 54 | 56 | | (3) | | (3) | | 53 | | | | 1 | 11/15/2031 | 1.A |
| 36213N-LL-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 559331 | | 01/01/2023 | PAYDOWN | | 96 | 96 | 98 | 99 | | (3) | | (3) | | 96 | | | | 1 | 12/15/2031 | 1.A |
| 36213N-LL-8 | GOVERNMENTNATIONALMORTGAGEA POOL# 559331 | | 03/01/2023 | PAYDOWN | | 194 | 194 | 197 | 200 | | (5) | | (5) | | 194 | | | | 3 | 12/15/2031 | 1.A |
| 36213U-C9-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 564496 | | 01/01/2023 | PAYDOWN | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 11/15/2031 | 1.A |
| 36213U-C9-9 | GOVERNMENTNATIONALMORTGAGEA POOL# 564496 | | 03/01/2023 | PAYDOWN | | 7 | 7 | 8 | 8 | | (1) | | (1) | | 7 | | | | | 11/15/2031 | 1.A |
| 36213X-SB-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 567614 | | 01/01/2023 | PAYDOWN | | 287 | 287 | 307 | 298 | | (11) | | (11) | | 287 | | | | 2 | 04/15/2032 | 1.A |
| 36213X-SB-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 567614 | | 03/01/2023 | PAYDOWN | | 580 | 580 | 620 | 602 | | (22) | | (22) | | 580 | | | | 8 | 04/15/2032 | 1.A |
| 36213X-T5-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 567672 | | 01/01/2023 | PAYDOWN | | 484 | 484 | 498 | 508 | | (24) | | (24) | | 484 | | | | 3 | 05/15/2032 | 1.A |
| 36213X-T5-3 | GOVERNMENTNATIONALMORTGAGEA POOL# 567672 | | 03/01/2023 | PAYDOWN | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | | 05/15/2032 | 1.A |
| 36213X-T6-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 567673 | | 01/01/2023 | PAYDOWN | | 304 | 304 | 312 | 319 | | (15) | | (15) | | 304 | | | | 2 | 05/15/2032 | 1.A |
| 36213X-T6-1 | GOVERNMENTNATIONALMORTGAGEA POOL# 567673 | | 03/01/2023 | PAYDOWN | | 614 | 614 | 631 | 643 | | (30) | | (30) | | 614 | | | | 9 | 05/15/2032 | 1.A |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amortization)/ Accretion | 13<br>Current Year's Other Than Temporary Impairment Recognized | 14<br>Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15<br>Total Foreign Exchange Change in Book /Adjusted Carrying Value | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Contractual Maturity Date | 22<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 36225B-ND-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 781288 | | 01/01/2023 | PAYDOWN | | 518 | 518 | 534 | 549 | | (31) | | (31) | | 518 | | | | 3 | 05/15/2031 | 1.A |
| 36225B-ND-6 | GOVERNMENTNATIONALMORTGAGEA POOL# 781288 | | 03/01/2023 | PAYDOWN | | 1,098 | 1,098 | 1,131 | 1,163 | | (65) | | (65) | | 1,098 | | | | 14 | 05/15/2031 | 1.A |
| 36225B-PM-4 | GOVERNMENT NATIONAL MORTGAGE A POOL# 781 | | 01/01/2023 | PAYDOWN | | 2,562 | 2,562 | 2,621 | 2,681 | | (119) | | (119) | | 2,562 | | | | 15 | 09/15/2031 | 1.A |
| 36225B-PM-4 | GOVERNMENT NATIONAL MORTGAGE A POOL# 781 | | 03/01/2023 | PAYDOWN | | 5,546 | 5,546 | 5,673 | 5,803 | | (257) | | (257) | | 5,546 | | | | 81 | 09/15/2031 | 1.A |
| 38380J-DW-5 | GOVERNMENT NATIONAL MORTGAGE A SENIORCMB | | 01/01/2023 | PAYDOWN | | | | 268 | 136 | | (136) | | (136) | | | | | | 2 | 12/16/2059 | 1.A |
| 38380J-DW-5 | GOVERNMENT NATIONAL MORTGAGE A SENIORCMB | | 03/01/2023 | PAYDOWN | | | | 538 | 274 | | (274) | | (274) | | | | | | 9 | 12/16/2059 | 1.A |
| 38380J-FE-3 | GOVERNMENT NATIONAL MORTGAGE A SENIORCMB | | 01/01/2023 | PAYDOWN | | | 13,354 | 909 | 492 | | (492) | | (492) | | | | | | 7 | 01/16/2060 | 1.A |
| 38380J-FE-3 | GOVERNMENT NATIONAL MORTGAGE A SENIORCMB | | 03/01/2023 | PAYDOWN | | | 26,821 | 1,826 | 988 | | (988) | | (988) | | | | | | 33 | 01/16/2060 | 1.A |
| 38380M-E9-8 | GNMA SENIORCMBS19-8 0.868% 11/16/60 | | 01/01/2023 | PAYDOWN | | | | 73 | | | | | | | | | | | 1 | 11/16/2060 | 1.A |
| 38380M-E9-8 | GNMA SENIORCMBS19-8 0.868% 11/16/60 | | 03/01/2023 | PAYDOWN | | | | 147 | | | | | | | | | | | 4 | 11/16/2060 | 1.A |
| 38380M-G5-4 | GNMA SENIORCMBS19-14 0.831% 11/16/60 | | 01/01/2023 | PAYDOWN | | | | 258 | | | | | | | | | | | 2 | 11/16/2060 | 1.A |
| 38380M-G5-4 | GNMA SENIORCMBS19-14 0.831% 11/16/60 | | 03/01/2023 | PAYDOWN | | | | 519 | | | | | | | | | | | 11 | 11/16/2060 | 1.A |
| 912828-UN-8 | UNITED STATES TREASURY SENIOR GOVT_BND | | 02/15/2023 | MATURITY | | 750,000 | 750,000 | 761,088 | 750,149 | | (149) | | (149) | | 750,000 | | | | 7,500 | 02/15/2023 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 882,542 | 922,717 | 902,574 | 890,509 | | (7,958) | | (7,958) | | 882,542 | | | | 8,805 | XXX | XXX |
| 13033D-AH-8 | CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE | | 03/27/2023 | REDEMPTION 0.0004 | | | 30,987 | 2,106 | 1,888 | | (1,888) | | (1,888) | | | | | | 43 | 03/25/2035 | 1.B FE |
| 13033D-AK-1 | CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE | | 03/20/2023 | REDEMPTION 0.0001 | | | 44,053 | 3,201 | 2,972 | | (2,972) | | (2,972) | | | | | | 58 | 08/20/2036 | 2.B FE |
| 31283H-QX-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 01/01/2023 | PAYDOWN | | 96 | 96 | 99 | 99 | | (3) | | (3) | | 96 | | | | | 03/01/2032 | 1.A |
| 31283H-QX-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 03/01/2023 | PAYDOWN | | 79 | 79 | 82 | 82 | | (3) | | (3) | | 79 | | | | 1 | 03/01/2032 | 1.A |
| 31283H-UA-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 01/01/2023 | PAYDOWN | | 106 | 106 | 109 | 109 | | (4) | | (4) | | 106 | | | | 1 | 12/01/2032 | 1.A |
| 31283H-UA-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 03/01/2023 | PAYDOWN | | 229 | 229 | 237 | 237 | | (8) | | (8) | | 229 | | | | 3 | 12/01/2032 | 1.A |
| 31283H-XH-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 01/01/2023 | PAYDOWN | | 34 | 34 | 35 | 35 | | (1) | | (1) | | 34 | | | | | 06/01/2033 | 1.A |
| 31283H-XH-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 03/01/2023 | PAYDOWN | | 69 | 69 | 71 | 71 | | (2) | | (2) | | 69 | | | | 1 | 06/01/2033 | 1.A |
| 31283H-Y5-8 | FEDERAL HOME LOAN MORTGAGE COR POOL# G01 | | 03/01/2023 | PAYDOWN | | 1,930 | 1,930 | 2,033 | 2,018 | | (87) | | (87) | | 1,930 | | | | 21 | 12/01/2033 | 1.A |
| 31288F-6X-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# C77 | | 01/01/2023 | PAYDOWN | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 03/01/2033 | 1.A |
| 31288F-6X-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# C77 | | 03/01/2023 | PAYDOWN | | 9 | 9 | 9 | 10 | | | | | | 9 | | | | | 03/01/2033 | 1.A |
| 3128JR-LE-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# 847 | | 01/01/2023 | PAYDOWN | | 34,057 | 34,057 | 36,435 | 35,827 | | (1,771) | | (1,771) | | 34,057 | | | | 115 | 04/01/2034 | 1.A |
| 3128JR-LE-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# 847 | | 03/01/2023 | PAYDOWN | | 43,071 | 43,071 | 46,080 | 45,310 | | (2,239) | | (2,239) | | 43,071 | | | | 333 | 04/01/2034 | 1.A |
| 3128KR-WQ-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# A61 | | 01/01/2023 | PAYDOWN | | 49 | 49 | 52 | 53 | | (4) | | (4) | | 49 | | | | | 10/01/2036 | 1.A |
| 3128KR-WQ-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# A61 | | 03/01/2023 | PAYDOWN | | 98 | 98 | 103 | 106 | | (8) | | (8) | | 98 | | | | 1 | 10/01/2036 | 1.A |
| 3128L0-YL-0 | FEDERAL HOME LOAN MORTGAGE COR POOL# A68 | | 01/01/2023 | PAYDOWN | | 12 | 12 | 13 | 13 | | (1) | | (1) | | 12 | | | | | 11/01/2037 | 1.A |
| 3128L0-YL-0 | FEDERAL HOME LOAN MORTGAGE COR POOL# A68 | | 03/01/2023 | PAYDOWN | | 25 | 25 | 26 | 26 | | (1) | | (1) | | 25 | | | | | 11/01/2037 | 1.A |
| 3128M5-LF-5 | FEDERAL HOME LOAN MORTGAGE COR POOL#G036 | | 01/01/2023 | PAYDOWN | | 413 | 413 | 451 | 479 | | (66) | | (66) | | 413 | | | | 2 | 12/01/2037 | 1.A |
| 3128M5-LF-5 | FEDERAL HOME LOAN MORTGAGE COR POOL#G036 | | 03/01/2023 | PAYDOWN | | 785 | 785 | 857 | 911 | | (126) | | (126) | | 785 | | | | 11 | 12/01/2037 | 1.A |
| 3128M7-BX-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# G05 | | 01/01/2023 | PAYDOWN | | 94 | 94 | 99 | 103 | | (9) | | (9) | | 94 | | | | | 12/01/2038 | 1.A |
| 3128M7-BX-3 | FEDERAL HOME LOAN MORTGAGE COR POOL# G05 | | 03/01/2023 | PAYDOWN | | 209 | 209 | 220 | 228 | | (20) | | (20) | | 209 | | | | 3 | 12/01/2038 | 1.A |
| 31292G-Y5-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# C00 | | 01/01/2023 | PAYDOWN | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 03/01/2029 | 1.A |
| 31292G-Y5-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# C00 | | 03/01/2023 | PAYDOWN | | 25 | 25 | 25 | 25 | | | | | | 25 | | | | | 03/01/2029 | 1.A |
| 31292H-4H-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# C01 | | 01/01/2023 | PAYDOWN | | 1,142 | 1,142 | 1,126 | 1,130 | | 12 | | 12 | | 1,142 | | | | 5 | 12/01/2033 | 1.A |
| 31292H-4H-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# C01 | | 03/01/2023 | PAYDOWN | | 5,075 | 5,075 | 5,002 | 5,021 | | 54 | | 54 | | 5,075 | | | | 47 | 12/01/2033 | 1.A |
| 31292H-SQ-8 | FEDERAL HOME LOAN MORTGAGE COR POOL# C01 | | 01/01/2023 | PAYDOWN | | 53 | 53 | 55 | 55 | | (2) | | (2) | | 53 | | | | | 11/01/2032 | 1.A |
| 31292H-SQ-8 | FEDERAL HOME LOAN MORTGAGE COR POOL# C01 | | 03/01/2023 | PAYDOWN | | 162 | 162 | 167 | 167 | | (5) | | (5) | | 162 | | | | 2 | 11/01/2032 | 1.A |
| 31296J-TJ-5 | FEDERAL HOME LOAN MORTGAGE COR POOL# A10 | | 01/01/2023 | PAYDOWN | | 1,172 | 1,172 | 1,181 | 1,179 | | (7) | | (7) | | 1,172 | | | | 5 | 06/01/2033 | 1.A |
| 31296J-TJ-5 | FEDERAL HOME LOAN MORTGAGE COR POOL# A10 | | 03/01/2023 | PAYDOWN | | 2,276 | 2,276 | 2,293 | 2,289 | | (14) | | (14) | | 2,276 | | | | 26 | 06/01/2033 | 1.A |
| 31296M-2N-8 | FEDERAL HOME LOAN MORTGAGE COR POOL# A13 | | 01/01/2023 | PAYDOWN | | 1,168 | 1,168 | 1,226 | 1,220 | | (52) | | (52) | | 1,168 | | | | 6 | 09/01/2033 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31296M-2N-8 | FEDERAL HOME LOAN MORTGAGE COR POOL# A13 | | 03/01/2023 | PAYDOWN | | 2,432 | 2,432 | 2,553 | 2,541 | | (109) | | (109) | | 2,432 | | | | 31 | 09/01/2033 | 1.A |
| 31296P-TL-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# A15 | | 01/01/2023 | PAYDOWN | | 1,089 | 1,089 | 1,097 | 1,095 | | (6) | | (6) | | 1,089 | | | | 5 | 10/01/2033 | 1.A |
| 31296P-TL-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# A15 | | 03/01/2023 | PAYDOWN | | 2,496 | 2,496 | 2,514 | 2,511 | | (14) | | (14) | | 2,496 | | | | 28 | 10/01/2033 | 1.A |
| 31296S-AC-0 | FEDERAL HOME LOAN MORTGAGE COR POOL# A17 | | 01/01/2023 | PAYDOWN | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | | 01/01/2034 | 1.A |
| 31296S-AC-0 | FEDERAL HOME LOAN MORTGAGE COR POOL# A17 | | 03/01/2023 | PAYDOWN | | 76 | 76 | 78 | 78 | | (3) | | (3) | | 76 | | | | 1 | 01/01/2034 | 1.A |
| 31296U-EU-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# A19 | | 01/01/2023 | PAYDOWN | | 52 | 52 | 54 | 54 | | (2) | | (2) | | 52 | | | | | 03/01/2034 | 1.A |
| 31296U-EU-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# A19 | | 03/01/2023 | PAYDOWN | | 105 | 105 | 108 | 109 | | (4) | | (4) | | 105 | | | | 1 | 03/01/2034 | 1.A |
| 31297A-3S-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 01/01/2023 | PAYDOWN | | 1,484 | 1,484 | 1,421 | 1,444 | | 41 | | 41 | | 1,484 | | | | 6 | 06/01/2034 | 1.A |
| 31297A-3S-1 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 03/01/2023 | PAYDOWN | | 3,000 | 3,000 | 2,871 | 2,917 | | 83 | | 83 | | 3,000 | | | | 31 | 06/01/2034 | 1.A |
| 31297A-3T-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 01/01/2023 | PAYDOWN | | 1,682 | 1,682 | 1,609 | 1,629 | | 53 | | 53 | | 1,682 | | | | 7 | 06/01/2034 | 1.A |
| 31297A-3T-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 03/01/2023 | PAYDOWN | | 3,301 | 3,301 | 3,159 | 3,198 | | 104 | | 104 | | 3,301 | | | | 34 | 06/01/2034 | 1.A |
| 31297A-5J-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 01/01/2023 | PAYDOWN | | 2,726 | 2,726 | 2,609 | 2,652 | | 74 | | 74 | | 2,726 | | | | 11 | 06/01/2034 | 1.A |
| 31297A-5J-9 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 03/01/2023 | PAYDOWN | | 6,328 | 6,328 | 6,056 | 6,157 | | 171 | | 171 | | 6,328 | | | | 62 | 06/01/2034 | 1.A |
| 31297A-5K-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 01/01/2023 | PAYDOWN | | 34,853 | 34,853 | 33,355 | 33,875 | | 978 | | 978 | | 34,853 | | | | 145 | 06/01/2034 | 1.A |
| 31297A-5K-6 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 03/01/2023 | PAYDOWN | | 3,865 | 3,865 | 3,699 | 3,756 | | 108 | | 108 | | 3,865 | | | | 40 | 06/01/2034 | 1.A |
| 31297B-AM-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 01/01/2023 | PAYDOWN | | 12,778 | 12,778 | 12,229 | 12,426 | | 353 | | 353 | | 12,778 | | | | 53 | 06/01/2034 | 1.A |
| 31297B-AM-4 | FEDERAL HOME LOAN MORTGAGE COR POOL# A23 | | 03/01/2023 | PAYDOWN | | 1,295 | 1,295 | 1,239 | 1,259 | | 36 | | 36 | | 1,295 | | | | 14 | 06/01/2034 | 1.A |
| 31298F-JL-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# C46 | | 01/01/2023 | PAYDOWN | | 30 | 30 | 30 | 30 | | | | | | 30 | | | | | 01/01/2031 | 1.A |
| 31298F-JL-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# C46 | | 03/01/2023 | PAYDOWN | | 61 | 61 | 61 | 61 | | | | | | 61 | | | | 1 | 01/01/2031 | 1.A |
| 3132WP-LD-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q49 | | 01/01/2023 | PAYDOWN | | 662 | 662 | 655 | 652 | | 10 | | 10 | | 662 | | | | 2 | 07/01/2047 | 1.A |
| 3132WP-LD-7 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q49 | | 03/01/2023 | PAYDOWN | | 13,740 | 13,740 | 13,600 | 13,533 | | 207 | | 207 | | 13,740 | | | | 118 | 07/01/2047 | 1.A |
| 3132XX-MY-2 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q54 | | 01/01/2023 | PAYDOWN | | 1,864 | 1,864 | 1,845 | 1,834 | | 30 | | 30 | | 1,864 | | | | 5 | 03/01/2048 | 1.A |
| 3132XX-MY-2 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q54 | | 03/01/2023 | PAYDOWN | | 2,920 | 2,920 | 2,890 | 2,873 | | 47 | | 47 | | 2,920 | | | | 21 | 03/01/2048 | 1.A |
| 3132Y1-UJ-5 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q57 | | 01/01/2023 | PAYDOWN | | 2,778 | 2,778 | 2,883 | 2,967 | | (189) | | (189) | | 2,778 | | | | 10 | 08/01/2048 | 1.A |
| 3132Y1-UJ-5 | FEDERAL HOME LOAN MORTGAGE COR POOL# Q57 | | 03/01/2023 | PAYDOWN | | 41,836 | 41,836 | 43,418 | 44,675 | | (2,839) | | (2,839) | | 41,836 | | | | 332 | 08/01/2048 | 1.A |
| 3133TH-A5-6 | FREDDIE MAC FHLMC_2104 AGENCYCMO2104 6 | | 01/01/2023 | PAYDOWN | | 8,250 | 8,250 | 8,425 | 8,371 | | (121) | | (121) | | 8,250 | | | | 41 | 12/15/2028 | 1.A |
| 3133TH-A5-6 | FREDDIE MAC FHLMC_2104 AGENCYCMO2104 6 | | 03/01/2023 | PAYDOWN | | 15,923 | 15,923 | 16,260 | 16,157 | | (234) | | (234) | | 15,923 | | | | 195 | 12/15/2028 | 1.A |
| 31359S-J3-5 | FANNIE MAE FNMA_01-19 AGENCYCMO01-19 6 | | 01/01/2023 | PAYDOWN | | 1,211 | 1,211 | 1,271 | 1,243 | | (32) | | (32) | | 1,211 | | | | 7 | 05/25/2031 | 1.A |
| 31359S-J3-5 | FANNIE MAE FNMA_01-19 AGENCYCMO01-19 6 | | 03/01/2023 | PAYDOWN | | 3,176 | 3,176 | 3,332 | 3,258 | | (83) | | (83) | | 3,176 | | | | 44 | 05/25/2031 | 1.A |
| 31359S-JT-8 | FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0 | | 01/01/2023 | PAYDOWN | | 392 | 392 | 397 | 395 | | (3) | | (3) | | 392 | | | | 2 | 03/25/2031 | 1.A |
| 31359S-JT-8 | FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0 | | 03/01/2023 | PAYDOWN | | 777 | 777 | 786 | 782 | | (6) | | (6) | | 777 | | | | 11 | 03/25/2031 | 1.A |
| 31362J-UN-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 062 | | 01/01/2023 | PAYDOWN | | 42 | 42 | 41 | 42 | | 1 | | 1 | | 42 | | | | | 06/01/2028 | 1.A |
| 31362J-UN-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 062 | | 03/01/2023 | PAYDOWN | | 85 | 85 | 83 | 84 | | 1 | | 1 | | 85 | | | | 1 | 06/01/2028 | 1.A |
| 3136AE-X6-9 | FANNIEMAE-ACES FNMA_13-M9 LCF SENIOR_CMB | | 01/01/2023 | PAYDOWN | | 30,432 | 30,432 | 29,029 | 30,432 | | | | | | 30,432 | | | | 61 | 01/25/2023 | 1.A |
| 31371J-L4-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 253 | | 01/01/2023 | PAYDOWN | | 17 | 17 | 17 | 18 | | (1) | | (1) | | 17 | | | | | 06/01/2030 | 1.A |
| 31371J-L4-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 253 | | 03/01/2023 | PAYDOWN | | 73 | 73 | 75 | 78 | | (6) | | (6) | | 73 | | | | 1 | 06/01/2030 | 1.A |
| 31371J-XA-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#2536 | | 01/01/2023 | PAYDOWN | | 249 | 249 | 254 | 260 | | (11) | | (11) | | 249 | | | | 2 | 03/01/2031 | 1.A |
| 31371J-XA-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#2536 | | 03/01/2023 | PAYDOWN | | 243 | 243 | 249 | 254 | | (11) | | (11) | | 243 | | | | 3 | 03/01/2031 | 1.A |
| 31371K-HY-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 254 | | 01/01/2023 | PAYDOWN | | 258 | 258 | 256 | 255 | | 3 | | 3 | | 258 | | | | 1 | 01/01/2032 | 1.A |
| 31371K-HY-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 254 | | 03/01/2023 | PAYDOWN | | 189 | 189 | 187 | 187 | | 2 | | 2 | | 189 | | | | 3 | 01/01/2032 | 1.A |
| 31371L-CD-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 254 | | 03/01/2023 | PAYDOWN | | 132 | 132 | 136 | 136 | | (4) | | (4) | | 132 | | | | 1 | 09/01/2033 | 1.A |
| 31371L-DH-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 254 | | 01/01/2023 | PAYDOWN | | 1,221 | 1,221 | 1,230 | 1,229 | | (7) | | (7) | | 1,221 | | | | 6 | 10/01/2033 | 1.A |
| 31371L-DH-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 254 | | 03/01/2023 | PAYDOWN | | 1,723 | 1,723 | 1,735 | 1,734 | | (10) | | (10) | | 1,723 | | | | 20 | 10/01/2033 | 1.A |
| 3137F7-2J-3 | FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBSQ0 | | 01/01/2023 | PAYDOWN | | | | 1,131 | 984 | | (984) | | (984) | | | | | | 12 | 10/25/2055 | 1.A |
| 3137F7-2J-3 | FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBSQ0 | | 03/01/2023 | PAYDOWN | | | | 2,278 | 1,980 | | (1,980) | | (1,980) | | | | | | 61 | 10/25/2055 | 1.A |
| 3137FV-NQ-1 | FHLMCMULTIFAMILYSTRUCTUREDP SUBCMBS01-2 | | 03/01/2023 | PAYDOWN | | | | 97,376 | 78,642 | | (78,642) | | (78,642) | | | | | | 2,544 | 09/25/2035 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | | |
| 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 |
| 31382S-GP-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 490 | | 01/01/2023 | PAYDOWN | | 206 | 206 | 213 | 220 | | (15) | | (15) | | 206 | | | | 1 | 04/01/2029 | 1.A |
| 31382S-GP-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 490 | | 03/01/2023 | PAYDOWN | | 415 | 415 | 429 | 444 | | (29) | | (29) | | 415 | | | | 6 | 04/01/2029 | 1.A |
| 31383P-2X-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5093 | | 01/01/2023 | PAYDOWN | | 138 | 138 | 140 | 139 | | (1) | | (1) | | 138 | | | | 1 | 09/01/2029 | 1.A |
| 31383P-2X-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5093 | | 03/01/2023 | PAYDOWN | | 279 | 279 | 283 | 281 | | (2) | | (2) | | 279 | | | | 4 | 09/01/2029 | 1.A |
| 31383R-FV-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 510 | | 01/01/2023 | PAYDOWN | | 51 | 51 | 50 | 50 | | 1 | | 1 | | 51 | | | | | 08/01/2029 | 1.A |
| 31383R-FV-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 510 | | 03/01/2023 | PAYDOWN | | 103 | 103 | 101 | 101 | | 2 | | 2 | | 103 | | | | 1 | 08/01/2029 | 1.A |
| 31385J-GG-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5456 | | 01/01/2023 | PAYDOWN | | 132 | 132 | 136 | 142 | | (10) | | (10) | | 132 | | | | 1 | 06/01/2032 | 1.A |
| 31385J-GG-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5456 | | 03/01/2023 | PAYDOWN | | 260 | 260 | 269 | 280 | | (20) | | (20) | | 260 | | | | 3 | 06/01/2032 | 1.A |
| 31386E-C4-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 560 | | 01/01/2023 | PAYDOWN | | 161 | 161 | 166 | 167 | | (6) | | (6) | | 161 | | | | 1 | 04/01/2031 | 1.A |
| 31386E-C4-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 560 | | 03/01/2023 | PAYDOWN | | 294 | 294 | 302 | 304 | | (11) | | (11) | | 294 | | | | 4 | 04/01/2031 | 1.A |
| 31386H-MR-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 563 | | 01/01/2023 | PAYDOWN | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 01/01/2031 | 1.A |
| 31386H-MR-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 563 | | 03/01/2023 | PAYDOWN | | 7 | 7 | 8 | 8 | | | | | | 7 | | | | | 01/01/2031 | 1.A |
| 31386M-ZB-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5678 | | 01/01/2023 | PAYDOWN | | 130 | 130 | 132 | 132 | | (3) | | (3) | | 130 | | | | 1 | 10/01/2030 | 1.A |
| 31386M-ZB-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5678 | | 03/01/2023 | PAYDOWN | | 339 | 339 | 345 | 345 | | (7) | | (7) | | 339 | | | | 4 | 10/01/2030 | 1.A |
| 31386P-UJ-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 569 | | 01/01/2023 | PAYDOWN | | 16 | 16 | 17 | 17 | | (1) | | (1) | | 16 | | | | | 01/01/2031 | 1.A |
| 31386P-UJ-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 569 | | 03/01/2023 | PAYDOWN | | 33 | 33 | 34 | 34 | | (1) | | (1) | | 33 | | | | 1 | 01/01/2031 | 1.A |
| 31386R-KK-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5709 | | 01/01/2023 | PAYDOWN | | 230 | 230 | 235 | 240 | | (10) | | (10) | | 230 | | | | 1 | 02/01/2031 | 1.A |
| 31386R-KK-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL#5709 | | 03/01/2023 | PAYDOWN | | 465 | 465 | 475 | 484 | | (20) | | (20) | | 465 | | | | 7 | 02/01/2031 | 1.A |
| 31389C-Q8-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6215 | | 01/01/2023 | PAYDOWN | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | | 12/01/2031 | 1.A |
| 31389C-Q8-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6215 | | 03/01/2023 | PAYDOWN | | 26 | 26 | 27 | 27 | | | | | | 26 | | | | | 12/01/2031 | 1.A |
| 3138W5-KA-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7 | | 01/01/2023 | PAYDOWN | | 71 | 71 | 71 | 71 | | | | | | 71 | | | | | 03/01/2043 | 1.A |
| 3138W5-KA-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7 | | 03/01/2023 | PAYDOWN | | 621 | 621 | 622 | 622 | | (2) | | (2) | | 621 | | | | 4 | 03/01/2043 | 1.A |
| 3138W6-GB-6 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AR8 | | 01/01/2023 | PAYDOWN | | 210 | 210 | 211 | 211 | | (1) | | (1) | | 210 | | | | 1 | 05/01/2043 | 1.A |
| 3138W6-GB-6 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AR8 | | 03/01/2023 | PAYDOWN | | 248 | 248 | 248 | 248 | | (1) | | (1) | | 248 | | | | 2 | 05/01/2043 | 1.A |
| 3138WM-XK-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT0 | | 01/01/2023 | PAYDOWN | | 151 | 151 | 151 | 151 | | | | | | 151 | | | | | 03/01/2043 | 1.A |
| 3138WM-XK-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT0 | | 03/01/2023 | PAYDOWN | | 443 | 443 | 445 | 445 | | (1) | | (1) | | 443 | | | | 3 | 03/01/2043 | 1.A |
| 3138WP-G2-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2 | | 01/01/2023 | PAYDOWN | | 627 | 627 | 628 | 628 | | (2) | | (2) | | 627 | | | | 2 | 04/01/2043 | 1.A |
| 3138WP-G2-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2 | | 03/01/2023 | PAYDOWN | | 1,518 | 1,518 | 1,522 | 1,523 | | (5) | | (5) | | 1,518 | | | | 10 | 04/01/2043 | 1.A |
| 3138WQ-A2-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2 | | 01/01/2023 | PAYDOWN | | 85 | 85 | 86 | 86 | | | | | | 85 | | | | | 05/01/2043 | 1.A |
| 3138WQ-A2-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2 | | 03/01/2023 | PAYDOWN | | 155 | 155 | 156 | 156 | | | | | | 155 | | | | 1 | 05/01/2043 | 1.A |
| 3138WQ-AY-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AT27 | | 01/01/2023 | PAYDOWN | | 266 | 266 | 267 | 267 | | (1) | | (1) | | 266 | | | | 1 | 05/01/2043 | 1.A |
| 3138WQ-AY-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AT27 | | 03/01/2023 | PAYDOWN | | 446 | 446 | 447 | 447 | | (1) | | (1) | | 446 | | | | 3 | 05/01/2043 | 1.A |
| 3138WT-RV-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5 | | 01/01/2023 | PAYDOWN | | 191 | 191 | 191 | 191 | | | | | | 191 | | | | | 06/01/2043 | 1.A |
| 3138WT-RV-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5 | | 03/01/2023 | PAYDOWN | | 133 | 133 | 133 | 133 | | | | | | 133 | | | | 1 | 06/01/2043 | 1.A |
| 3138WT-US-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5 | | 01/01/2023 | PAYDOWN | | 339 | 339 | 340 | 340 | | (1) | | (1) | | 339 | | | | 1 | 04/01/2043 | 1.A |
| 3138WT-US-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AT5 | | 03/01/2023 | PAYDOWN | | 342 | 342 | 343 | 343 | | (1) | | (1) | | 342 | | | | 2 | 04/01/2043 | 1.A |
| 3138X2-RR-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3 | | 01/01/2023 | PAYDOWN | | 173 | 173 | 173 | 173 | | | | | | 173 | | | | | 08/01/2043 | 1.A |
| 3138X2-RR-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3 | | 03/01/2023 | PAYDOWN | | 443 | 443 | 444 | 444 | | (1) | | (1) | | 443 | | | | 3 | 08/01/2043 | 1.A |
| 3138X2-YC-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3 | | 01/01/2023 | PAYDOWN | | 30 | 30 | 30 | 30 | | | | | | 30 | | | | | 07/01/2043 | 1.A |
| 3138X2-YC-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3 | | 03/01/2023 | PAYDOWN | | 162 | 162 | 163 | 163 | | | | | | 162 | | | | 1 | 07/01/2043 | 1.A |
| 31390K-CM-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 648 | | 01/01/2023 | PAYDOWN | | 38 | 38 | 39 | 38 | | | | | | 38 | | | | | 06/01/2032 | 1.A |
| 31390K-CM-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 648 | | 03/01/2023 | PAYDOWN | | 77 | 77 | 79 | 77 | | | | | | 77 | | | | 1 | 06/01/2032 | 1.A |
| 31390K-WQ-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 648 | | 01/01/2023 | PAYDOWN | | 365 | 365 | 378 | 385 | | (20) | | (20) | | 365 | | | | 2 | 08/01/2032 | 1.A |
| 31390K-WQ-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 648 | | 03/01/2023 | PAYDOWN | | 736 | 736 | 762 | 777 | | (40) | | (40) | | 736 | | | | 10 | 08/01/2032 | 1.A |
| 31390P-GK-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6519 | | 01/01/2023 | PAYDOWN | | 816 | 816 | 853 | 884 | | (69) | | (69) | | 816 | | | | 4 | 08/01/2032 | 1.A |
| 31390P-GK-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6519 | | 03/01/2023 | PAYDOWN | | 2,202 | 2,202 | 2,302 | 2,387 | | (185) | | (185) | | 2,202 | | | | 25 | 08/01/2032 | 1.A |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31391U-J2-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 677 | | 01/01/2023 | PAYDOWN | | 38 | 38 | 40 | 41 | | (3) | | (3) | | 38 | | | | | 01/01/2033 | 1.A |
| 31391U-J2-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 677 | | 03/01/2023 | PAYDOWN | | 77 | 77 | 81 | 82 | | (6) | | (6) | | 77 | | | | 1 | 01/01/2033 | 1.A |
| 31391W-5H-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 679 | | 03/01/2023 | PAYDOWN | | 292 | 292 | 301 | 303 | | (10) | | (10) | | 292 | | | | 2 | 04/01/2033 | 1.A |
| 31392C-KP-8 | FANNIE MAE FNMA_02-15 AGENCYCMO02-15 5 | | 01/25/2023 | PAYDOWN | | 8,359 | 8,359 | 8,425 | 8,359 | | | | | | 8,359 | | | | 35 | 04/25/2032 | 1.A |
| 31392C-KP-8 | FANNIE MAE FNMA_02-15 AGENCYCMO02-15 5 | | 03/25/2023 | PAYDOWN | | 2,258 | 2,258 | 2,276 | 2,258 | | | | | | 2,258 | | | | 24 | 04/25/2032 | 1.A |
| 31392F-P9-2 | FANNIE MAE FNMA_02-82 AGENCYCMO02-82 5 | | 01/25/2023 | PAYDOWN | | 1,123 | 1,123 | 1,124 | 1,123 | | | | | | 1,123 | | | | 5 | 12/25/2032 | 1.A |
| 31392F-P9-2 | FANNIE MAE FNMA_02-82 AGENCYCMO02-82 5 | | 03/25/2023 | PAYDOWN | | 2,626 | 2,626 | 2,627 | 2,626 | | | | | | 2,626 | | | | 27 | 12/25/2032 | 1.A |
| 31394A-E2-8 | FNMA SENIORAGENCYCMO04-69C 6.500% 05/2 | | 01/01/2023 | PAYDOWN | | 1,833 | 1,833 | 1,913 | 1,866 | | (33) | | (33) | | 1,833 | | | | 10 | 05/25/2033 | 1.A |
| 31394A-E2-8 | FNMA SENIORAGENCYCMO04-69C 6.500% 05/2 | | 03/01/2023 | PAYDOWN | | 3,736 | 3,736 | 3,898 | 3,802 | | (66) | | (66) | | 3,736 | | | | 50 | 05/25/2033 | 1.A |
| 31396X-QJ-6 | FANNIE MAE FNMA_07-89 AGENCYCMO07-89 5 | | 01/25/2023 | PAYDOWN | | 2,080 | 2,080 | 2,069 | 2,072 | | 8 | | 8 | | 2,080 | | | | 9 | 09/25/2037 | 1.A |
| 31396X-QJ-6 | FANNIE MAE FNMA_07-89 AGENCYCMO07-89 5 | | 03/25/2023 | PAYDOWN | | 4,398 | 4,398 | 4,374 | 4,382 | | 17 | | 17 | | 4,398 | | | | 47 | 09/25/2037 | 1.A |
| 31397L-TB-5 | FNMA SENIORAGENCYCMO08-49C 5.000% 04/2 | | 01/01/2023 | PAYDOWN | | 4,126 | 4,126 | 4,328 | 4,346 | | (220) | | (220) | | 4,126 | | | | 17 | 04/25/2038 | 1.A |
| 31397L-TB-5 | FNMA SENIORAGENCYCMO08-49C 5.000% 04/2 | | 03/01/2023 | PAYDOWN | | 4,884 | 4,884 | 5,123 | 5,144 | | (260) | | (260) | | 4,884 | | | | 49 | 04/25/2038 | 1.A |
| 31400J-PF-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 689 | | 01/01/2023 | PAYDOWN | | 22 | 22 | 22 | 22 | | (1) | | (1) | | 22 | | | | | 05/01/2033 | 1.A |
| 31400J-PF-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 689 | | 03/01/2023 | PAYDOWN | | 44 | 44 | 45 | 45 | | (2) | | (2) | | 44 | | | | | 05/01/2033 | 1.A |
| 31400J-SJ-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6891 | | 01/01/2023 | PAYDOWN | | 40 | 40 | 41 | 41 | | (1) | | (1) | | 40 | | | | | 02/01/2033 | 1.A |
| 31400J-SJ-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6891 | | 03/01/2023 | PAYDOWN | | 126 | 126 | 130 | 131 | | (5) | | (5) | | 126 | | | | 1 | 02/01/2033 | 1.A |
| 31400Q-TN-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6945 | | 01/01/2023 | PAYDOWN | | 139 | 139 | 140 | 140 | | (1) | | (1) | | 139 | | | | 1 | 04/01/2033 | 1.A |
| 31400Q-TN-3 | FEDERAL NATIONAL MORTGAGE ASSO POOL#6945 | | 03/01/2023 | PAYDOWN | | 130 | 130 | 131 | 131 | | (1) | | (1) | | 130 | | | | 2 | 04/01/2033 | 1.A |
| 31400R-NT-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 695 | | 01/01/2023 | PAYDOWN | | 196 | 196 | 209 | 221 | | (25) | | (25) | | 196 | | | | 1 | 02/01/2033 | 1.A |
| 31400R-NT-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 695 | | 03/01/2023 | PAYDOWN | | 394 | 394 | 419 | 444 | | (50) | | (50) | | 394 | | | | 6 | 02/01/2033 | 1.A |
| 31400T-B2-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 696 | | 01/01/2023 | PAYDOWN | | 53 | 53 | 53 | 53 | | | | | | 53 | | | | | 05/01/2033 | 1.A |
| 31400T-B2-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 696 | | 03/01/2023 | PAYDOWN | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | | 05/01/2033 | 1.A |
| 31401B-NS-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 703 | | 01/01/2023 | PAYDOWN | | 181 | 181 | 183 | 183 | | (1) | | (1) | | 181 | | | | 1 | 04/01/2033 | 1.A |
| 31401B-NS-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 703 | | 03/01/2023 | PAYDOWN | | 366 | 366 | 369 | 368 | | (3) | | (3) | | 366 | | | | 4 | 04/01/2033 | 1.A |
| 31401N-4U-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 713 | | 03/01/2023 | PAYDOWN | | 973 | 973 | 1,009 | 1,027 | | (54) | | (54) | | 973 | | | | 8 | 09/01/2033 | 1.A |
| 31402C-PL-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL#7250 | | 03/01/2023 | PAYDOWN | | 655 | 655 | 674 | 677 | | (23) | | (23) | | 655 | | | | 5 | 11/01/2033 | 1.A |
| 31402C-U6-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#7252 | | 03/01/2023 | PAYDOWN | | 186 | 186 | 192 | 193 | | (6) | | (6) | | 186 | | | | 2 | 03/01/2034 | 1.A |
| 31402E-AQ-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 726 | | 01/01/2023 | PAYDOWN | | 48 | 48 | 50 | 50 | | (2) | | (2) | | 48 | | | | | 07/01/2033 | 1.A |
| 31402E-AQ-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 726 | | 03/01/2023 | PAYDOWN | | 97 | 97 | 100 | 101 | | (4) | | (4) | | 97 | | | | 1 | 07/01/2033 | 1.A |
| 31402K-CE-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#7309 | | 01/01/2023 | PAYDOWN | | 204 | 204 | 210 | 210 | | (7) | | (7) | | 204 | | | | 1 | 08/01/2033 | 1.A |
| 31402K-CE-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#7309 | | 03/01/2023 | PAYDOWN | | 41 | 41 | 42 | 42 | | (1) | | (1) | | 41 | | | | | 08/01/2033 | 1.A |
| 31402R-UN-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 735 | | 03/01/2023 | PAYDOWN | | 613 | 613 | 639 | 650 | | (36) | | (36) | | 613 | | | | 6 | 02/01/2035 | 1.A |
| 31403F-JW-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 747 | | 01/01/2023 | PAYDOWN | | 2,052 | 2,052 | 2,068 | 2,062 | | (11) | | (11) | | 2,052 | | | | 9 | 10/01/2033 | 1.A |
| 31403F-JW-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 747 | | 03/01/2023 | PAYDOWN | | 3,253 | 3,253 | 3,280 | 3,270 | | (17) | | (17) | | 3,253 | | | | 37 | 10/01/2033 | 1.A |
| 31404M-6Q-6 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 773 | | 01/01/2023 | PAYDOWN | | 49 | 49 | 48 | 48 | | 1 | | 1 | | 49 | | | | | 06/01/2034 | 1.A |
| 31404M-6Q-6 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 773 | | 03/01/2023 | PAYDOWN | | 63 | 63 | 61 | 61 | | 1 | | 1 | | 63 | | | | 1 | 06/01/2034 | 1.A |
| 31405A-TY-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 783 | | 01/01/2023 | PAYDOWN | | 421 | 421 | 413 | 414 | | 7 | | 7 | | 421 | | | | 2 | 06/01/2034 | 1.A |
| 31405A-TY-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 783 | | 03/01/2023 | PAYDOWN | | 863 | 863 | 846 | 849 | | 14 | | 14 | | 863 | | | | 10 | 06/01/2034 | 1.A |
| 31408E-G5-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 849 | | 01/01/2023 | PAYDOWN | | 153 | 153 | 148 | 147 | | 6 | | 6 | | 153 | | | | 1 | 01/01/2036 | 1.A |
| 31408E-G5-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 849 | | 03/01/2023 | PAYDOWN | | 309 | 309 | 299 | 297 | | 12 | | 12 | | 309 | | | | 4 | 01/01/2036 | 1.A |
| 3140KC-WV-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5 | | 01/01/2023 | PAYDOWN | | 6,671 | 6,671 | 6,957 | 6,995 | | (324) | | (324) | | 6,671 | | | | 14 | 04/01/2050 | 1.A |
| 3140KC-WV-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5 | | 03/01/2023 | PAYDOWN | | 184,048 | 184,048 | 191,928 | 192,980 | | (8,932) | | (8,932) | | 184,048 | | | | 1,136 | 04/01/2050 | 1.A |
| 3140KT-TW-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# B07 | | 01/01/2023 | PAYDOWN | | 1,892 | 1,892 | 1,852 | 1,855 | | 37 | | 37 | | 1,892 | | | | 2 | 03/01/2051 | 1.A |
| 3140KT-TW-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# B07 | | 03/01/2023 | PAYDOWN | | 5,672 | 5,672 | 5,554 | 5,562 | | 109 | | 109 | | 5,672 | | | | 19 | 03/01/2051 | 1.A |
| 3140KT-TY-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# B07 | | 01/01/2023 | PAYDOWN | | 2,205 | 2,205 | 2,220 | 2,219 | | (15) | | (15) | | 2,205 | | | | 4 | 03/01/2051 | 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 |
| 3140KT-TY-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# BO7 | | 03/01/2023 | PAYDOWN | | 6,468 | 6,468 | 6,512 | 6,510 | | (43) | | (43) | | 6,468 | | | | 25 | 03/01/2051 | 1.A |
| 3140KT-XT-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ78 | | 01/01/2023 | PAYDOWN | | 4,742 | 4,742 | 4,894 | 4,876 | | (134) | | (134) | | 4,742 | | | | 8 | 11/01/2050 | 1.A |
| 3140KT-XT-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL#BQ78 | | 03/01/2023 | PAYDOWN | | 11,500 | 11,500 | 11,868 | 11,825 | | (325) | | (325) | | 11,500 | | | | 48 | 11/01/2050 | 1.A |
| 3140L3-QQ-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# BR4 | | 01/01/2023 | PAYDOWN | | 3,005 | 3,005 | 3,114 | 3,104 | | (99) | | (99) | | 3,005 | | | | 5 | 02/01/2051 | 1.A |
| 3140L3-QQ-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# BR4 | | 03/01/2023 | PAYDOWN | | 5,731 | 5,731 | 5,939 | 5,920 | | (189) | | (189) | | 5,731 | | | | 24 | 02/01/2051 | 1.A |
| 3140X4-7L-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL#FM17 | | 01/01/2023 | PAYDOWN | | 4,038 | 4,038 | 4,373 | 4,616 | | (577) | | (577) | | 4,038 | | | | 12 | 09/01/2049 | 1.A |
| 3140X4-7L-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL#FM17 | | 03/01/2023 | PAYDOWN | | 7,727 | 7,727 | 8,366 | 8,831 | | (1,105) | | (1,105) | | 7,727 | | | | 56 | 09/01/2049 | 1.A |
| 3140X9-SL-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5 | | 01/01/2023 | PAYDOWN | | 1,863 | 1,863 | 1,994 | 2,036 | | (173) | | (173) | | 1,863 | | | | 5 | 01/01/2050 | 1.A |
| 3140X9-SL-0 | FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5 | | 03/01/2023 | PAYDOWN | | 4,026 | 4,026 | 4,308 | 4,399 | | (373) | | (373) | | 4,026 | | | | 30 | 01/01/2050 | 1.A |
| 31410F-Z9-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#8882 | | 01/01/2023 | PAYDOWN | | 1,544 | 1,544 | 1,704 | 1,841 | | (297) | | (297) | | 1,544 | | | | 8 | 03/01/2037 | 1.A |
| 31410F-Z9-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#8882 | | 03/01/2023 | PAYDOWN | | 3,994 | 3,994 | 4,407 | 4,763 | | (769) | | (769) | | 3,994 | | | | 49 | 03/01/2037 | 1.A |
| 31410G-NB-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 888 | | 01/01/2023 | PAYDOWN | | 521 | 521 | 521 | 521 | | | | | | 521 | | | | 3 | 10/01/2037 | 1.A |
| 31410G-NB-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 888 | | 03/01/2023 | PAYDOWN | | 1,634 | 1,634 | 1,634 | 1,634 | | 1 | | 1 | | 1,634 | | | | 19 | 10/01/2037 | 1.A |
| 31412N-SL-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL#9303 | | 03/01/2023 | PAYDOWN | | 226 | 226 | 238 | 249 | | (23) | | (23) | | 226 | | | | 2 | 12/01/2038 | 1.A |
| 31413U-TQ-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#9560 | | 01/01/2023 | PAYDOWN | | 232 | 232 | 244 | 249 | | (17) | | (17) | | 232 | | | | 1 | 12/01/2037 | 1.A |
| 31413U-TQ-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#9560 | | 03/01/2023 | PAYDOWN | | 48 | 48 | 51 | 52 | | (4) | | (4) | | 48 | | | | 1 | 12/01/2037 | 1.A |
| 31416B-VH-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 995 | | 01/01/2023 | PAYDOWN | | 217 | 217 | 224 | 227 | | (9) | | (9) | | 217 | | | | 1 | 12/01/2034 | 1.A |
| 31416B-VH-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# 995 | | 03/01/2023 | PAYDOWN | | 389 | 389 | 400 | 405 | | (16) | | (16) | | 389 | | | | 4 | 12/01/2034 | 1.A |
| 31417E-ZA-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AB79 | | 01/01/2023 | PAYDOWN | | 34 | 34 | 34 | 34 | | | | | | 34 | | | | | 02/01/2043 | 1.A |
| 31417E-ZA-2 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AB79 | | 03/01/2023 | PAYDOWN | | 138 | 138 | 138 | 138 | | | | | | 138 | | | | 1 | 02/01/2043 | 1.A |
| 31417F-VB-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8 | | 01/01/2023 | PAYDOWN | | 1,686 | 1,686 | 1,727 | 1,726 | | (40) | | (40) | | 1,686 | | | | 4 | 03/01/2043 | 1.A |
| 31417F-VB-1 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8 | | 03/01/2023 | PAYDOWN | | 3,145 | 3,145 | 3,222 | 3,220 | | (75) | | (75) | | 3,145 | | | | 20 | 03/01/2043 | 1.A |
| 31417G-TQ-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9 | | 01/01/2023 | PAYDOWN | | 47 | 47 | 47 | 47 | | | | | | 47 | | | | | 06/01/2043 | 1.A |
| 31417G-TQ-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9 | | 03/01/2023 | PAYDOWN | | 277 | 277 | 278 | 278 | | (1) | | (1) | | 277 | | | | 2 | 06/01/2043 | 1.A |
| 31418M-A2-8 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0 | | 03/01/2023 | PAYDOWN | | 896 | 896 | 934 | 950 | | (53) | | (53) | | 896 | | | | 8 | 08/01/2037 | 1.A |
| 31418M-VX-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0 | | 01/01/2023 | PAYDOWN | | 14 | 14 | 15 | 14 | | | | | | 14 | | | | | 02/01/2024 | 1.A |
| 31418M-VX-7 | FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0 | | 03/01/2023 | PAYDOWN | | 11 | 11 | 12 | 11 | | | | | | 11 | | | | | 02/01/2024 | 1.A |
| 31418T-XF-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AD60 | | 01/01/2023 | PAYDOWN | | 43 | 43 | 45 | 44 | | (1) | | (1) | | 43 | | | | | 05/01/2025 | 1.A |
| 31418T-XF-9 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AD60 | | 03/01/2023 | PAYDOWN | | 93 | 93 | 97 | 94 | | (2) | | (2) | | 93 | | | | 1 | 05/01/2025 | 1.A |
| 31418U-2M-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AD70 | | 03/01/2023 | PAYDOWN | | 932 | 932 | 976 | 948 | | (16) | | (16) | | 932 | | | | 7 | 06/01/2025 | 1.A |
| 31419A-BJ-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AE00 | | 01/01/2023 | PAYDOWN | | 7,416 | 7,416 | 7,933 | 7,580 | | (163) | | (163) | | 7,416 | | | | 31 | 06/01/2025 | 1.A |
| 31419A-BJ-5 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AE00 | | 03/01/2023 | PAYDOWN | | 11,134 | 11,134 | 11,910 | 11,379 | | (245) | | (245) | | 11,134 | | | | 116 | 06/01/2025 | 1.A |
| 31419A-HL-4 | FEDERAL NATIONAL MORTGAGE ASSO POOL#AE02 | | 03/01/2023 | PAYDOWN | | 1,038 | 1,038 | 1,087 | 1,055 | | (17) | | (17) | | 1,038 | | | | 9 | 08/01/2025 | 1.A |
| 93978T-S6-7 | WASHINGTON STATE HOUSING FINAN MUNIBNDRE | | 03/20/2023 | REDEMPTION 0.0000 | | | 163,000 | 10,323 | 9,299 | | (9,299) | | (9,299) | | | | | | 197 | 12/20/2035 | 2.A FE |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 645,329 | 883,369 | 778,975 | 761,987 | | (116,663) | | (116,663) | | 645,329 | | | | 7,022 | XXX | XXX |
| 004421-MG-5 | ACE_04-HE2 ABS05-HE2 5.865% 04/25/35 | | 03/27/2023 | PAYDOWN | | 42,367 | 42,367 | 36,210 | 40,689 | | 1,678 | | 1,678 | | 42,367 | | | | 288 | 04/25/2035 | 1.A FM |
| 00868P-AA-3 | AHOLD LEASE SERIES 2001-A-2 PA SECURED C | | 01/27/2023 | REDEMPTION 100.0000 | | 313,223 | 313,223 | 394,661 | 333,495 | | (20,273) | | (20,273) | | 313,223 | | | | 13,893 | 01/02/2025 | 2.B FE |
| 03072S-QC-2 | AMERIQUEST MORTGAGE SECURITIES ABS04-R3 | | 03/27/2023 | PAYDOWN | | 6,372 | 6,372 | 6,101 | 6,301 | | 71 | | 71 | | 6,372 | | | | 40 | 05/25/2034 | 1.A FM |
| 03464J-AC-5 | AOMT_21-7 WHOLECMO21-7144A 2.337% 10/2 | | 03/01/2023 | PAYDOWN | | 154,102 | 154,102 | 154,100 | 154,100 | | 1 | | 1 | | 154,102 | | | | 599 | 10/25/2066 | 1.F FE |
| 03464N-AA-0 | AOMT_18-3 SENIOR WHOLE_CMO _18-3 144A | | 02/01/2023 | PAYDOWN | | 15,418 | 15,418 | 15,418 | 15,418 | | | | | | 15,418 | | | | 75 | 09/25/2048 | 1.A |
| 03464N-AB-8 | AOMT_18-3 SENIOR WHOLE_CMO _18-3 144A | | 02/01/2023 | PAYDOWN | | 15,955 | 15,955 | 15,955 | 15,955 | | | | | | 15,955 | | | | 79 | 09/25/2048 | 1.A |
| 05552U-AC-8 | BINOM_21-INV1 WHOLECMO21-INV1144A 2.62 | | 03/01/2023 | PAYDOWN | | 153,301 | 153,301 | 153,300 | 153,300 | | 1 | | 1 | | 153,301 | | | | 666 | 06/25/2056 | 1.F FE |
| 059497-BW-6 | BANC OF AMERICA COMMERCIAL MOR SENIORSEN | | 03/01/2023 | PAYDOWN | | | | 811 | | | | | | | | | | | 13 | 01/15/2049 | 6. FE |
| 06744U-AD-3 | BARC_21-NQM1-M1 SENIORWHOLECMO21-1144A | | 03/01/2023 | PAYDOWN | | 100,368 | 100,368 | 100,367 | 100,367 | | 2 | | 2 | | 100,368 | | | | 308 | 09/25/2051 | 1.F FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP 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 |
| 07383F-6S-2 | BEAR STERNS COMM MOR SEC SENIORCMBS05-PW | | 03/01/2023 | PAYDOWN | | | | 31 | | | | | | | | | | | 2 | 06/11/2041 | 6. FE |
| 07388N-AX-4 | BSCMS_06-T24 SENIORCMBS06-T24144A 1.05 | | 03/01/2023 | PAYDOWN | | | | 395 | 1 | 877 | (877) | | | | | | | | 29 | 10/12/2041 | 6. FE |
| 12489W-MZ-4 | CBASS SUBABS05-CB5 3.226% 08/25/35 | | 03/27/2023 | PAYDOWN | | 67,269 | 67,269 | 60,269 | 65,807 | | 1,463 | | 1,463 | | 67,269 | | | | 395 | 08/25/2035 | 1.A FM |
| 12510H-AB-6 | CAUTO_20-1A SENIOR ABS_ABS _20-1 144A | | 03/15/2023 | PAYDOWN | | 5,813 | 5,813 | 5,812 | 5,813 | | 1 | | 1 | | 5,813 | | | | 30 | 02/15/2050 | 1.A FE |
| 12510H-AD-2 | CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2 | | 03/15/2023 | PAYDOWN | | 944 | 944 | 944 | 944 | | | | | | 944 | | | | 5 | 02/15/2050 | 1.E FE |
| 12515B-AF-5 | CD_19-CD8 SENIORCMBS19-CD8 1.403% 08/1 | | 03/01/2023 | PAYDOWN | | | | 5,408 | 3,559 | | (3,559) | | (3,559) | | | | | | 114 | 08/15/2057 | 1.A FE |
| 12532B-AH-0 | CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.80 | | 03/01/2023 | PAYDOWN | | | | 6,214 | 2,466 | | (2,466) | | (2,466) | | | | | | 67 | 12/10/2054 | 1.A FE |
| 12591U-AG-8 | COMM MORTGAGE TRUST COMM_14-UB SENIORCMB | | 03/01/2023 | PAYDOWN | | | | 1,999 | 137 | | (137) | | (137) | | | | | | 38 | 03/10/2047 | 1.A FE |
| 12592P-BG-7 | COMM_14-UBS6 SENIORCMBS14-UBS6 0.981% | | 03/01/2023 | PAYDOWN | | | | 6,000 | 1,096 | | (1,096) | | (1,096) | | | | | | 144 | 12/12/2047 | 1.A FE |
| 12625K-AD-7 | COMM MORTGAGE TRUST COMM_13-CR LCFCRUTSE | | 01/01/2023 | PAYDOWN | | | | | | | | | | | | | | | (13) | 06/10/2046 | 1.A |
| 126659-AA-9 | CVS PASSTHROUGH TRUST SECURED CORP_BND 1 | | 03/10/2023 | REDEMPTION 100.0000 | | 61,454 | 61,454 | 82,399 | 73,272 | | (11,818) | | (11,818) | | 61,454 | | | | 858 | 07/10/2031 | 2.B FE |
| 12665U-AA-2 | CVS HEALTH CORP SECURED CORP_BND 144A | | 03/10/2023 | REDEMPTION 100.0000 | | 69,233 | 69,233 | 69,341 | 69,233 | | | | | | 69,233 | | | | 543 | 01/10/2036 | 2.B FE |
| 13033D-AF-2 | CAHF_21-1 ABS21-1 0.797% 11/20/35 | | 03/01/2023 | PAYDOWN | | | | 4,286 | 3,808 | | (3,808) | | (3,808) | | | | | | 83 | 11/20/2035 | 2.A FE |
| 172967-AR-2 | CITIGROUPINC SENIOR CORP_BND 6.625% 01 | | 02/21/2023 | CITICORP SECURITIES MARKETS | | 33,358 | 31,000 | 37,920 | 34,660 | | (100) | | (100) | | 34,560 | | (1,202) | (1,202) | 1,240 | 01/15/2028 | 1.G FE |
| 17307G-UV-8 | CMLTI_2005-5 ABS05-OP4 5.775% 07/25/35 | | 03/27/2023 | PAYDOWN | | 71,043 | 71,043 | 66,070 | 70,177 | | 867 | | 867 | | 71,043 | | | | 402 | 07/25/2035 | 1.A FM |
| 20030N-DU-2 | COMCAST CORPORATION SENIOR CORP_BND 2. | | 02/16/2023 | MORGAN STANLEY & CO. INC | | 514,550 | 806,000 | 575,024 | 576,619 | | 432 | | 432 | | 577,051 | | (62,500) | (62,500) | 7,233 | 11/01/2056 | 1.G FE |
| 20826F-BD-7 | CONOCOPHILLIPS CO SENIOR CORP_BND 4.02 | | 03/07/2023 | JEFFRIES & CO. INC. | | 8,200,551 | 10,300,000 | 10,523,341 | 10,522,503 | | (46) | | (46) | | 10,522,456 | | (2,321,905) | (2,321,905) | 200,378 | 03/15/2062 | 1.F FE |
| 23312V-AG-1 | DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB | | 03/01/2023 | PAYDOWN | | | | 6,685 | 2,230 | | (2,230) | | (2,230) | | | | | | 140 | 08/12/2049 | 1.A FE |
| 233835-AQ-0 | MERCEDES-BENZFINANCENORTHAM SENIOR CORP_ | | 02/16/2023 | TORONTO DOMINION SECURITIES IN | | 7,663,252 | 6,139,000 | 6,970,529 | 6,733,072 | | (7,830) | | (7,830) | | 6,725,242 | | 938,010 | 938,010 | 308,741 | 01/18/2031 | 1.G FE |
| 24381J-AB-3 | DRMT_21-4 WHOLECMO21-4144A 2.085% 11/2 | | 03/01/2023 | PAYDOWN | | 56,226 | 56,226 | 56,226 | 56,226 | | | | | | 56,226 | | | | 181 | 11/26/2066 | 1.C FE |
| 24381J-AC-1 | DRMT_21-4 WHOLECMO21-4144A 2.239% 11/2 | | 03/01/2023 | PAYDOWN | | 78,045 | 78,045 | 78,045 | 78,045 | | | | | | 78,045 | | | | 270 | 11/26/2066 | 1.F FE |
| 24702C-AA-2 | DELL EQUIPMENT FINANCE TRUST D ABS22-214 | | 03/22/2023 | PAYDOWN | | 1,134,561 | 1,134,561 | 1,134,561 | 1,134,561 | | | | | | 1,134,561 | | | | 5,579 | 07/24/2023 | 1.D FE |
| 269330-AA-4 | ENERGY EFFICIENT EQUITY INC E3 ABS19-114 | | 03/20/2023 | PAYDOWN | | 24,454 | 24,454 | 24,454 | 24,454 | | 1 | | 1 | | 24,454 | | | | 7 | 09/20/2055 | 1.A FE |
| 28932M-AA-3 | ELM ROAD GENERATING STATION SU SENIOR CO | | 02/11/2023 | REDEMPTION 100.0000 | | 142,098 | 142,098 | 142,098 | 142,098 | | | | | | 142,098 | | | | 3,701 | 02/11/2030 | 1.F FE |
| 29365T-AM-6 | ENTERGY TEXAS INC SECURED CORP_BND 5.0 | | 03/14/2023 | DIRECT | | 2,387,217 | 2,500,000 | 2,490,505 | 2,490,553 | | 127 | | 127 | | 2,490,680 | | (103,464) | (103,464) | 74,653 | 09/15/2052 | 1.G FE |
| 31659T-DV-4 | FMIC ABS05-2 5.580% 12/25/35 | | 03/27/2023 | PAYDOWN | | 4,630 | 4,630 | 3,509 | 4,366 | | 265 | | 265 | | 4,630 | | | | 24 | 12/25/2035 | 1.A FM |
| 32027N-LA-7 | FFML ABS04-F7 5.715% 09/25/34 | | 03/27/2023 | PAYDOWN | | 21,018 | 21,018 | 19,355 | 20,684 | | 333 | | 333 | | 21,018 | | | | 183 | 09/25/2034 | 1.A FM |
| 33853H-BD-2 | FSMT_21-13IN WHOLECMO21-13IN144A 3.367 | | 03/01/2023 | PAYDOWN | | 17,358 | 17,358 | 17,124 | 17,134 | | 224 | | 224 | | 17,358 | | | | 98 | 12/25/2051 | 3.A |
| 35042P-AA-8 | FOUNDATION FINANCE TRUST FFIN SENIORABS2 | | 03/15/2023 | PAYDOWN | | 356,175 | 356,175 | 356,166 | 356,167 | | 8 | | 8 | | 356,175 | | | | 1,279 | 01/15/2042 | 1.D FE |
| 362341-GM-5 | GSR MORTGAGE LOAN TRUST GSR_05 SUBABS05- | | 03/27/2023 | PAYDOWN | | 22,927 | 22,927 | 18,055 | 22,221 | | 707 | | 707 | | 22,927 | | | | 150 | 08/25/2035 | 1.A FM |
| 36253B-AW-3 | GS MORTGAGE SECURITIES TRUST G SENIORSEN | | 03/01/2023 | PAYDOWN | | | | 3,035 | 195 | | (195) | | (195) | | | | | | 65 | 06/10/2047 | 1.A FE |
| 36263U-AQ-2 | GSMS_21-GSA3 SUB_CMBS _21-GSA3 144A 1. | | 03/01/2023 | PAYDOWN | | | | 6,128 | 5,481 | | (5,481) | | (5,481) | | | | | | 131 | 12/15/2054 | 1.A FE |
| 36264F-AK-7 | GSK CONSUMER HEALTHCARE CAPITA SENIORCOR | | 01/01/2023 | TAX FREE EXCHANGE | | 1,808,164 | 2,000,000 | 1,808,164 | 1,856,266 | | (48,102) | | (48,102) | | 1,808,164 | | | | 7,125 | 03/24/2027 | 2.B FE |
| 36264F-AM-3 | GSK CONSUMER HEALTHCARE CAPITA SENIORCOR | | 01/01/2023 | TAX FREE EXCHANGE | | 6,756,956 | 8,000,000 | 6,756,956 | 6,835,574 | | (78,618) | | (78,618) | | 6,756,956 | | | | 30,611 | 03/24/2032 | 2.B FE |
| 38082J-AA-7 | GLDN_16-2A ABS16-2A 3.160% 09/20/47 | | 03/20/2023 | PAYDOWN | | 4,512 | 4,512 | 4,512 | 4,512 | | | | | | 4,512 | | | | 71 | 09/20/2047 | 1.A FE |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC/THE SENIOR CORP_ | | 01/22/2023 | MATURITY | | 2,300,000 | 2,300,000 | 2,209,058 | 2,299,309 | | 691 | | 691 | | 2,300,000 | | | | 41,688 | 01/22/2023 | 2.A FE |
| 38218D-AA-7 | GOODGREEN TRUST GOODG_19-1A ABS_ABS _19- | | 03/15/2023 | PAYDOWN | | 65,164 | 65,164 | 65,144 | 65,145 | | 19 | | 19 | | 65,164 | | | | | 10/15/2054 | 1.C FE |
| 38381D-ET-3 | GNMA_21-88 SENIORCMBS21-88 0.787% 04/1 | | 02/01/2023 | PAYDOWN | | | | 17,899 | 14,708 | | (14,708) | | (14,708) | | | | | | 210 | 04/16/2063 | 1.A FE |
| 38381D-ET-3 | GNMA_21-88 SENIORCMBS21-88 0.787% 04/1 | | 03/01/2023 | PAYDOWN | | | | 8,998 | 7,394 | | (7,394) | | (7,394) | | | | | | 211 | 04/16/2063 | 1.A |
| 42770A-AA-5 | HERO_21-1A ABS21-1A144A 2.240% 09/20/5 | | 03/20/2023 | PAYDOWN | | 35,108 | 35,108 | 35,123 | 35,123 | | (15) | | (15) | | 35,108 | | | | 18 | 09/20/2051 | 1.A FE |
| 42770R-AA-8 | HERO _14-1A ABS14-1A144A 4.750% 09/20/ | | 03/20/2023 | PAYDOWN | | 12,478 | 12,478 | 13,008 | 12,857 | | (379) | | (379) | | 12,478 | | | | 296 | 09/20/2038 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 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 |
| 42770U-AA-1 | HERO_15-2A ABS_ABS _15-2A 144A 3.990% | | 03/20/2023 | PAYDOWN | | 5,147 | 5,147 | 5,256 | 5,266 | | (119) | | (119) | | 5,147 | | | | 3 | 09/20/2040 | 1.A FE |
| 437084-JU-1 | HOME EQUITY ASSET TRUST HEAT_0 ABS05-2 | | 03/27/2023 | PAYDOWN | | 18,448 | 18,448 | 16,707 | 18,397 | | 51 | | 51 | | 18,448 | | | | 155 | 07/25/2035 | 1.A FM |
| 43730X-AE-4 | HPA_21-3 SUBSENIORCMBS21-3144A 3.198% | | 02/01/2023 | PAYDOWN | | 5,531 | 5,531 | 5,531 | 5,531 | | | | | | 5,531 | | | | 19 | 01/17/2041 | 2.B FE |
| 43732V-AG-1 | HOME PARTNERS OF AMERICA TRUST SENIORCMB | | 03/01/2023 | PAYDOWN | | 69,690 | 69,690 | 69,689 | 69,689 | | 1 | | 1 | | 69,690 | | | | 305 | 12/17/2026 | 2.B FE |
| 459200-GS-4 | INTERNATIONAL BUSINESS MACHINE SENIOR CO | | 02/28/2023 | VARIOUS | | 10,271,027 | 10,278,000 | 8,514,392 | 8,712,602 | | 9,176 | | 9,176 | | 8,721,778 | | 1,549,249 | 1,549,249 | 146,588 | 11/30/2039 | 1.G FE |
| 46625Y-JP-9 | JPMCC_05-CB11 SENIORCMBS05-CB11144A 0. | | 03/01/2023 | PAYDOWN | | | | 222 | | | | | | | | | | | 8 | 08/12/2037 | 6. FE |
| 52607B-AA-1 | LBZZ_21-1A ABS21-1A144A 1.460% 06/15/2 | | 03/15/2023 | PAYDOWN | | 127,141 | 127,141 | 127,131 | 127,133 | | 8 | | 8 | | 127,141 | | | | 309 | 06/15/2026 | 1.E FE |
| 55312Y-BD-3 | MERRILL LYNCH/COUNTRYWIDE COMM SENIORSEN | | 03/01/2023 | PAYDOWN | | | | 1 | | | | | | | | | | | | 08/12/2048 | 6. FE |
| 56585A-AF-9 | MARATHON PETROLEUM CORP SENIOR CORP_BND | | 03/07/2023 | CITICORP SECURITIES MARKETS | | 8,830,565 | 8,500,000 | 8,435,551 | 8,442,554 | | 865 | | 865 | | 8,443,419 | | 387,146 | 387,146 | 288,528 | 03/01/2041 | 2.B FE |
| 61690Y-BV-3 | MORGAN STANLEY CAPITAL I TRUST SENIORCMB | | 03/01/2023 | PAYDOWN | | | | 14,547 | 5,214 | | (5,214) | | (5,214) | | | | | | 315 | 11/15/2049 | 1.A FE |
| 61763M-AG-5 | MSBAM_14-C16 SENIORSENIORCMBS14-C16 0. | | 03/01/2023 | PAYDOWN | | | | 2,534 | 149 | | (149) | | (149) | | | | | | 49 | 06/15/2047 | 1.A FE |
| 61766R-BA-3 | MORGAN STANLEY BAML TRUST MSBA SENIORSEN | | 03/01/2023 | PAYDOWN | | | | 16,610 | 5,860 | | (5,860) | | (5,860) | | | | | | 363 | 11/15/2049 | 1.A FE |
| 61913P-AS-1 | MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1 | | 03/25/2023 | PAYDOWN | | 1,117 | 1,117 | 1,040 | 1,076 | | 41 | | 41 | | 1,117 | | | | 10 | 02/25/2035 | 1.A FM |
| 64829L-AA-6 | NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL | | 03/01/2023 | PAYDOWN | | 24,945 | 24,945 | 24,749 | 24,782 | | 164 | | 164 | | 24,945 | | | | 159 | 11/25/2056 | 1.A |
| 64830G-AB-2 | NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL | | 03/01/2023 | PAYDOWN | | 9,216 | 9,216 | 9,234 | 9,229 | | (13) | | (13) | | 9,216 | | | | 58 | 12/25/2057 | 1.A |
| 65246P-AD-3 | NEWZ21-1 WHOLECMO21-1144A 6.017% 05/25 | | 03/25/2023 | PAYDOWN | | 712,903 | 712,903 | 712,903 | 712,903 | | | | | | 712,903 | | | | 10,075 | 05/25/2055 | 2.B FE |
| 67108F-AN-6 | OZLM FUNDING LTD OZLMF_13-4A SENIORABS13 | | 01/23/2023 | PAYDOWN | | 483,497 | 483,497 | 483,497 | 483,497 | | | | | | 483,497 | | | | 6,813 | 10/22/2030 | 1.A FE |
| 67109U-AS-1 | OZLM LTD OZLM_15-11A SENIORABS15-11A144A | | 01/30/2023 | PAYDOWN | | 16,635 | 16,635 | 16,635 | 16,635 | | | | | | 16,635 | | | | 238 | 10/30/2030 | 1.A FE |
| 69376B-AA-4 | PACEF_20-1A ABS20 3.000% 09/20/55 | | 03/20/2023 | PAYDOWN | | 80,138 | 80,138 | 80,799 | 80,774 | | (636) | | (636) | | 80,138 | | | | 52 | 09/20/2055 | 1.A FE |
| 70069F-FL-6 | PARK PLACE SECURITIES INC PPSI MEZZANINA | | 03/27/2023 | PAYDOWN | | 35,951 | 35,951 | 35,838 | 35,925 | | 25 | | 25 | | 35,951 | | | | 201 | 01/25/2036 | 1.A FM |
| 724060-AA-6 | PIPELINE FUNDING COMPANY LLC SECURED COR | | 01/15/2023 | REDEMPTION 100.0000 | | 28,489 | 28,489 | 33,414 | 31,756 | | (3,268) | | (3,268) | | 28,489 | | | | 1,068 | 01/15/2030 | 2.B FE |
| 74332Y-AA-7 | PROGRESS RESIDENTIAL MASTER TR SENIORSEN | | 03/01/2023 | PAYDOWN | | 10,874 | 10,874 | 10,807 | 10,822 | | 52 | | 52 | | 10,874 | | | | 82 | 06/17/2039 | 1.A FE |
| 756109-AS-3 | REALTY INCOME CORPORATION SENIOR CORP_BN | | 03/06/2023 | DIRECT | | 294,966 | 320,000 | 337,043 | 333,688 | | (812) | | (812) | | 332,876 | | (37,909) | (37,909) | 6,213 | 01/15/2027 | 1.G FE |
| 75975B-AA-6 | RENEW_21-1 ABS21-1 2.060% 11/20/56 | | 03/20/2023 | PAYDOWN | | 25,346 | 25,346 | 25,343 | 25,342 | | 5 | | 5 | | 25,346 | | | | (68) | 11/20/2056 | 1.A FE |
| 78409V-BE-3 | S&P GLOBAL INC SENIORCORPBND144A 3.900 | | 03/01/2023 | TAX FREE EXCHANGE | | 13,711,526 | 13,942,000 | 13,709,472 | 13,711,348 | | 178 | | 178 | | 13,711,526 | | | | 271,869 | 03/01/2062 | 1.G FE |
| 78409V-BM-5 | S&P GLOBAL INC SENIORCORPBND 3.900% 03 | | 03/14/2023 | DIRECT | | 2,222,177 | 2,700,000 | 2,652,135 | | | 41 | | 41 | | 2,652,176 | | (430,000) | (430,000) | 8,483 | 03/01/2062 | 1.G FE |
| 78413M-AG-3 | SFAVE_15-5AVE SENIORCMBS15-5AVE144A 0. | | 01/01/2023 | CREDIT SUISSE FIRST BOSTON COR | | | | | | | (27,545) | | (27,545) | | (27,545) | | 27,545 | 27,545 | (4,971) | 01/05/2043 | 1.A |
| 78432Y-AC-3 | SGR_21-2 SENIORWHOLECMO21-2144A 2.096% | | 03/01/2023 | PAYDOWN | | 83,338 | 83,338 | 83,338 | 83,338 | | | | | | 83,338 | | | | 252 | 12/25/2061 | 1.F FE |
| 80281H-AC-8 | SCART_21-C SUBABS21-C144A 2.970% 06/15 | | 03/15/2023 | PAYDOWN | | 132,924 | 132,924 | 136,699 | 134,979 | | (2,055) | | (2,055) | | 132,924 | | | | 661 | 06/15/2028 | 2.A PL |
| 81745J-AA-6 | SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO | | 03/01/2023 | PAYDOWN | | 2,917 | 2,917 | 2,776 | 2,819 | | 98 | | 98 | | 2,917 | | | | 11 | 09/25/2043 | 1.A |
| 81746N-CB-2 | SEMT_16-3 WHOLECMO16-3144A 3.613% 11/2 | | 03/01/2023 | PAYDOWN | | 10,995 | 10,995 | 11,256 | 11,180 | | (185) | | (185) | | 10,995 | | | | 66 | 11/25/2046 | 1.A |
| 81746N-CC-0 | SEMT_16-3 WHOLECMO16-3144A 3.613% 11/2 | | 03/01/2023 | PAYDOWN | | 8,305 | 8,305 | 8,216 | 8,235 | | 70 | | 70 | | 8,305 | | | | 50 | 11/25/2046 | 1.A |
| 84751P-ET-2 | SPECIALTY UNDERWRITING & RESID ABS05-BC1 | | 01/25/2023 | PAYDOWN | | 6,884 | 6,884 | 6,884 | 6,884 | | | | | | 6,884 | | | | 32 | 12/25/2035 | 1.A FM |
| 85208N-AD-2 | SPRINT SPECTRUM CO I II III SECURED CO | | 03/20/2023 | REDEMPTION 100.0000 | | 212,938 | 212,938 | 213,354 | 213,085 | | (147) | | (147) | | 212,938 | | | | 2,522 | 09/20/2029 | 2.A FE |
| 88031V-AA-7 | TENASKA GATEWAY PARTNERS LTD SECURED COR | | 03/30/2023 | REDEMPTION 100.0000 | | 95,493 | 95,493 | 81,082 | 93,900 | | 1,593 | | 1,593 | | 95,493 | | | | 1,445 | 12/30/2023 | 2.B FE |
| 887315-AM-1 | HISTORIC TW INC SENIOR CORP_BND 9.150% | | 02/01/2023 | MATURITY | | 7,047,000 | 7,047,000 | 7,725,684 | 7,060,099 | | (13,099) | | (13,099) | | 7,047,000 | | | | 322,400 | 02/01/2023 | 3.A FE |
| 90278K-BB-6 | UBS COMMERCIAL MORTGAGE TRUST SUBCMBS18- | | 03/01/2023 | PAYDOWN | | | | 85,909 | 48,413 | | (48,413) | | (48,413) | | | | | | 935 | 12/15/2051 | 1.A FE |
| 90931C-AA-6 | UNITED AIRLINES 2019-1 PASS TH SECURED C | | 02/25/2023 | REDEMPTION 100.0000 | | 33,392 | 33,392 | 36,292 | 35,920 | | (2,528) | | (2,528) | | 33,392 | | | | 693 | 08/25/2031 | 1.F FE |
| 92890P-AD-6 | WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSE | | 03/01/2023 | PAYDOWN | | 147,604 | 147,604 | 143,545 | 147,520 | | 84 | | 84 | | 147,604 | | | | 873 | 06/15/2046 | 1.A |
| 92925C-BD-3 | WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO | | 03/27/2023 | PAYDOWN | | 1,359 | 1,359 | 1,196 | 1,223 | | 136 | | 136 | | 1,359 | | | | 9 | 12/25/2045 | 1.A FM |
| 94989A-AX-3 | WELLS FARGO COMMERCIAL MORTGAG SENIOR SE | | 03/01/2023 | PAYDOWN | | | | 8,236 | 1,376 | | (1,376) | | (1,376) | | | | | | 173 | 12/15/2047 | 1.A FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value 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 |
| 95000G-BB-9 | WELLS FARGO COMMERCIAL MORTGAG SENIORCMB | | 03/01/2023 | PAYDOWN | | | | 12,289 | 4,056 | | (4,056) | | (4,056) | | | | | | 265 | 08/15/2049 | 1.A FE |
| 95002K-BJ-1 | WFMBS_20-1 WHOLECMO20-1144A 3.367% 12/ | | 03/01/2023 | PAYDOWN | | 30,875 | 30,875 | 31,838 | 31,550 | | (675) | | (675) | | 30,875 | | | | 174 | 12/27/2049 | 1.A |
| 96042P-AE-2 | WESTLAKE AUTOMOBILE RECEIVABLE SUBABS20- | | 03/15/2023 | PAYDOWN | | 707,876 | 707,876 | 707,770 | 707,863 | | 13 | | 13 | | 707,876 | | | | 2,369 | 07/15/2025 | 1.A FE |
| BHM0J8-B3-2 | MILLENNIUM PIPELINE COMPANY LL CORP_BND | | 01/12/2023 | DIRECT | | 1,294,698 | 1,238,235 | 1,238,235 | 1,238,235 | | | | | | 1,238,235 | | 56,464 | 56,464 | 4,953 | 06/30/2032 | 2.C FE |
| BHM0J8-B4-0 | MILLENNIUM PIPELINE COMPANY LL CORP_BND | | 01/12/2023 | DIRECT | | 1,312,818 | 1,311,782 | 1,311,782 | 1,311,782 | | | | | | 1,311,782 | | 1,036 | 1,036 | 4,661 | 06/30/2027 | 2.C FE |
| BHM0KL-DQ-8 | FR-ENCLAVE SPV LP SENIOR CORP_BND 5.19 | | 01/07/2023 | REDEMPTION 100.0000 | | 45,902 | 45,902 | 45,902 | 45,903 | | | | | | 45,902 | | | | 596 | 09/30/2033 | 2.B |
| BHM0ME-2P-6 | SOUTHWEST POWER POOL INC CORP_BND 3.25 | | 03/30/2023 | REDEMPTION 100.0000 | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 609 | 09/30/2024 | 1.F |
| BHM10Q-5G-8 | HUDSON TRANSMISSION PARTNERS L SENIOR CO | | 01/12/2023 | DIRECT | | 2,670,041 | 2,774,184 | 2,736,066 | 2,747,143 | | 168 | | 168 | | 2,747,310 | | (77,270) | (77,270) | 18,393 | 05/31/2033 | 2.C FE |
| BHM1DG-0U-0 | HUDSON PACIFIC PROPERTIES LP SENIOR CORP | | 01/02/2023 | MATURITY | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 6,148 | 01/02/2023 | 2.C FE |
| BHM1DT-15-6 | RREEF AMERICA II LOWER REIT LL SENIOR CO | | 01/05/2023 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 16,950 | 01/05/2023 | 1.G |
| BHM1F9-B7-3 | STONEHENGE CAPITAL FUND CONNEC SENIOR CO | | 03/15/2023 | REDEMPTION 100.0000 | | 14,366 | 14,366 | 14,366 | 14,366 | | | | | | 14,366 | | | | 287 | 12/15/2025 | 1.C FE |
| BHM1J6-RQ-6 | LION INDUSTRIAL PROPERTIES LP SENIOR COR | | 03/31/2023 | MATURITY | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 18,450 | 03/31/2023 | 2.A |
| BHM1K7-8V-2 | LINCOLN ELECTRIC HOLDINGS INC SENIOR COR | | 01/12/2023 | DIRECT | | 883,340 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (116,660) | (116,660) | 7,181 | 10/20/2028 | 2.A |
| BHM1NA-HE-0 | LTC PROPERTIES INC SENIOR CORP_BND 4.5 | | 02/16/2023 | REDEMPTION 100.0000 | | 210,000 | 210,000 | 210,000 | 210,000 | | | | | | 210,000 | | | | 2,363 | 02/16/2032 | 2.C |
| BHM1QR-3Q-8 | OHIO STATE ENERGY PARTNERS LLC SENIOR CO | | 01/12/2023 | DIRECT | | 9,400,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (600,000) | (600,000) | 23,067 | 07/06/2027 | 1.G FE |
| BHM1T0-2R-3 | ALASKA VENTURES LLC SENIOR CORP_BND 4. | | 03/31/2023 | REDEMPTION 100.0000 | | 157,879 | 157,879 | 157,879 | 157,879 | | | | | | 157,879 | | | | 1,843 | 06/30/2033 | 2.C PL |
| BHM1VK-49-4 | CORPUS CHRISTI TUG SERVICES LL SENIOR CO | | 03/31/2023 | REDEMPTION 100.0000 | | 176,842 | 176,842 | 176,842 | 176,842 | | | | | | 176,842 | | | | 2,829 | 09/30/2030 | 3.B PL |
| BHM1XJ-J6-5 | AIR CARGO LOGISTICS FT WORTH T SENIOR CO | | 03/10/2023 | REDEMPTION 100.0000 | | 34,258 | 34,258 | 34,258 | 34,258 | | | | | | 34,258 | | | | 257 | 11/10/2039 | 1.E |
| BHM276-BJ-0 | TWIN BROOK CAP FDG VIII DSPV ABS 3.717 | | 01/19/2023 | DIRECT | | 585,022 | 585,022 | 583,559 | 584,615 | | 41 | | 41 | | 584,656 | | 365 | 365 | 9,836 | 06/09/2026 | 1.E PL |
| BHM276-BK-7 | TWIN BROOK CAP FDG VII DSPV ABS 3.717% | | 01/19/2023 | DIRECT | | 752,661 | 752,661 | 750,780 | 752,076 | | 48 | | 48 | | 752,125 | | 537 | 537 | 12,605 | 06/09/2026 | 1.E PL |
| BHM2DZ-Q3-8 | VICOF II TRUST ABS_ABS 4.000% 02/10/30 | | 03/20/2023 | PAYDOWN | | 1,708,066 | 1,708,066 | 1,703,795 | 1,704,576 | | 3,489 | | 3,489 | | 1,708,066 | | | | 10,709 | 02/10/2030 | 1.G PL |
| BRTHW1-EP-4 | DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL | | 01/12/2023 | DIRECT | | 2,056,133 | 2,225,372 | 2,225,372 | 2,225,372 | | | | | | 2,225,372 | | (169,240) | (169,240) | 23,190 | 09/30/2036 | 1.A FE |
| 06675F-AY-3 | BANQUE FEDERATIVE DU CREDIT MU SRP CORP_ | D | 03/06/2023 | DIRECT | | 636,078 | 730,000 | 722,218 | 723,846 | | 297 | | 297 | | 724,143 | | (88,065) | (88,065) | 5,009 | 10/04/2026 | 1.D FE |
| 28622P-AA-1 | AWPT_17-6A SENIORABS17-6A144A 6.072% 0 | D | 01/17/2023 | PAYDOWN | | 190,124 | 190,124 | 190,124 | 190,124 | | | | | | 190,124 | | | | 2,604 | 07/15/2029 | 1.A FE |
| 34964M-AA-2 | FORTI_21-1A ABS21-1A144A 1.970% 03/20/ | D | 03/20/2023 | PAYDOWN | | 68,568 | 68,568 | 68,564 | 68,564 | | 4 | | 4 | | 68,568 | | | | 38 | 03/20/2057 | 1.A FE |
| 38218G-AA-0 | GOODGREEN TRUST GOODG_18-1A ABS_ABS _18- | D | 03/15/2023 | PAYDOWN | | 63,964 | 63,964 | 64,972 | 64,944 | | (981) | | (981) | | 63,964 | | | | | 10/15/2053 | 1.A FE |
| 88032W-AG-1 | TENCENT HOLDINGS LTD SENIOR CORP_BND 144 | D | 02/27/2023 | DIRECT | | 184,142 | 200,000 | 199,950 | 199,973 | | 1 | | 1 | | 199,973 | | (15,831) | (15,831) | 4,434 | 01/19/2028 | 1.E FE |
| 92857W-BM-1 | VODAFONE GROUP PLC SENIOR CORP_BND 5.2 | D | 02/15/2023 | VARIOUS | | 12,582,783 | 13,171,000 | 14,298,136 | 14,228,817 | | (2,219) | | (2,219) | | 14,226,597 | | | | (1,499,756) | 05/30/2048 | 2.B FE |
| 98887V-AA-1 | ZAIS7_17-2A SENIORABS17-2A144A 6.082% | D | 01/17/2023 | PAYDOWN | | 539,612 | 539,612 | 539,612 | 539,612 | | | | | | 539,612 | | | | 7,404 | 04/15/2030 | 1.A FE |
| BHM0M6-49-7 | NASSAU AIRPORT DEVELOPMENT CO SENIOR COR | D | 03/31/2023 | REDEMPTION 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 2,378 | 03/31/2035 | 2.C FE |
| BHM0NW-8E-4 | SBM BALEIA AZUL SARL SENIOR CORP_BND 5 | D | 03/15/2023 | REDEMPTION 100.0000 | | 203,040 | 203,040 | 202,062 | 203,040 | | | | | | 203,040 | | | | 2,792 | 09/15/2027 | 3.C FE |
| BHM1K3-ZX-7 | NSW ELECTRICITY NETWORKS FINAN CORP_BND | D | 01/12/2023 | DIRECT | | 3,711,400 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (288,600) | (288,600) | 43,804 | 09/16/2026 | 2.B FE |
| BHM1SV-2Q-8 | COATS GROUP FINANCE COMPANY LT CORP_BND | D | 01/12/2023 | DIRECT | | 7,713,760 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | (286,240) | (286,240) | 41,387 | 12/06/2024 | 2.C |
| BHM1V5-97-6 | EOLICA MESA LA PAZ S DE RL DE SENIOR COR | D | 03/20/2023 | REDEMPTION 100.0000 | | 32,584 | 32,584 | 32,584 | 32,584 | | | | | | 32,584 | | | | 487 | 12/20/2044 | 2.C FE |
| BHM26U-BP-4 | KINGSPAN SECURITIES LTD SENIOR CORP_BND | D | 01/12/2023 | DIRECT | | 5,132,280 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | (867,720) | (867,720) | 17,702 | 12/11/2028 | 2.B |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 135,808,254 | 141,703,045 | 140,937,215 | 137,610,258 | 877 | (304,942) | | (304,065) | | 139,958,321 | | (2,506,254) | (2,506,254) | 566,005 | XXX | XXX |
| BHM2F8-HK-8 | WHLP IV RP LP SECURED TERM_LOAN 7.00 | | 03/31/2023 | REDEMPTION 100.0000 | | 2,254,285 | 2,254,285 | 2,252,030 | 2,252,380 | | 1,905 | | 1,905 | | 2,254,285 | | | | 498 | 03/23/2026 | 1.G PL |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 2,254,285 | 2,254,285 | 2,252,030 | 2,252,380 | | 1,905 | | 1,905 | | 2,254,285 | | | | 498 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Consideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ (Decrease) | 12<br>Current Year's (Amortization)/ Accretion | 13<br>Current Year's Other Than Temporary Impairment Recognized | 14<br>Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15<br>Total Foreign Exchange Change in Book /Adjusted Carrying Value | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Contractual Maturity Date | 22<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2509999997. Total - Bonds - Part 4 | | | | | | 139,590,410 | 145,763,416 | 144,870,794 | 141,515,134 | 877 | (427,658) | | (426,781) | | 143,740,477 | | (2,506,254) | (2,506,254) | 582,330 | 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 | | | | | | 139,590,410 | 145,763,416 | 144,870,794 | 141,515,134 | 877 | (427,658) | | (426,781) | | 143,740,477 | | (2,506,254) | (2,506,254) | 582,330 | XXX | XXX |
| 060505-EN-0 | BANK OF AMERICA CORP | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | 6,000,000.000 | 5,790,000 | 100.00 | 6,639,285 | 5,790,000 | | | | | | 5,790,000 | | | | | | 2.C FE |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | 8,250,000.000 | 6,517,500 | 100.00 | 8,250,000 | 6,517,500 | | | | | | 6,517,500 | | | | | | 1.F FE |
| 808513-BK-0 | CHARLES SCHWAB CORPORATION (THE) | | 01/01/2023 | BLACKROCK OPERATIONAL TRANSACTION | 14,200,000.000 | 12,318,500 | 100.00 | 14,200,000 | 12,318,500 | | | | | | 12,318,500 | | | | | | 2.B FE |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 24,626,000 | XXX | 29,089,285 | 24,626,000 | | | | | | 24,626,000 | | | | | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 24,626,000 | XXX | 29,089,285 | 24,626,000 | | | | | | 24,626,000 | | | | | 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 | | | | | | 24,626,000 | XXX | 29,089,285 | 24,626,000 | | | | | | 24,626,000 | | | | | XXX | XXX |
| 64110L-10-6 | NETFLIXINC | | 02/03/2023 | CITICORP SECURITIES MARKETS | 1,123.000 | 410,393 | | 406,647 | | | | | | | 406,647 | | 3,746 | 3,746 | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 410,393 | XXX | 406,647 | | | | | | | 406,647 | | 3,746 | 3,746 | | XXX | XXX |
| 09661L-30-2 | BNY Mellon S&P 500 Index Fund | | 03/31/2023 | DIRECT WITH ISSUER | 22.893 | 1,074 | | | | | | | | | | | | | | | |
| 416641-87-6 | Hartford Dividend & Growth R4 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 10.388 | 312 | | (250) | | | | | | | (250) | | 61 | 61 | | | |
| 552981-46-6 | MFS Total Return R3 Fund | | 03/31/2023 | DIRECT WITH ISSUER | 12,363.764 | 230,166 | | (185,405) | | | | | | | (185,405) | | 44,761 | 44,761 | | | |
| 5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO | | | | | | 231,552 | XXX | (185,655) | | | | | | | (185,655) | | 44,822 | 44,822 | | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 641,945 | XXX | 220,992 | | | | | | | 220,992 | | 48,568 | 48,568 | | 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 | | | | | | 641,945 | XXX | 220,992 | | | | | | | 220,992 | | 48,568 | 48,568 | | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 25,267,945 | XXX | 29,310,277 | 24,626,000 | | | | | | 24,846,992 | | 48,568 | 48,568 | | XXX | XXX |
| 6009999999 - Totals | | | | | | 164,858,355 | XXX | 174,181,071 | 166,141,134 | 877 | (427,658) | | (426,781) | | 168,587,469 | | (2,457,686) | (2,457,686) | 582,330 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| CALL OPTION JUN25 SPX C @ 4160 BHM25HD49 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/05/2020 | 06/30/2025 | 21,600 | 89,856,000 | 4160 | 3,240,000 | | | 10,442,894 | | 10,442,894 | 1,468,562 | | | | | | 2 |
| CALL OPTION SEP23 SPX C @ 4500 BHM2KNWK2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | 03/14/2023 | 09/15/2023 | 150,000 | 675,000,000 | 4500 | | 4,878,000 | | 8,554,008 | | 8,554,008 | 3,676,008 | | | | | | 2 |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 3,240,000 | 4,878,000 | | 18,996,902 | XXX | 18,996,902 | 5,144,570 | | | | | XXX | XXX |
| PUT OPTION JUN25 SPX P @ 2700 BHM1VW8D5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/25/2018 | 06/20/2025 | 37,000 | 99,900,000 | 2700 | 17,677,029 | 297,603 | | 2,994,707 | | 2,994,707 | (1,843,449) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 2700 BHM1VYJG2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2018 | 06/20/2025 | 74,000 | 199,800,000 | 2700 | 34,815,075 | 586,131 | | 5,989,438 | | 5,989,438 | (3,677,815) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 2800 BHM1WBRG2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2018 | 06/20/2025 | 35,700 | 99,960,000 | 2800 | 16,476,686 | 277,394 | | 3,256,568 | | 3,256,568 | (1,956,377) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 2800 BHM1WCGQ0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2018 | 06/20/2025 | 35,700 | 99,960,000 | 2800 | 16,616,995 | 279,756 | | 3,256,561 | | 3,256,561 | (1,958,742) | | | | | | 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 | 273,169 | | 7,970,289 | | 7,970,289 | (2,828,148) | | | | | | 2 |
| PUT OPTION JUN25 MXEA P @ 1990 BHM1WKOK2 | 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 | 257,993 | | 7,406,263 | | 7,406,263 | (3,781,720) | | | | | | 2 |
| PUT OPTION JUN25 MXEA P @ 1990 BHM1WKOY2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/08/2018 | 06/20/2025 | 50,000 | 99,500,000 | 1990 | 16,328,941 | 274,907 | | 7,406,218 | | 7,406,218 | (3,798,652) | | | | | | 2 |
| PUT OPTION JUN28 SPX P @ 2800 BHM1WN497 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 08/14/2018 | 06/16/2028 | 35,700 | 99,960,000 | 2800 | 18,956,700 | | | 6,733,979 | | 6,733,979 | (1,586,085) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 2900 BHM1WTU87 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 08/27/2018 | 06/20/2025 | 34,500 | 100,050,000 | 2900 | 15,487,481 | | | 3,540,249 | | 3,540,249 | (1,820,263) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 2900 BHM1WYC94 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2018 | 06/20/2025 | 34,500 | 100,050,000 | 2900 | 16,389,337 | 275,924 | | 3,539,510 | | 3,539,510 | (2,096,475) | | | | | | 2 |
| PUT OPTION JUN28 SPX P @ 2880 BHM1X1BW5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 09/12/2018 | 06/16/2028 | 34,700 | 99,936,000 | 2880 | 18,391,000 | | | 7,033,594 | | 7,033,594 | (1,627,714) | | | | | | 2 |
| PUT OPTION SEP23 RTY P @ 1700 BHM1X75S8 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/25/2018 | 09/15/2023 | 58,800 | 99,960,000 | 1700 | 13,065,528 | 153,176 | | 3,643,649 | | 3,643,649 | (2,836,351) | | | | | | 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 | 280,236 | | 3,883,171 | | 3,883,171 | (2,177,477) | | | | | | 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 | 296,390 | | 3,584,743 | | 3,584,743 | (2,056,691) | | | | | | 2 |
| PUT OPTION DEC25 SPX P @ 2700 BHM1XQMG3 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/31/2018 | 12/19/2025 | 37,000 | 99,900,000 | 2700 | 16,406,876 | 307,636 | | 3,627,052 | | 3,627,052 | (2,017,786) | | | | | | 2 |
| PUT OPTION DEC25 SPX P @ 2650 BHM1Y11N5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/26/2018 | 12/19/2025 | 38,000 | 100,700,000 | 2650 | 17,086,209 | 320,374 | | 3,516,472 | | 3,516,472 | (1,981,980) | | | | | | 2 |
| PUT OPTION JUN24 SPX P @ 3900 BHM29P694 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/20/2021 | 06/28/2024 | 25,560 | 99,684,000 | 3900 | 10,332,126 | 145,484 | | 3,504,183 | | 3,504,183 | (3,923,417) | | | | | | 2 |
| PUT OPTION JUN23 NDX P @ 11000 BHM29VTG0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/07/2021 | 06/30/2023 | 2,280 | 25,080,000 | 11000 | 1,402,276 | 16,300 | | 903 | | 903 | (271,609) | | | | | | 2 |
| PUT OPTION JUN25 NDX P @ 12750 BHM29VTH8 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/07/2021 | 06/30/2025 | 1,680 | 21,420,000 | 12750 | 2,715,884 | 46,018 | | 1,722,530 | | 1,722,530 | (1,637,060) | | | | | | 2 |
| PUT OPTION JUN24 NDX P @ 12500 BHM29VTJ4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/07/2021 | 06/28/2024 | 1,980 | 24,750,000 | 12500 | 2,680,770 | 37,747 | | 1,090,653 | | 1,090,653 | (2,178,020) | | | | | | 2 |
| PUT OPTION JUN23 SPX P @ 3875 BHM29YQH5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/16/2021 | 06/30/2023 | 30,000 | 116,250,000 | 3875 | 7,944,143 | 92,343 | | 42,376 | | 42,376 | (2,178,075) | | | | | | 2 |
| PUT OPTION JUN24 SPX P @ 3500 BHM2ASZB9 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/21/2024 | 5,076 | 17,766,000 | 3500 | 1,422,957 | 19,827 | | 647,529 | | 647,529 | (499,903) | | | | | | 2 |
| PUT OPTION JUN27 SPX P @ 3500 BHM2ASZC7 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/18/2027 | 2,707 | 9,474,500 | 3500 | 1,160,433 | 28,739 | | 817,808 | | 817,808 | (238,789) | | | | | | 2 |
| PUT OPTION JUN26 SPX P @ 3500 BHM2ASZD5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/19/2026 | 3,215 | 11,252,500 | 3500 | 1,247,485 | 25,703 | | 822,121 | | 822,121 | (314,613) | | | | | | 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 JUN28 SPX P @ 3500 BHM2ASZE3 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA | E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/16/2028 | 2,707 | 9,474,500 | 3500 | 1,255,639 | 36,639 | | 909,718 | | 909,718 | (219,619) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 3500 BHM2ASZF0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA | E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/20/2025 | 3,610 | 12,635,000 | 3500 | 1,225,174 | 20,626 | | 721,112 | | 721,112 | (366,452) | | | | | | 2 |
| PUT OPTION JUN23 SPX P @ 3500 BHM2ASZG8 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CITIBANK NA | E570DZWZ7FF32TWEFA76 | 07/14/2021 | 06/16/2023 | 5,076 | 17,766,000 | 3500 | 1,080,013 | 12,469 | | 88,196 | | 88,196 | (447,398) | | | | | | 2 |
| PUT OPTION JUN26 NDX P @ 12500 BHM2ATQ19 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK | 7H6GLXDRUGQFU57RNE97 | 07/15/2021 | 06/30/2026 | 1,440 | 18,000,000 | 12500 | 2,184,540 | 45,278 | | 1,700,060 | | 1,700,060 | (1,185,185) | | | | | | 2 |
| PUT OPTION JUN23 MXEA P @ 2250 BHM2B1VJ4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CREDIT SUISSE INTERN | E58DKGMJYYYJLN8C3868 | 08/03/2021 | 06/30/2023 | 9,300 | 20,925,000 | 2250 | 1,605,771 | 18,666 | | 2,577,606 | | 2,577,606 | (609,497) | | | | | | 2 |
| PUT OPTION JUN27 SPX P @ 4000 BHM2B33Q5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CREDIT SUISSE INTERN | E58DKGMJYYYJLN8C3868 | 08/06/2021 | 06/30/2027 | 15,900 | 63,600,000 | 4000 | 8,753,352 | 217,993 | | 6,505,006 | | 6,505,006 | (1,846,346) | | | | | | 2 |
| PUT OPTION JUN26 SPX P @ 4000 BHM2B33R3 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CREDIT SUISSE INTERN | E58DKGMJYYYJLN8C3868 | 08/05/2021 | 06/30/2026 | 18,600 | 74,400,000 | 4000 | 9,533,620 | 197,599 | | 6,546,209 | | 6,546,209 | (2,457,260) | | | | | | 2 |
| PUT OPTION JUN27 NDX P @ 12500 BHM2B33S1 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CREDIT SUISSE INTERN | E58DKGMJYYYJLN8C3868 | 08/09/2021 | 06/30/2027 | 1,200 | 15,000,000 | 12500 | 1,770,029 | 44,081 | | 1,613,094 | | 1,613,094 | (867,557) | | | | | | 2 |
| PUT OPTION SEP24 SPX P @ 2600 BHM2BN0Z4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | GOLDMAN SACHS INTERN | W22LROWP2IHZNBB6K528 | 09/21/2021 | 09/20/2024 | 9,000 | 23,400,000 | 2600 | 1,234,775 | 17,610 | | 407,389 | | 407,389 | (298,798) | | | | | | 2 |
| PUT OPTION SEP28 SPX P @ 2600 BHM2BN100 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/20/2021 | 09/15/2028 | 6,000 | 15,600,000 | 2600 | 1,485,051 | 44,910 | | 965,934 | | 965,934 | (276,440) | | | | | | 2 |
| PUT OPTION SEP23 SPX P @ 2600 BHM2BN134 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK | 7H6GLXDRUGQFU57RNE97 | 09/21/2021 | 09/15/2023 | 9,000 | 23,400,000 | 2600 | 860,795 | 10,092 | | 95,415 | | 95,415 | (158,820) | | | | | | 2 |
| PUT OPTION SEP25 SPX P @ 2600 BHM2BN167 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 09/21/2021 | 09/19/2025 | 8,400 | 21,840,000 | 2600 | 1,405,858 | 25,058 | | 666,961 | | 666,961 | (354,216) | | | | | | 2 |
| PUT OPTION SEP27 SPX P @ 2600 BHM2BN191 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/20/2021 | 09/17/2027 | 6,000 | 15,600,000 | 2600 | 1,359,699 | 35,085 | | 832,263 | | 832,263 | (276,746) | | | | | | 2 |
| PUT OPTION SEP26 SPX P @ 2600 BHM2BN1B6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 09/20/2021 | 09/18/2026 | 7,200 | 18,720,000 | 2600 | 1,421,652 | 30,743 | | 796,637 | | 796,637 | (334,361) | | | | | | 2 |
| PUT OPTION JUN27 SPX P @ 3500 BHM2BNGS3 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 09/22/2021 | 06/17/2027 | 6,293 | 22,025,500 | 3500 | 2,763,869 | 68,448 | | 1,900,527 | | 1,900,527 | (556,930) | | | | | | 2 |
| PUT OPTION JUN26 SPX P @ 3500 BHM2BNGT1 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 09/22/2021 | 06/18/2026 | 7,285 | 25,497,500 | 3500 | 2,862,806 | 58,985 | | 1,861,876 | | 1,861,876 | (713,821) | | | | | | 2 |
| PUT OPTION JUN28 SPX P @ 3500 BHM2BNGV6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | 09/22/2021 | 06/16/2028 | 6,293 | 22,025,500 | 3500 | 2,989,523 | 87,234 | | 2,114,822 | | 2,114,822 | (512,612) | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 3500 BHM2BNGW4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK | 7H6GLXDRUGQFU57RNE97 | 09/23/2021 | 06/20/2025 | 8,390 | 29,365,000 | 3500 | 2,799,536 | 47,132 | | 1,675,939 | | 1,675,939 | (850,864) | | | | | | 2 |
| PUT OPTION JUN24 SPX P @ 3500 BHM2BNGX2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | 09/23/2021 | 06/21/2024 | 11,424 | 39,984,000 | 3500 | 3,200,472 | 44,595 | | 1,457,324 | | 1,457,324 | (1,125,049) | | | | | | 2 |
| PUT OPTION JUN23 SPX P @ 3500 BHM2BNGY0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | CREDIT SUISSE INTERN | E58DKGMJYYYJLN8C3868 | 09/23/2021 | 06/16/2023 | 11,424 | 39,984,000 | 3500 | 2,297,164 | 26,522 | | 198,491 | | 198,491 | (1,005,356) | | | | | | 2 |
| PUT OPTION SEP26 SPX P @ 2600 BHM2BRH04 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/27/2021 | 09/18/2026 | 7,200 | 18,720,000 | 2600 | 1,328,005 | 28,718 | | 796,649 | | 796,649 | (332,335) | | | | | | 2 |
| PUT OPTION SEP27 SPX P @ 2600 BHM2BRH12 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/27/2021 | 09/17/2027 | 6,000 | 15,600,000 | 2600 | 1,260,676 | 32,530 | | 832,276 | | 832,276 | (274,187) | | | | | | 2 |
| PUT OPTION SEP28 SPX P @ 2600 BHM2BRH20 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/27/2021 | 09/15/2028 | 6,000 | 15,600,000 | 2600 | 1,407,694 | 42,571 | | 965,951 | | 965,951 | (274,097) | | | | | | 2 |
| PUT OPTION SEP23 SPX P @ 2600 BHM2BRH46 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/29/2021 | 09/15/2023 | 9,000 | 23,400,000 | 2600 | 847,874 | 9,940 | | 95,416 | | 95,416 | (158,668) | | | | | | 2 |
| PUT OPTION SEP25 SPX P @ 2600 BHM2BRH61 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 09/28/2021 | 09/19/2025 | 8,400 | 21,840,000 | 2600 | 1,390,237 | 24,779 | | 666,962 | | 666,962 | (353,937) | | | | | | 2 |
| PUT OPTION SEP24 SPX P @ 2600 BHM2BRH79 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | 09/28/2021 | 09/20/2024 | 9,000 | 23,400,000 | 2600 | 1,196,706 | 17,067 | | 407,394 | | 407,394 | (298,254) | | | | | | 2 |
| PUT OPTION SEP25 SPX P @ 2600 BHM2BSJK6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | 09/30/2021 | 09/19/2025 | 7,200 | 18,720,000 | 2600 | 1,175,151 | 20,946 | | 571,684 | | 571,684 | (303,081) | | | | | | 2 |
| PUT OPTION SEP26 SPX P @ 2600 BHM2BSJN0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | 09/30/2021 | 09/18/2026 | 6,600 | 17,160,000 | 2600 | 1,285,243 | 27,793 | | 730,253 | | 730,253 | (306,110) | | | | | | 2 |
| PUT OPTION SEP27 SPX P @ 2600 BHM2BSJR1 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | 09/29/2021 | 09/17/2027 | 6,000 | 15,600,000 | 2600 | 1,308,418 | 33,762 | | 832,270 | | 832,270 | (275,421) | | | | | | 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 SEP24 SPX P @ 2600 BHM2BSJT7 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 10/01/2021 | 09/20/2024 | 15,000 | 39,000,000 | 2600 | 2,078,829 | 29,647 | | 678,979 | | 678,979 | (498,295) | | | | | | 2 |
| PUT OPTION SEP28 SPX P @ 2600 BHM2BSJU4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 09/29/2021 | 09/15/2028 | 6,000 | 15,600,000 | 2600 | 1,438,685 | 43,508 | | 965,944 | | 965,944 | (275,036) | | | | | | 2 |
| PUT OPTION SEP23 SPX P @ 2600 BHM2BSJX8 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 10/01/2021 | 09/15/2023 | 15,000 | 39,000,000 | 2600 | 1,454,946 | 17,057 | | 159,023 | | 159,023 | (264,940) | | | | | | 2 |
| PUT OPTION JAN24 SPX P @ 4000 BHM2JL239 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 01/19/2024 | 100,000 | 400,000,000 | 4000 | 35,052,000 | | | 19,253,750 | | 19,253,750 | (16,434,682) | | | | | | 2 |
| PUT OPTION SEP23 MXEA P @ 2300 BHM2KNY04 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 03/15/2023 | 09/15/2023 | 60,000 | 138,000,000 | 2300 | | 19,887,288 | | 11,931,554 | | 11,931,554 | (7,955,734) | | | | | | 2 |
| PUT OPTION SEP23 RTY P @ 2000 BHM2KNYU8 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | 03/15/2023 | 09/15/2023 | 60,000 | 120,000,000 | 2000 | | 15,658,358 | | 11,988,172 | | 11,988,172 | (3,670,186) | | | | | | 2 |
| Hedge Cost Adj. | | | | | | | | | | | | | 1,930,029 | | | | | | | | | |
| 0169999999. Subtotal - Purchased Options - Hedging Other - Put Options | | | | | | | | | | 413,819,049 | 41,256,579 | | 172,471,451 | XXX | 170,541,422 | (95,425,501) | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 417,059,049 | 46,134,579 | | 191,468,353 | XXX | 189,538,324 | (90,280,931) | | | | | 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 | | | | | | | | | | 3,240,000 | 4,878,000 | | 18,996,902 | XXX | 18,996,902 | 5,144,570 | | | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 413,819,049 | 41,256,579 | | 172,471,451 | XXX | 170,541,422 | (95,425,501) | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 417,059,049 | 46,134,579 | | 191,468,353 | XXX | 189,538,324 | (90,280,931) | | | | | 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 | 06/25/2018 | 06/20/2025 | 37,000 | 49,950,000 | 1350 | (3,413,001) | (57,460) | | (414,267) | | (414,267) | 270,155 | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 1350 BHM1VYJE7 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2018 | 06/20/2025 | 74,000 | 99,900,000 | 1350 | (6,603,871) | (111,180) | | (828,545) | | (828,545) | 536,566 | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 1400 BHM1WBRH0 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2018 | 06/20/2025 | 35,700 | 49,980,000 | 1400 | (2,851,883) | (48,013) | | (445,497) | | (445,497) | 273,576 | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 1400 BHM1WCGP2 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2018 | 06/20/2025 | 35,700 | 49,980,000 | 1400 | (2,960,654) | (49,844) | | (445,492) | | (445,492) | 275,409 | | | | | | 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) | (49,794) | | (706,381) | | (706,381) | 715,854 | | | | | | 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) | (30,888) | | (753,357) | | (753,357) | 618,241 | | | | | | 2 |
| PUT OPTION JUN25 MXEA P @ 995 BHM1WK0X4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | 08/08/2018 | 06/20/2025 | 50,000 | 49,750,000 | 995 | (2,884,574) | (48,563) | | (753,309) | | (753,309) | 635,935 | | | | | | 2 |
| PUT OPTION JUN28 SPX P @ 1400 BHM1WN4A4 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 08/14/2018 | 06/16/2028 | 35,700 | 49,980,000 | 1400 | (4,758,524) | | | (1,262,391) | | (1,262,391) | 405,874 | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 1450 BHM1WTU79 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 08/27/2018 | 06/20/2025 | 34,500 | 50,025,000 | 1450 | (2,760,000) | | | (477,275) | | (477,275) | 238,329 | | | | | | 2 |
| PUT OPTION JUN25 SPX P @ 1450 BHM1WYCA1 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2018 | 06/20/2025 | 34,500 | 50,025,000 | 1450 | (2,765,506) | (46,559) | | (477,150) | | (477,150) | 284,936 | | | | | | 2 |
| PUT OPTION JUN28 SPX P @ 1440 BHM1X1BV7 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | 09/12/2018 | 06/16/2028 | 34,700 | 49,968,000 | 1440 | (4,448,887) | | | (1,317,063) | | (1,317,063) | 415,983 | | | | | | 2 |
| PUT OPTION SEP23 RTY P @ 850 BHM1X75T6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/25/2018 | 09/15/2023 | 58,800 | 49,980,000 | 850 | (1,659,890) | (19,460) | | (84,727) | | (84,727) | 161,004 | | | | | | 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) | (49,801) | | (542,027) | | (542,027) | 308,199 | | | | | | 2 |

STATEMENT AS OF MARCH 31, 2023 OF THE Talcott Resolution Life and Annuity Insurance Company

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) | (54,030) | | (506,823) | | (506,823) | 298,457 | | | | | | 2 |
| PUT OPTION DEC25 SPX P @ 1350 BHM1XQMH1 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/31/2018 | 12/19/2025 | 37,000 | 49,950,000 | 1350 | (2,846,757) | (53,378) | | (534,118) | | (534,118) | 301,626 | | | | | | 2 |
| PUT OPTION DEC25 SPX P @ 1325 BHM1Y11M7 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/26/2018 | 12/19/2025 | 38,000 | 50,350,000 | 1325 | (3,050,663) | (57,201) | | (519,348) | | (519,348) | 299,897 | | | | | | 2 |
| PUT OPTION SEP23 SPX P @ 2800 BHM2KNWJ5 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | 03/14/2023 | 09/15/2023 | 150,000 | 420,000,000 | 2800 | | (3,659,460) | | (2,157,988) | | (2,157,988) | 1,501,472 | | | | | | 2 |
| PUT OPTION SEP23 MXEA P @ 1500 BHM2KNY12 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 03/15/2023 | 09/15/2023 | 60,000 | 90,000,000 | 1500 | | (451,571) | | (500,625) | | (500,625) | (49,054) | | | | | | 2 |
| PUT OPTION SEP23 RTY P @ 1350 BHM2KNYV6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | 03/15/2023 | 09/15/2023 | 60,000 | 81,000,000 | 1350 | | (1,799,902) | | (825,403) | | (825,403) | 974,499 | | | | | | 2 |
| 0659999999. Subtotal - Written Options - Hedging Other - Put Options | | | | | | | | | | (51,621,939) | (6,587,104) | | (13,551,786) | XXX | (13,551,786) | 8,466,958 | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | (51,621,939) | (6,587,104) | | (13,551,786) | XXX | (13,551,786) | 8,466,958 | | | | | 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 | | | | | | | | | | (51,621,939) | (6,587,104) | | (13,551,786) | XXX | (13,551,786) | 8,466,958 | | | | | 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 | | | | | | | | | | (51,621,939) | (6,587,104) | | (13,551,786) | XXX | (13,551,786) | 8,466,958 | | | | | XXX | XXX |
| BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY ULB3 10/14/2028 BHM2BY1P1 | CONVERTING VARIABLE ASSET TO FIXED | D PART 1 | Interest Rate | CME LCZ7XYGSLJUHFXXNXD88 | 10/12/2021 | 10/14/2028 | | 50,000,000 | 1.4105%[4.8297% ] | | | (409,205) | | | (5,522,977) | | | | | 588,706 | | |
| 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%[4.82%] | | | (544,491) | | | (8,752,504) | | | | | 1,121,398 | | |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | (953,696) | | XXX | (14,275,481) | | | | | 1,710,104 | 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%] | | | 10,903 | 74,085 | | 169,008 | | (41,015) | | | 20,990 | | |
| CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 2.31 02/20/2025 BHM1LLQP3 | G1591#AU6 - BRITVIC PLC | D PART 1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/01/2016 | 02/20/2025 | | 2,448,000 | 3%[2.31%] | | | 4,414 | (29,344) | | (178,448) | | (67,444) | | | 16,853 | | |
| CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8MY2 | B9550@AA9 - UMICORE SA | D PART 1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 04/05/2017 | 12/07/2027 | | 5,331,571 | 4%[1.84%] | | | 28,210 | (102,654) | | 277,025 | | (97,975) | | | 57,734 | | |
| CURRENCY SWAP WITH CITIBANK NA RCV 3.56 PAY 2.35 01/31/2025 BHM1T4X00 | G8030*AJ9 - SENIOR PLC | D PART 1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 12/01/2017 | 01/31/2025 | | 4,054,054 | 3.558%[2.35%] | | | 13,465 | 309,605 | | 154,089 | | (128,845) | | | 27,504 | | |
| 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 | | 2,255,400 | 4.244%[2.22%] | | | 11,513 | 80,132 | | 453,862 | (38,400) | (3,068) | | | 57,888 | | |

STATEMENT AS OF MARCH 31, 2023 OF THE Talcott Resolution Life and Annuity Insurance Company

# SCHEDULE DB - PART A - SECTION 1

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

| 1 Description | 2 Description of Item(s) Hedged, Used for Income Generation or Replicated | 3 Schedule/ Exhibit Identifier | 4 Type(s) of Risk(s) (a) | 5 Exchange, Counterparty or Central Clearinghouse | 6 Trade Date | 7 Date of Maturity or Expiration | 8 Number of Contracts | 9 Notional Amount | 10 Strike Price, Rate or Index Received (Paid) | 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13 Current Year Income | 14 Book/ Adjusted Carrying Value | 15 Code | 16 Fair Value | 17 Unrealized Valuation Increase/ (Decrease) | 18 Total Foreign Exchange Change in B./A.C.V. | 19 Current Year's (Amorti-zation)/ Accretion | 20 Adjustment to Carrying Value of Hedged Item | 21 Potential Exposure | 22 Credit Quality of Refer-ence Entity | 23 Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 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 | | 4,510,800 | 4.365%[2.37%] | | | 22,717 | 160,264 | | 896,047 | (76,800) | (6,136) | | | 115,776 | | |
| 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 | | 3,383,100 | 4.487%[2.5%] | | | 16,975 | 120,198 | | 670,546 | (57,600) | (4,602) | | | 86,832 | | |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | 108,197 | 612,286 | XXX | 2,442,129 | (172,800) | (349,085) | | | 383,577 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (845,499) | 612,286 | XXX | (11,833,352) | (172,800) | (349,085) | | | 2,093,681 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | 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%[4.82%] | | | 551,438 | (39,054,817) | | (39,054,817) | 10,261,784 | | | | 6,537,406 | | 2 |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 551,438 | (39,054,817) | XXX | (39,054,817) | 10,261,784 | | | | 6,537,406 | XXX | XXX |
| CALL OPTION JUN25 SPX @ 4110.94 BHM29G0F6 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/28/2021 | 06/30/2025 | | 88,761,096 | 4110.93994140625 | | | | (4,363,038) | | (4,363,038) | (4,767,344) | | | | 666,012 | | 2 |
| GOLDMANSACHSINTERNATIONAL SEP23 SPX @ 3995.5 BHM2KNWH9 | VAGLB HEDGE - MACRO HEDGE | N/A | Interest Rate | GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | 03/14/2023 | 09/15/2023 | | 616,396,500 | 3995.5 | | | | (26,477,438) | | (26,477,438) | (26,477,438) | | | | 2,090,925 | | 2 |
| 1149999999. Subtotal - Swaps - Hedging Other - Total Return | | | | | | | | | | | | | (30,840,476) | XXX | (30,840,476) | (31,244,782) | | | | 2,756,937 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 551,438 | (69,895,293) | XXX | (69,895,293) | (20,982,998) | | | | 9,294,343 | XXX | XXX |
| BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029 BHM20Q782 | ASSET REPLICATION | D PART 1 | Interest Rate | CME LCZ7XYGSLJUHFXXNXD88 | 10/27/2020 | 06/10/2029 | | 50,000,000 | 2.132%[5.1247%] | | | (337,296) | | | (4,021,752) | | | | | 622,495 | | |
| BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY ULB3 06/10/2029 BHM20Q7B5 | ASSET REPLICATION | D PART 1 | Interest Rate | CME LCZ7XYGSLJUHFXXNXD88 | 10/27/2020 | 06/10/2029 | | 50,000,000 | 2.135%[5.1247%] | | | (336,921) | | | (4,013,491) | | | | | 622,495 | | |
| BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049 BHM231F93 | ASSET REPLICATION | D PART 1 | Interest Rate | CME LCZ7XYGSLJUHFXXNXD88 | 10/27/2020 | 12/17/2049 | | 100,000,000 | 1.9545%[4.9071%] | | | (702,862) | | | (24,395,306) | | | | | 2,585,259 | | |
| 1179999999. Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | (1,377,079) | | XXX | (32,430,549) | | | | | 3,830,249 | XXX | XXX |
| ICE: CDX.NA.IG.40 V1 REC 1.00% | 12607@YS3 - BOND WITH CREDIT DEFAULT SWAP | | Credit | ICE CLEARED WITH JPM 549300R4IG1TWPZT5U32 | 03/20/2023 | 06/20/2028 | | 250,000,000 | 1.00%(CREDIT EVENT) | | 1,356,182 | 83,333 | 1,348,582 | | 2,820,250 | | | (7,601) | | 250,000,000 | 2.A | |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | 1,356,182 | 83,333 | 1,348,582 | XXX | 2,820,250 | | | (7,601) | | 250,000,000 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | 1,356,182 | (1,293,746) | 1,348,582 | XXX | (29,610,299) | | | (7,601) | | 253,830,249 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | (1,779,337) | (39,054,817) | XXX | (85,760,847) | 10,261,784 | | | | 12,077,759 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | 1,356,182 | 83,333 | 1,348,582 | XXX | 2,820,250 | | | (7,601) | | 250,000,000 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 108,197 | 612,286 | XXX | 2,442,129 | (172,800) | (349,085) | | | 383,577 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | (30,840,476) | XXX | (30,840,476) | (31,244,782) | | | | 2,756,937 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | 1,356,182 | (1,587,807) | (67,934,425) | XXX | (111,338,944) | (21,155,798) | (349,085) | (7,601) | | 265,218,273 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | (845,499) | 612,286 | XXX | (11,833,352) | (172,800) | (349,085) | | | 2,093,681 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 365,437,110 | 39,547,475 | 551,438 | 108,021,274 | XXX | 106,091,245 | (102,796,971) | | | | 9,294,343 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 1719999999. Subtotal - Replication | | | | | | | | | | | 1,356,182 | (1,293,746) | 1,348,582 | XXX | (29,610,299) | | | (7,601) | | 253,830,249 | 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 | | | | | | | | | | 365,437,110 | 40,903,657 | (1,587,807) | 109,982,142 | XXX | 64,647,594 | (102,969,771) | (349,085) | (7,601) | | 265,218,273 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| A | INTEREST |
| B | CREDIT |
| D | CURRENCY |
| E | EQUITY INDEX |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0002 | This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the three months ending March 31, 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| NQM3 | 450 | 9,000 | NASDAQ 100 E-MINI JUN 23 | VAGLB HEDGE - MACRO HEDGE | N/A | Equity/Index | 06/16/2023 | CME LCZ7XYGSLJUHFXXNXD88 | 03/15/2023 | 12,334.6493 | 13,301.7500 | (1,977,750) | | | | | (8,703,906) | (8,703,906) | 7,560,000 | 0001 | 20 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | (1,977,750) | | | | | (8,703,906) | (8,703,906) | 7,560,000 | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | (1,977,750) | | | | | (8,703,906) | (8,703,906) | 7,560,000 | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | (1,977,750) | | | | | (8,703,906) | (8,703,906) | 7,560,000 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | (1,977,750) | | | | | (8,703,906) | (8,703,906) | 7,560,000 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| BARCLAYS CAPITAL INC | | 8,000,000 | 8,000,000 |
| Total Net Cash Deposits | | 8,000,000 | 8,000,000 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| E | EQUITY INDEX |
| | |
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms. For the three months ending March 31, 2023, the hedge has been effective at achieving its objective. |

# SCHEDULE DB - PART D - SECTION 1

## Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4<br>Fair Value of Acceptable Collateral | 5<br>Present Value of Financing Premium | 6<br>Contracts With Book/Adjusted Carrying Value >0 | 7<br>Contracts With Book/Adjusted Carrying Value <0 | 8<br>Exposure Net of Collateral | 9<br>Contracts With Fair Value >0 | 10<br>Contracts With Fair Value <0 | 11<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | 8,000,000 | | 8,000,000 | | | | 7,560,000 | 7,560,000 |
| BANK OF AMERICA B4TYDEB6GKMZO031MB27 | Y | Y | | 44,848,808 | 18,292,199 | (500,625) | | 18,292,199 | (500,625) | 17,791,574 | | |
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Y | Y | 7,670,797 | 27,303,625 | 33,390,933 | (753,309) | | 33,390,933 | (753,309) | 24,966,827 | | |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Y | Y | | 7,535,706 | 4,316,089 | (102,654) | | 4,437,598 | | 4,437,598 | 85,238 | |
| CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868 | Y | Y | | 51,463,517 | 24,908,320 | (1,048,850) | | 24,908,320 | (1,048,850) | 23,859,470 | | |
| GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | Y | Y | | 15,110,841 | 20,949,569 | (29,460,829) | | 20,949,569 | (29,460,829) | | 2,090,925 | |
| HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | Y | Y | | 93,675,034 | 24,454,432 | (2,716,032) | | 24,454,432 | (2,716,032) | 21,738,400 | | |
| JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | Y | Y | | 59,521,994 | 32,020,658 | (6,178,851) | | 33,775,442 | (6,327,955) | 27,447,487 | 964,351 | |
| MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653 | Y | Y | 9,103,000 | 13,491,423 | 25,278,111 | (3,763,110) | | 25,278,111 | (3,763,110) | 12,412,001 | | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Y | Y | | 11,655,330 | 6,672,297 | | | 6,672,297 | | 6,672,297 | | |
| 0299999999. Total NAIC 1 Designation | | | 16,773,797 | 324,606,278 | 190,282,608 | (44,524,260) | | 192,158,901 | (44,570,710) | 139,325,654 | 3,140,514 | |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | 2,685,889 | | 1,348,582 | (37,125,801) | | 2,820,250 | (87,738,597) | | 262,077,759 | 221,685,635 |
| 0999999999 - Gross Totals | | | 19,459,686 | 324,606,278 | 199,631,190 | (81,650,061) | 8,000,000 | 194,979,151 | (132,309,307) | 139,325,654 | 272,778,273 | 229,245,635 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 199,631,190 | (81,650,061) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 22,583,771 | 38,535,000 | 25,769,847 | 05/15/2050 | |
| BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | Treasury | 912810-SX-7 | UNITED STATES TREASURY | 2,622,741 | 3,376,000 | 3,447,768 | 05/15/2051 | |
| BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | Treasury | 912810-SZ-2 | UNITED STATES TREASURY | 3,549,186 | 5,028,000 | 4,916,383 | 08/15/2051 | |
| BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | Treasury | 912810-TB-4 | UNITED STATES TREASURY | 257,324 | 374,000 | 361,346 | 11/15/2051 | |
| BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319 | Cash | | CASH | 8,000,000 | 8,000,000 | 8,000,000 | | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 569,649 | 972,000 | 650,325 | 05/15/2050 | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Treasury | 912810-SP-4 | UNITED STATES TREASURY | 446,844 | 742,000 | 456,790 | 08/15/2050 | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Treasury | 912810-SX-7 | UNITED STATES TREASURY | 288,222 | 371,000 | 378,887 | 05/15/2051 | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Treasury | 912810-SZ-2 | UNITED STATES TREASURY | 1,144,944 | 1,622,000 | 1,578,344 | 08/15/2051 | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Treasury | 912810-TB-4 | UNITED STATES TREASURY | 353,649 | 514,000 | 496,609 | 11/15/2051 | |
| CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | Cash | | CASH | 1 | 1 | 1 | | |
| CME LCZ7XYGSLJUHFXXNXD88 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 40,438,048 | 69,000,000 | 51,254,562 | 05/15/2050 | I |
| CME LCZ7XYGSLJUHFXXNXD88 | Treasury | 912810-TB-4 | UNITED STATES TREASURY | 10,320,495 | 15,000,000 | 14,536,924 | 11/15/2051 | I |
| CME LCZ7XYGSLJUHFXXNXD88 | Cash | | CASH | 88,576,762 | 88,576,762 | 88,576,762 | | V |
| CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868 | Treasury | 912810-SX-7 | UNITED STATES TREASURY | 6,430,998 | 8,278,000 | 8,453,947 | 05/15/2051 | |
| CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868 | Treasury | 912810-TB-4 | UNITED STATES TREASURY | 22,082,144 | 32,094,600 | 31,008,709 | 11/15/2051 | |
| GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 8,476,753 | 14,464,000 | 12,758,112 | 05/15/2050 | |
| GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | Treasury | 912810-SP-4 | UNITED STATES TREASURY | 6,916,454 | 11,485,000 | 7,070,398 | 08/15/2050 | |
| GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528 | Treasury | 912810-SZ-2 | UNITED STATES TREASURY | 957,885 | 1,357,000 | 1,322,429 | 08/15/2051 | |
| HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | Treasury | 912810-RD-2 | UNITED STATES TREASURY | 2,072,985 | 2,069,000 | 2,028,085 | 11/15/2043 | |
| HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 27,855,954 | 47,531,000 | 45,631,565 | 05/15/2050 | |
| HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | Treasury | 912810-SX-7 | UNITED STATES TREASURY | 4,661,270 | 6,000,000 | 6,128,600 | 05/15/2051 | |
| HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | Treasury | 912810-SZ-2 | UNITED STATES TREASURY | 39,957,280 | 56,606,000 | 55,534,492 | 08/15/2051 | |
| JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 29,765,099 | 50,788,600 | 39,991,292 | 05/15/2050 | |
| JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | Treasury | 912810-SP-4 | UNITED STATES TREASURY | 3,515,498 | 5,837,600 | 3,593,744 | 08/15/2050 | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Treasury | 912810-SN-9 | UNITED STATES TREASURY | 236,182 | 403,000 | 269,653 | 05/15/2050 | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Treasury | 912810-SP-4 | UNITED STATES TREASURY | 3,353,742 | 5,569,000 | 3,428,389 | 08/15/2050 | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Treasury | 912810-SX-7 | UNITED STATES TREASURY | 1,102,390 | 1,419,000 | 1,449,131 | 05/15/2051 | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Treasury | 912810-TB-4 | UNITED STATES TREASURY | 364,657 | 530,000 | 512,068 | 11/15/2051 | |
| 0199999999 - Total | | | | 336,900,927 | 476,542,563 | 419,605,162 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Treasury | 912828-5J-5 | UNITED STATES TREASURY | 446,762 | 451,000 | XXX | 10/31/2025 | |
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Treasury | 91282C-AP-6 | UNITED STATES TREASURY | 4,207,430 | 4,310,000 | XXX | 10/15/2023 | |
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Treasury | 91282C-CF-6 | UNITED STATES TREASURY | 476,128 | 522,000 | XXX | 05/31/2026 | |
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Treasury | 91282C-DD-0 | UNITED STATES TREASURY | 2,540,477 | 2,601,000 | XXX | 10/31/2023 | |
| ICE 549300R4IG1TWPZT5U32 | Cash | | CASH | 2,685,889 | 2,685,889 | XXX | | V |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|---|
| MORGAN STANLEY INTL | 4PQUHN3JPFGFNF3BB653 | Cash | | CASH | 9,103,000 | 9,103,000 | XXX | | |
| 0299999999 - Total | | | | | 19,459,686 | 19,672,889 | 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 | | | 515,554 | 500,025 | 735,406 | XXX |
| Wells Fargo Bank N.A. | Minneapolis, MN | | 0.000 | | | 885,865 | 307,041 | 323,886 | XXX |
| JP Morgan Chase Bank N.A | New York, NY | | 0.000 | | | 385,286 | 274,336 | 1,967,979 | XXX |
| JP Morgan Chase Bank N.A | New York, NY | | 0.000 | | | 3,017,142 | 334,382 | 334,382 | XXX |
| JP Morgan Chase Bank N.A | New York, NY | | 0.000 | | | 1,639,798 | | 2,286,158 | XXX |
| JP Morgan Chase Bank N.A | New York, NY | | 0.000 | | | 6,701,704 | | 410,385 | XXX |
| BNY Mellon Bank N.A. | New York, NY | | 0.000 | | | 2,946,855 | 3,705,325 | 2,124,572 | 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 | | | 388,868 | 718,368 | 978,218 | XXX |
| Svenska Handelsbanken AB | | | 5.430 | | 4,905 | 3,000,000 | 3,000,000 | 3,000,000 | XXX |
| 0199998. Deposits in ... 70 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | | XXX | XXX | | | 1,009,169 | 1,014,945 | 1,644,082 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | | 4,905 | 21,799,897 | 11,164,078 | 15,114,724 | 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 | | 4,905 | 21,799,897 | 11,164,078 | 15,114,724 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| 0599999. Total - Cash | | XXX | XXX | | 4,905 | 21,799,897 | 11,164,078 | 15,114,724 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 | | | | | | | | |
| | AMPHENOL CORPORATION CPCASH | | 03/30/2023 | 4.810 | 04/03/2023 | 2,999,198 | | 401 |
| | CATERPILLAR FINANCIAL SERVICES CPCASH | | 03/29/2023 | 4.817 | 04/25/2023 | 2,990,396 | | 1,196 |
| | CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO | SS | 03/06/2023 | 3.300 | 05/01/2023 | (998,217) | (13,750) | 10,215 |
| | COX ENTERPRISES INC CPCASH144A | | 03/23/2023 | 5.200 | 04/11/2023 | 2,995,661 | | 3,894 |
| | DAIMLER TRUCK FINANCE NORTH AM CPCASH144 | | 03/02/2023 | 4.921 | 04/03/2023 | 2,999,180 | | 12,247 |
| | EVERSOURCE ENERGY CPCASH | | 03/30/2023 | 5.150 | 04/20/2023 | 2,991,845 | | 428 |
| | GLAXOSMITHKLINE LLC CPCASH144A | | 03/09/2023 | 4.806 | 04/03/2023 | 2,999,199 | | 9,178 |
| | MERCEDES-BENZFINANCENORTHAM CPCASH | | 03/29/2023 | 5.014 | 04/19/2023 | 2,992,498 | | 831 |
| | METLIFE SHORT TERM FUNDING LLC ABCP CP C | | 03/01/2023 | 4.758 | 04/10/2023 | 2,996,436 | | 11,819 |
| | MONDELEZ INTERNATIONAL INC CP CASH 144A | | 03/31/2023 | 5.196 | 04/24/2023 | 2,990,935 | | |
| | NATIONAL SECURITIES CLEARING C CPCASH144 | | 03/08/2023 | 4.685 | 04/03/2023 | 2,999,219 | | 8,949 |
| | PENSKE TRUCK LEASING CO LP CPCASH144A | | 03/30/2023 | 5.200 | 04/20/2023 | 2,991,764 | | 864 |
| | SIEMENS CAPITAL COMPANY LLC CPCASH144A | | 03/02/2023 | 4.639 | 04/03/2023 | 2,999,227 | | 11,547 |
| | UNILEVER CAPITAL CORP CP CASH 144A | | 03/01/2023 | 4.780 | 04/17/2023 | 2,993,640 | | 11,853 |
| | VW CREDIT INC CPCASH144A | | 03/10/2023 | 4.926 | 04/03/2023 | 2,999,179 | | 8,999 |
| | WALMART INC CPCASH144A | | 03/29/2023 | 4.842 | 04/17/2023 | 2,993,558 | | 803 |
| | CANADA GOVERNMENT OF CPCASH | | 03/20/2023 | 4.497 | 04/19/2023 | 9,977,567 | | 14,900 |
| | GSK CONSUMER HEALTHCARE CAPITA CPCASH | | 03/06/2023 | 4.919 | 04/03/2023 | 2,999,180 | | 10,614 |
| | KFW GOVGUAR CP CASH 144A | | 03/07/2023 | 4.737 | 04/03/2023 | 2,999,211 | | 9,047 |
| | MEDTRONIC GLOBAL HOLDINGS SCA CPCASH144A | | 03/29/2023 | 4.955 | 04/06/2023 | 2,997,937 | | 824 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 62,907,613 | (13,750) | 128,609 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 62,907,613 | (13,750) | 128,609 |
| 1309999999. Total - Hybrid Securities | | | | | | | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 2419999999. Total - Issuer Obligations | | | | | | 62,907,613 | (13,750) | 128,609 |
| 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 | | | | | | 62,907,613 | (13,750) | 128,609 |
| 4812A0-37-5 | JPMORGAN PRIME MMKT FD - CAP | | 02/28/2023 | 0.000 | | 1,608 | | 11 |
| 4812C2-23-9 | JPMORGAN US TREASURY PLUS STIFFUND | | 03/16/2023 | 0.000 | | 80,383,632 | | 230,511 |
| 8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 80,385,240 | | 230,522 |
| 4812C0-66-2 | JP MORGAN US GOVT AGENCY SHARES | | 03/30/2023 | 0.010 | | 39,207,705 | | |
| 4812C0-67-0 | JPMORGAN US GOVT MM-CP | | 03/28/2023 | 0.010 | | 137,033,017 | | 38,116 |
| 94975P-40-5 | Allspring Government Money Market Institutional Fund | | 03/31/2023 | 0.000 | | 3,242,042 | | 34,346 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 179,482,764 | | 72,462 |
| 8609999999 - Total Cash Equivalents | | | | | | 322,775,617 | (13,750) | 431,593 |