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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code 4926 (Current) 4926 (Prior) NAIC Company Code 88072 Employer's ID Number 06-0974148

Organized under the Laws of CT, 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 02/16/1978 Commenced Business 01/01/1979

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 Appointed Actuary	John Buck Brady
Interim Co-President and Chief Financial Officer	Robert Raymond Siracusa	AVP and Treasurer	Jeremy Matthew Billiel

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Matthew James Poznar	Peter Francis Sannizzaro	Samir Srivastava
Robert William Stein	Ronald Kazuo Tanemura	Christopher Blair Abreu
Lisa Michelle Proch	Robert Raymond Siracusa	Federico Maria Bonini

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

Subscribed and sworn to before me this 20 day of July 2023

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	12,420,433,949		12,420,433,949	12,640,916,161
2.	Stocks:				
	2.1 Preferred stocks	17,715,108		17,715,108	50,652,206
	2.2 Common stocks	1,006,151,933	12,658,351	993,493,582	1,010,834,941
3.	Mortgage loans on real estate:				
	3.1 First liens	1,309,164,857		1,309,164,857	1,402,357,791
	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)	10,074,325		10,074,325	10,216,216
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 300,832,206), cash equivalents ($ 716,404,689) and short-term investments ($ 156,125,068)	1,173,361,963		1,173,361,963	1,270,020,781
6.	Contract loans (including $ premium notes)	1,427,673,395		1,427,673,395	1,397,465,988
7.	Derivatives	267,051,757		267,051,757	520,082,901
8.	Other invested assets	802,864,938		802,864,938	782,321,754
9.	Receivables for securities	129,812,935		129,812,935	74,162,264
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	442,447,077		442,447,077	292,463,521
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,006,752,237	12,658,351	18,994,093,886	19,451,494,524
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	190,249,361	4,202,725	186,046,636	180,909,186
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	181,287		181,287	136,683
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	22,902,268		22,902,268	41,377,183
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	429,510,512		429,510,512	200,370,542
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	28,409,136		28,409,136	
18.2	Net deferred tax asset	207,131,433	160,089,600	47,041,833	52,633,000
19.	Guaranty funds receivable or on deposit	445,523		445,523	445,523
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	27,637,689		27,637,689	28,758,705
24.	Health care ($) and other amounts receivable	2,828		2,828	122
25.	Aggregate write-ins for other than invested assets	213,466,438	4,526,541	208,939,897	109,549,321
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,126,688,712	181,477,217	19,945,211,495	20,065,674,789
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	64,621,965,447		64,621,965,447	64,507,908,894
28.	Total (Lines 26 and 27)	84,748,654,159	181,477,217	84,567,176,942	84,573,583,683
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	442,447,077		442,447,077	292,463,521
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)	442,447,077		442,447,077	292,463,521
2501.	Deferred asset SSAP 108	118,544,733		118,544,733	68,052,337
2502.	Disbursements and items not allocated	94,921,705	4,526,541	90,395,164	41,496,984
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	213,466,438	4,526,541	208,939,897	109,549,321

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,156,487,889 less $ 0 included in Line 6.3 (including $ 7,259,805,573 Modco Reserve)	14,156,487,889	14,230,413,078
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	106,883	109,659
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	109,605,999	118,963,688
4.	Contract claims:		
	4.1 Life	221,799,899	219,163,022
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	1,547,217	1,796,883
	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 $ 0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 21,673 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	407,212,062	344,418,344
	9.3 Other amounts payable on reinsurance, including $ 14,138,537 assumed and $ 121,549,729 ceded	135,688,266	170,829,580
	9.4 Interest Maintenance Reserve	327,893,595	375,339,370
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,967,609 , accident and health $ 0 and deposit-type contract funds $ 0	6,967,609	7,083,281
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	26,817,850	25,524,612
13.	Transfers to Separate Accounts due or accrued (net) (including $ (180,977,462) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(879,653,831)	(870,968,923)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,223,665	1,902,368
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		32,483,885
15.2	Net deferred tax liability		
16.	Unearned investment income	2,044,766	4,645,993
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ 8,055,635 agents' credit balances	8,058,464	7,300,363
19.	Remittances and items not allocated	66,266,847	70,146,799
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	279,226,111	260,851,937
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	812,434,253	833,586,109
	24.04 Payable to parent, subsidiaries and affiliates	3,061,574	
	24.05 Drafts outstanding	22,313,085	27,312,017
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	289,711,821	259,289,642
	24.08 Derivatives	198,052,572	199,938,801
	24.09 Payable for securities	436,427,474	317,189,482
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	618,377,253	689,867,310
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,257,671,323	17,327,187,300
27.	From Separate Accounts Statement	64,621,965,447	64,507,908,894
28.	Total liabilities (Lines 26 and 27)	81,879,636,770	81,835,096,194
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	196,910,750	206,437,654
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	54,829,850	43,486,878
35.	Unassigned funds (surplus)	1,322,573,726	1,375,337,111
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)	2,681,850,172	2,732,797,489
38.	Totals of Lines 29, 30 and 37	2,687,540,172	2,738,487,489
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	84,567,176,942	84,573,583,683
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	271,810,285	446,696,906
2502.	Collateral on derivatives	252,230,073	194,479,329
2503.	Deferred liability SSAP 108	63,714,884	24,565,460
2598.	Summary of remaining write-ins for Line 25 from overflow page	30,622,011	24,125,615
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	618,377,253	689,867,310
3101.	Gain on inforce reinsurance	196,910,750	206,437,654
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)	196,910,750	206,437,654
3401.	Special surplus SSAP 108	54,829,850	43,486,878
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)	54,829,850	43,486,878

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	28,971,736	(79,104,049)	1,429,400,295
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	340,802,022	341,628,081	680,253,420
4.	Amortization of Interest Maintenance Reserve (IMR)	25,255,934	34,363,845	64,167,049
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	42,406,216	48,594,948	94,440,605
7.	Reserve adjustments on reinsurance ceded	(997,249,201)	(888,956,197)	4,471,589,261
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	410,280,336	400,298,603	889,150,818
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	124,319,543	32,107,768	(26,550,735)
9.	Totals (Lines 1 to 8.3)	(25,213,414)	(111,067,001)	7,602,450,713
10.	Death benefits	310,380,063	266,998,578	604,562,241
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,498,562	1,799,316	2,800,644
12.	Annuity benefits	138,815,669	151,980,707	306,613,737
13.	Disability benefits and benefits under accident and health contracts	12,600	10,800	19,800
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,077,387,465	580,713,322	1,568,357,849
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,615,891	(10,110,691)	(1,384,133)
18.	Payments on supplementary contracts with life contingencies	68,204	72,269	137,994
19.	Increase in aggregate reserves for life and accident and health contracts	(73,927,966)	(289,470,340)	(284,984,984)
20.	Totals (Lines 10 to 19)	1,458,850,488	701,993,961	2,196,123,148
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,165,526	22,467,728	43,344,943
22.	Commissions and expense allowances on reinsurance assumed	53,075,076	16,581,357	85,134,769
23.	General insurance expenses and fraternal expenses	66,428,180	53,783,705	114,285,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,856,681	1,948,330	2,466,854
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,368,315,407)	(1,123,683,467)	(2,026,304,765)
27.	Aggregate write-ins for deductions	(561,383,384)	196,232,482	6,622,983,470
28.	Totals (Lines 20 to 27)	(331,322,840)	(130,675,904)	7,038,033,701
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	306,109,426	19,608,903	564,417,012
30.	Dividends to policyholders and refunds to members	859,172	997,493	3,228,662
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	305,250,254	18,611,410	561,188,350
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,788,336	(32,900,872)	(17,147,707)
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)	301,461,918	51,512,282	578,336,057
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,532,764 (excluding taxes of $ (6,076,344) transferred to the IMR)	(28,433,804)	42,144,359	(135,765,350)
35.	Net income (Line 33 plus Line 34)	273,028,114	93,656,641	442,570,707
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,738,487,489	2,153,456,165	2,153,456,165
37.	Net income (Line 35)	273,028,114	93,656,641	442,570,707
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,628,244)	(297,566,265)	(38,128,919)	88,192,673
39.	Change in net unrealized foreign exchange capital gain (loss)	1,912,173		
40.	Change in net deferred income tax	42,566,860	1,439,371	(42,133,652)
41.	Change in nonadmitted assets	(54,330,093)	(18,719,139)	3,802,101
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			11,810,451
44.	Change in asset valuation reserve	(18,374,174)	(4,511,379)	(26,971,762)
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	1,816,068	(3,954,535)	107,760,806
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(50,947,317)	29,782,040	585,031,324
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,687,540,172	2,183,238,205	2,738,487,489
	DETAILS OF WRITE-INS			
08.301.	Reinsurance hedge program allowance	73,771,219		
08.302.	Other investment management fees	36,548,073	46,406,610	(12,108,930)
08.303.	Miscellaneous income	12,728,568	(14,434,973)	(14,656,775)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,271,683	136,131	214,970
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	124,319,543	32,107,768	(26,550,735)
2701.	Miscellaneous deductions	3,897,564	29,698	1,641
2702.	IMR adjustment on reinsurance ceded	668,786	(21,051,642)	(28,652,920)
2703.	Change in provision for future dividends	(866,481)	1,142,585	677,892
2798.	Summary of remaining write-ins for Line 27 from overflow page	(565,083,253)	216,111,841	6,650,956,857
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(561,383,384)	196,232,482	6,622,983,470
5301.	Special Surplus - SSAP 108	11,342,972		43,486,878
5302.	Gain on inforce reinsurance	(9,526,904)	(3,954,535)	64,273,928
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,816,068	(3,954,535)	107,760,806

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	(138,087,906)	187,243,605	614,322,569
2. Net investment income	372,761,964	391,486,724	776,760,768
3. Miscellaneous income	571,565,021	477,046,784	949,131,619
4. Total (Lines 1 to 3)	806,239,079	1,055,777,113	2,340,214,956
5. Benefit and loss related payments	2,549,889,584	1,846,274,755	4,073,649,199
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,359,630,499)	(1,156,508,903)	(2,031,183,457)
7. Commissions, expenses paid and aggregate write-ins for deductions	(424,939,740)	313,161,277	239,247,334
8. Dividends paid to policyholders	1,108,838	1,069,365	3,254,542
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	66,137,777	42,201,379	(109,985,350)
10. Total (Lines 5 through 9)	832,565,960	1,046,197,873	2,174,982,268
11. Net cash from operations (Line 4 minus Line 10)	(26,326,881)	9,579,240	165,232,688
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	540,880,675	3,121,637,086	4,257,993,419
12.2 Stocks	1,962,674	10,113,288	11,462,752
12.3 Mortgage loans	128,984,718	76,170,937	152,993,314
12.4 Real estate			
12.5 Other invested assets	23,726,333	23,536,590	45,052,895
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,220	(765,085)	(822,108)
12.7 Miscellaneous proceeds	119,237,992	78,244,631	68,869,747
12.8 Total investment proceeds (Lines 12.1 to 12.7)	814,796,612	3,308,937,447	4,535,550,020
13. Cost of investments acquired (long-term only):			
13.1 Bonds	354,321,013	2,835,542,207	3,199,506,519
13.2 Stocks	368,065	5,738,448	5,908,995
13.3 Mortgage loans	32,945,260	244,310,732	388,059,695
13.4 Real estate			
13.5 Other invested assets	27,618,289	49,348,226	133,940,269
13.6 Miscellaneous applications	284,783,219	327,527,907	691,221,690
13.7 Total investments acquired (Lines 13.1 to 13.6)	700,035,846	3,462,467,520	4,418,637,168
14. Net increase (or decrease) in contract loans and premium notes	30,207,407	14,879,775	14,579,579
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	84,553,359	(168,409,848)	102,333,272
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	(9,357,689)	(11,578,643)	(12,527,995)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(145,527,607)	(156,181,162)	52,502,794
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(154,885,296)	(167,759,805)	39,974,799
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)	(96,658,818)	(326,590,413)	307,540,759
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,270,020,781	962,480,022	962,480,022
19.2 End of period (Line 18 plus Line 19.1)	1,173,361,963	635,889,609	1,270,020,781

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

20.0001. Non-cash proceeds from asset exchanges - bonds and preferred stock	(159,898,896)	(45,500,462)	(277,296,385)
20.0002. Non-cash acquisitions from asset exchanges - bonds, preferred stock and other invested assets	(159,898,896)	(45,500,462)	(277,296,385)
20.0003. Non-cash ceded premiums for reinsurance	(668,786)	21,051,642	28,652,920
20.0004. Non-cash payable on reinsurance	(5,832,408)	(6,623,617)	(13,286,858)
20.0005. Non-cash transfer of funds witheld for unauthorized reinsurance	6,501,194	(14,428,025)	(15,366,062)
20.0006. Non-cash transfer of IMR liability for reinsurance	668,786	(21,051,642)	(28,652,920)
20.0007. Non-cash IMR reserve transferred on reinsurance	(668,786)	21,051,642	28,652,920
20.0008. Non-cash deferred asset SSAP 108	(50,492,396)		(68,052,338)
20.0009. Non-cash deferred liability SSAP 108	39,149,424		24,565,460

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

20.0010. Non-cash special surplus SSAP 108	11,342,972		43,486,878
20.0011. Non-cash Modco premium			6,033,248,096
20.0012. Non-cash Modco reserve adjustment			(6,011,226,103)
20.0013. Non-cash transfer of other balances for reinsurance			(22,021,993)
20.0014. Non-cash transfer of bonds purchased for reinsurance			404,919,735
20.0015. Non-cash assumed premiums for reinsurance			(7,051,915,098)
20.0016. Non-cash Modco assumed adjustment			6,586,465,000
20.0017. Non-cash deferred gain on reinsurance			73,544,941
20.0018. Non-cash adjustment of IMR on reinsurance			(24,513,512)
20.0019. Non-cash transfer of IMR reserves on reinsurance			24,513,512
20.0020. Non-cash transfer of other balances for reinsurance			(13,014,577)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	29,118,671	17,399,656	104,574,604
3.	Ordinary individual annuities	59,835,974	77,379,696	136,817,604
4.	Credit life (group and individual)			
5.	Group life insurance	(33,684,684)	(23,071,296)	20,079,267
6.	Group annuities	367,890,831	414,140,283	766,364,479
7.	A & H - group	6,602,733	7,274,752	17,105,094
8.	A & H - credit (group and individual)			
9.	A & H - other	8,631	8,302	491,203
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	429,772,156	493,131,393	1,045,432,251
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	429,772,156	493,131,393	1,045,432,251
14.	Deposit-type contracts	451,791,163	474,388,595	910,520,740
15.	Total (Lines 13 and 14)	881,563,319	967,519,988	1,955,952,991
	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 Insurance Company (the “Company” or “TL”) 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 and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company (“TLA”), 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 and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA'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. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 273,028,114	$ 442,570,707
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(2,537,730)	3,505,228
				(2,537,730)	3,505,228
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 275,565,844	$ 439,065,479
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,687,540,172	$ 2,738,487,489
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	3,396,346	5,934,076
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	5,567,956	34,263,177
				8,964,302	40,197,253
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,678,575,870	$ 2,698,290,236

The Company's reported investment in TLA was $932,442,043 and $948,629,171 as of June 30, 2023 and December 31, 2022, respectively. The Company's investment in TLA would have been reported as $926,874,087 and $914,365,994 as of June 30, 2023 and December 31, 2022, respectively, without the state prescribed practices.

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

3. The Company did not recognize any OTTI for loan-backed securities held as of June 30, 2023.

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	89,539,485
2. 12 Months or Longer	$	104,325,206

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

1. Less than 12 Months	$	723,578,652
2. 12 Months or Longer	$	939,676,460

5. As of June 30, 2023, loan-backed securities in an unrealized loss position comprised 511 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and asset-backed securities ("ABS"), 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 June 30, 2023.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of as of June 30, 2023.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

Under repurchase agreements, the Company transfers collateral of U.S. government, government agency and corporate securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's consolidated 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 Other liabilities on the Company's consolidated balance sheets.

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

2. Type of Repo Trades Used

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

3. Maturity Time Frame

a. Maximum Amount	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	180,000,000	—	—	—
6. >3 months to 1 year	207,046,836	273,195,536	—	—
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	180,000,000	—	—	—
6. >3 months to 1 year	137,682,436	271,810,285	—	—
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	$ 387,046,836	$ 273,195,536	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 317,682,436	$ 271,810,285	$ —	$ —
2. Securities (FV)	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$271,810,285	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$271,810,285	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	183,623,760
c. 31 to 90 days	39,016,250
d. >90 days	49,170,275

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 183,623,760	$ 183,623,760
b. 31 to 60 days	39,016,250	39,016,250
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	49,170,275	49,170,275
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

NOTES TO FINANCIAL STATEMENTS

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 387,046,836	$ 273,195,535	$ —	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 317,682,436	$ 271,810,285	$ —	$ —
	2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

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

R. Share of Cash Pool by Asset type

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

. No significant change.

.

Note 8 - Derivative Instruments

H. 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 June 30, 2023 and December 31, 2022, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2023	$ 100,017
2024	15,203
2025	68,574
2026	31,048
Thereafter	76,900
Total Future Settled Premiums	$ 291,742

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
June 30, 2023	$ 291,742	$ (139,577)	$ (139,577)
December 31, 2022	$ 278,812	$ 182,492	$ 182,492

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees

(1) Discussion of Hedged Item/Hedging Instruments and Hedging Strategy

0001 Interest Rate Hedge

Present Value of Future Cash Flows of Certain Variable Annuity Contracts:

The hedged item consists of a portion of the Company's variable annuity block of business, including related minimum benefit guarantees, that is sensitive to interest rate movement. The hedged portion of the block is reviewed on a monthly basis and the hedge effectiveness is measured quarterly based on the ratio of the percentage change in asset interest rate risk (rho) compared to the percentage change in the liability interest rate risk (rho). The related hedging instrument is a portfolio of interest rate derivatives which follows a semi-static hedging strategy. Changes in interest rates impact the present value of the future product cash flows.

NOTES TO FINANCIAL STATEMENTS

The Company will recognize a net deferred asset within Other assets or a net deferred liability within Other liabilities on the Statements of Admitted Assets, Liabilities and Capital and Surplus, for fluctuations in fair value that do not offset the changes in the liability. The deferred asset or liability will then be amortized over the timeframe required under SSAP No. 108, which is the Macaulay duration of guarantee benefit cash flows, or approximately 8 years.

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108.. In 2022, the Company revised its hedging position twice to reflect reinsurance transactions that the Company entered into. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of June 30, 2023.

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a.	Scheduled Amortization		
	Amortization Year	Deferred assets	Deferred liabilities
1	2023	$ (7,962,122)	$ 4,160,164
2	2024	(15,924,244)	8,320,330
3	2025	(15,924,244)	8,320,330
4	2026	(15,924,244)	8,320,330
5	2027	(15,924,244)	8,320,330
6	2028	(15,924,244)	8,320,330
7	2029	(15,924,244)	8,320,330
8	2030	(11,598,648)	8,320,330
9	2031	(3,438,501)	1,312,411
10	2032	—	—
11	Total	$ (118,544,735)	$ 63,714,885
b.	Total Deferred Balance*		$ (54,829,850)

*Should agree to Column 19 of Schedule DB, Part E

c.	Reconciliation of Amortization:	
1	Prior Year Total Deferred Balance	$ (43,486,878)
2	Current Year Amortization	(1,675,868)
3	Current Year Deferred Recognition	13,018,840
4	Ending Deferred Balance [1-(2+3)]	$ (54,829,850)

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86: Not applicable.

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108: Not applicable.

(3) Hedging Strategies Identified as No Longer Highly Effective: Not applicable.

(4) Hedging Strategies Terminated: Not applicable.

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 ofJune 30, 2023 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2023, the Company's pledge limit is $685 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

NOTES TO FINANCIAL STATEMENTS

2. a. FHLB Capital Stock - Aggregate Totals

1. June 30, 2023

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 5,000,000	$ 5,000,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ —	$ —	$ —

2. December 31, 2022

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock		—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 5,000,000	$ 5,000,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 685,000,000	$ 685,000,000	$ —

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

				Eligible for Redemption			
Membership Stock		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	5,000,000	5,000,000	—	—	—	—

3. Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2023

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 341,724,948	$ 373,703,353	$ —
2	Current Year General Account: Total Collateral Pledged	341,724,948	373,703,353	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	339,143,216	375,167,097	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 341,724,948	$ 373,703,353	$ —
2	Current Year General Account Maximum Collateral Pledged	341,724,948	373,703,353	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	339,143,216	375,167,097	—

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

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

c. FHLB - Prepayment Obligations

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

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

A-D. Defined Benefit Plans

The Company has no direct plans.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of June 30, 2023 and December 31, 2022, no liability was recorded for this guarantee, as TLA 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 the Company 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

NOTES TO FINANCIAL STATEMENTS

obligations, within internally established objectives, guidelines and risk tolerances. The portfolio objectives and guidelines are developed, by the Company, based upon the asset/liability profile, including duration, convexity and other characteristics within specified risk tolerances. The risk tolerances considered include, but are not limited to, asset sector, credit issuer allocation limits, and maximum portfolio limits for below investment grade holdings. The Company attempts to minimize adverse impacts to the investment portfolio and the Company's results of operations from changes in economic conditions through asset diversification, asset allocation limits, and asset/liability duration matching and the use of derivatives.The following section applies the fair value hierarchy and disclosure requirements for the Company's Separate Account assets, and categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

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

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

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

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

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

June 30, 2023					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	$ —	$ —	$ 17,715	$ —	$ 17,715
Common stocks - unaffiliated	—	—	9,151	—	9,151
Cash equivalents	510,312	—	—	—	510,312
Total bonds, stocks and real estate	510,312	—	26,866	—	537,178
Derivative assets					
Interest rate derivatives	—	1,030	—	—	1,030
Macro hedge program	—	—	198,435	—	198,435
Total derivative assets	—	1,030	198,435	—	199,465
Separate Account assets [1]	28,630,833	33,473,446	106,012	—	62,210,291
Total assets accounted for at fair value	$ 29,141,145	$ 33,474,476	$ 331,313	$ —	$ 62,946,934
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (98,741)	$ (3,000)	$ —	(101,741)
Macro hedge program	—	(59,768)	(240,071)	—	(299,839)
Total liabilities accounted for at fair value	$ —	$ (158,509)	$ (243,071)	$ —	$ (401,580)

[1] Excludes approximately $2.4 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

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

Bonds and Stocks

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

NOTES TO FINANCIAL STATEMENTS

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

The Company's investment managers utilize an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment 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 managers perform ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment managers ensure that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment managers determine that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment managers.

The Company's investment managers conduct other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment 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 managers have analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

All other corporate bonds, including surplus debentures - Primary inputs also include observations of credit default swap curves related to the issuer, and political events in emerging market economies where applicable.

State, municipalities and political subdivisions - Primary inputs also include Municipal Securities Rulemaking Board reported trades notices, and issuer financial statements.

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.

NOTES TO FINANCIAL STATEMENTS

Separate Account Assets

Guaranteed Separate Account investments for bonds, stocks, mortgage loans and limited partnerships are valued in the same manner, and using the same pricing sources and inputs, as the invested assets held in the General Account of the Company. Non-guaranteed Separate Account assets are primarily invested in mutual funds but also have investments in bonds, stocks, mortgage loans, limited partnerships and other alternative investments. Non-guaranteed Separate Account investments in mutual funds are valued by the underlying mutual funds in accordance to their valuation policies and procedures. Non-guaranteed Separate Account investments in bonds, stocks mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

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

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2023:

(Amounts in thousands)	Ending Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Total Gains (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 9,915	$ —	$ —	$ —	$ —	$ 150	$ —	$ 7,650	$ 17,715
Common stocks - unaffiliated	8,931	—	—	—	220	.	—	—	9,151
Total bonds and stocks	18,846	—	—	—	220	150	—	7,650	26,866
Separate Accounts	322,882	—	$ (45,854)	(40)	—	2,515	(173,491)	—	106,012
Total assets	$ 341,728	$ —	$ (45,854)	$ (40)	$ 220	$ 2,665	$ (173,491)	$ 7,650	$ 132,878
Liabilities									
Derivatives									
Interest rate derivatives	$ (27,760)	$ —	$ —	$ —	$ 15,596	$ —	$ —	$ 9,164	$ (3,000)
Macro hedge program	333,426	—	—	(153,587)	(238,386)	—	4,259	12,652	(41,636)
Total derivatives [3]	305,666	—	—	(153,587)	(222,790)	—	4,259	21,816	(44,636)
Total liabilities	$ 305,666	$ —	$ —	$ (153,587)	$ (222,790)	$ —	$ 4,259	$ 21,816	$ (44,636)

[1] All amounts in this column except Separate Account assets 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 or 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.

(Amounts in thousands)	June 30, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,807,211	$ 12,410,293	$ —	$ 9,517,379	$ 1,289,832	$ —	$ —
Bonds - affiliated	10,313	10,141	—	—	10,313	—	—
Preferred stocks - unaffiliated	17,715	17,715	—	—	17,715	—	—
Common stocks - unaffiliated	9,151	9,151	—	—	9,151	—	—
Mortgage loans	1,179,515	1,309,165	—	—	1,179,515	—	—
Cash, cash equivalents and short-term investments -unaffiliated	1,073,671	1,073,362	811,144	201,593	60,934	—	—
Cash, cash equivalents and short-term investments - affiliated	100,000	100,000	—	—	100,000	—	—
Derivative-related assets	244,663	267,052	—	13,610	231,053	—	—
Contract loans	1,427,673	1,427,673	—	—	1,427,673	—	—
Surplus debentures	48,417	49,642	—	48,417	—	—	—
Separate Account assets [1]	62,210,291	62,210,291	28,630,833	33,473,446	106,012	—	—
Total assets	$ 77,128,620	$ 78,884,485	$ 29,441,977	$ 43,254,445	$ 4,432,198	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (101,840)	$ (109,606)	$ —	$ —	$ (101,840)	$ —	$ —
Derivative related liabilities	(296,601)	(198,053)		(285,878)	(10,723)	—	—
Separate Account liabilities	(62,210,291)	(62,210,291)	(28,630,833)	(33,473,446)	(106,012)	—	—
Total liabilities	$ (62,608,732)	$ (62,517,950)	$ (28,630,833)	$ (33,759,324)	$ (218,575)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.4 billion as of June 30, 2023.

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	$ 10,822,267	$ 12,640,916	$ 3,473,489	$ 6,465,641	$ 883,137	$ —	$ —
Preferred stocks – unaffiliated	50,652	50,652	—	33,492	17,160	—	—
Common stocks – unaffiliated	10,893	10,893	—	—	10,893	—	—
Mortgage loans	1,269,853	1,402,358	—	—	1,269,853	—	—
Cash, cash equivalents and short-term investments - unaffiliated	1,169,787	1,170,021	459,475	673,642	36,670	—	—
Cash, cash equivalents and short-term investments - affiliated	100,000	100,000	—	—	100,000	—	—
Derivative related assets	515,568	520,083	—	36,407	479,161	—	—
Contract loans	1,397,466	1,397,466	—	—	1,397,466	—	—
Surplus debentures	31,118	31,792	—	9,079	22,039	—	—
Separate Account assets [1]	63,362,192	63,362,192	28,907,514	34,134,060	320,618	—	—
Total assets	$ 78,729,796	$ 80,686,373	$ 32,840,478	$ 41,352,321	$ 4,536,997	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (110,490)	$ (118,964)	$ —	$ —	$ (110,490)		$ —
Derivative related liabilities	(316,826)	(199,939)	—	(269,545)	(47,281)	—	—
Separate Account liabilities	(63,362,192)	(63,362,192)	(28,907,514)	(34,134,060)	(320,618)	—	—
Total liabilities	$ (63,789,508)	$ (63,681,095)	$ (28,907,514)	$ (34,403,605)	$ (478,389)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.1 billion as of December 31, 2022.

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.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. At June 30, 2023, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

On July 6, 2023, TL paid a dividend of $575,000,000 to TR Re, Ltd. ("TR Re"), the Company's parent.

The Company had no other material subsequent events through the filing date of August 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 June 30, 2023, and December 31, 2022, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $3,396,346 and $5,934,076, respectively.

   b. For the periods ended June 30, 2023, and December 31, 2022, the total amount of reinsurance credit taken for this agreement was $4,299,172 and $7,511,488, 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

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Talcott Resolution Distribution Company Inc.	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 [X] No [ ]

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $578,591,807 of cash and bonds pledged as collateral for derivative activity; $5,000,000 of FHLB capital stock; $373,703,353, pledged as collateral for FHLB activity; $276,337,000 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 9,226,342

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,352,978	$ 10,141,224
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,012,459,191	$ 997,000,726
14.24	Short-Term Investments	$ 100,000,000	$ 100,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 8,136,743	$ 11,703,856
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,124,948,912	$ 1,118,845,806
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank N.A.	4 Chase Metro Tech Center 16th Floor Brooklyn NY 11245
Federal Home Loan Bank of Boston	800 Boylston St. Boston MA 02199

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
The Bank of New York Mellon	101 Barclay Street, New York, NY 10007	The assets are held in a coinsurance trust at BNY, as trustee, and the Company maintains this trust as grantor.

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
104559	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	SEC	NO
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	$ 1,309,164,857
	1.14 Total Mortgages in Good Standing	$ 1,309,164,857
	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)	$ 1,309,164,857
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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	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	(293,547)	228,970	30,911	4,806,872	4,773,206	8,439,925
2.	Alaska AK	L	19,059	82,009	29,041	2,025,714	2,155,823	3,831,058
3.	Arizona AZ	L	282,055	1,144,896	60,815	1,443,202	2,930,968	3,787,574
4.	Arkansas AR	L	359,390	105,068	47,767	1,257,446	1,769,671	1,442,622
5.	California CA	L	2,269,130	6,591,053	338,379	44,603,173	53,801,735	62,040,274
6.	Colorado CO	L	209,817	368,686	86,632	908,356	1,573,491	2,754,672
7.	Connecticut CT	L	870,565	793,872	46,894	11,608,497	13,319,828	7,757,530
8.	Delaware DE	L	141,967	99,245	(297,560)	1,272,170	1,215,822	2,369,672
9.	District of Columbia DC	L	(152,371)	168,153	385,321	135,913	537,016	1,388,749
10.	Florida FL	L	2,444,678	4,395,035	521,529	19,894,753	27,255,995	37,506,417
11.	Georgia GA	L	502,778	1,062,628	88,792	8,425,704	10,079,902	20,245,890
12.	Hawaii HI	L	315,326	174,956	741,961	882,207	2,114,450	6,489,744
13.	Idaho ID	L	44,741	79,524	41,544	218,777	384,586	246,929
14.	Illinois IL	L	329,492	1,400,105	168,826	4,486,512	6,384,935	15,620,335
15.	Indiana IN	L	275,631	963,481	186,242	6,227,824	7,653,178	3,772,335
16.	Iowa IA	L	140,762	706,846	33,091	1,300,329	2,181,028	3,788,832
17.	Kansas KS	L	131,087	351,346	49,132	1,054,267	1,585,832	2,317,293
18.	Kentucky KY	L	78,452	502,824	33,385	2,185,485	2,800,146	6,836,913
19.	Louisiana LA	L	269,103	291,899	54,836	13,404,963	14,020,801	10,473,359
20.	Maine ME	L	71,379	947	78,063	1,821,784	1,972,173	4,875,194
21.	Maryland MD	L	380,895	1,573,297	191,278	6,873,669	9,019,139	7,315,755
22.	Massachusetts MA	L	323,989	1,524,664	224,474	9,429,805	11,502,932	5,361,621
23.	Michigan MI	L	261,125	1,718,621	102,367	7,153,397	9,235,510	15,307,869
24.	Minnesota MN	L	831,453	588,478	113,271	6,731,846	8,265,048	7,606,871
25.	Mississippi MS	L	139,877	189,253	30,221	457,140	816,491	3,653,661
26.	Missouri MO	L	215,450	1,913,092	65,044	5,367,257	7,560,843	7,532,407
27.	Montana MT	L	61,043	288,755	13,355	1,766,126	2,129,279	22,529,820
28.	Nebraska NE	L	59,349	168,196	35,403	890,493	1,153,441	1,671,325
29.	Nevada NV	L	174,949	66,465	37,129	5,857,056	6,135,599	1,455,745
30.	New Hampshire NH	L	94,510	119,390	34,656	2,889,181	3,137,737	850,993
31.	New Jersey NJ	L	1,760,481	3,684,199	109,734	14,528,776	20,083,190	27,736,681
32.	New Mexico NM	L	110,355	609,681	24,419	1,458,815	2,203,270	246,788
33.	New York NY	L	32,906,621	12,549,500	2,120,130	23,750,424	71,326,675	18,208,092
34.	North Carolina NC	L	873,833	3,052,391	102,381	5,177,863	9,206,468	9,630,869
35.	North Dakota ND	L	(37,362)	223,276	(8,524)	3,881,171	4,058,561	10,096,284
36.	Ohio OH	L	1,382,112	514,711	308,139	6,910,544	9,115,506	11,722,459
37.	Oklahoma OK	L	228,072	345,615	93,709	3,053,534	3,720,930	2,113,015
38.	Oregon OR	L	130,982	477,577	87,499	4,017,295	4,713,353	4,392,951
39.	Pennsylvania PA	L	1,545,333	2,770,570	181,511	54,633,269	59,130,683	102,969
40.	Rhode Island RI	L	4,562	213,396	(589,997)	423,612	51,573	980,587
41.	South Carolina SC	L	4,050,342	2,793,563	65,155	2,878,888	9,787,948	3,430,919
42.	South Dakota SD	L	35,951	59,118	10,831	1,644,787	1,750,687	1,958,225
43.	Tennessee TN	L	338,953	847,626	79,370	8,979,815	10,245,764	17,719,364
44.	Texas TX	L	1,098,166	1,855,415	189,856	25,574,557	28,717,994	36,796,694
45.	Utah UT	L	131,413		41,990	884,924	1,058,327	5,423,384
46.	Vermont VT	L	88,517	626,977	226,952	1,917,454	2,859,900	1,957,686
47.	Virginia VA	L	696,334	1,081,826	228,730	4,473,672	6,480,562	10,161,385
48.	Washington WA	L	552,299	1,023,391	243,813	15,717,550	17,537,053	
49.	West Virginia WV	L	23,883	590,490	36,816	1,578,433	2,229,622	9,524,904
50.	Wisconsin WI	L	230,649	33,575	75,696	9,163,032	9,502,952	
51.	Wyoming WY	L	65,299	(1,220)	6,073	685,041	755,193	316,523
52.	American Samoa AS	N						
53.	Guam GU	N	575		50		625	
54.	Puerto Rico PR	N	3,756		668		4,424	
55.	U.S. Virgin Islands VI	N			59		59	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	4,369		806		5,175	
58.	Aggregate Other Aliens OT	XXX	79,702		(456,435)		(376,733)	
59.	Subtotal	XXX	57,157,331	61,013,431	6,752,230	366,713,374	491,636,366	451,791,163
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,109,762				1,109,762	
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	125,482				125,482	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	58,392,575	61,013,431	6,752,230	366,713,374	492,871,610	451,791,163
96.	Plus Reinsurance Assumed	XXX	48,065	141,014,573		238,871,344	379,933,982	
97	Totals (All Business)	XXX	58,440,640	202,028,004	6,752,230	605,584,718	872,805,592	451,791,163
98.	Less Reinsurance Ceded	XXX	136,598,871	131,472,066	6,752,131	537,427,911	812,250,979	451,791,163
99.	Totals (All Business) less Reinsurance Ceded	XXX	(78,158,231)	70,555,938	99	68,156,807	60,554,613	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	79,702		(456,435)		(376,733)	
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	79,702		(456,435)		(376,733)	
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 51
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 6

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. 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.

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 8 0 7 2 2 0 2 3 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 8 0 7 2 2 0 2 3 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 8 8 0 7 2 2 0 2 3 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 8 8 0 7 2 2 0 2 3 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 8 8 0 7 2 2 0 2 3 4 4 8 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 8 8 0 7 2 2 0 2 3 7 0 0 0 0 0 0 2

9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 8 8 0 7 2 2 0 2 3 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accrued interest on derivatives in a liability position	12,154,651	1,807,790
2505.	Provision for future dividends	11,478,382	12,747,744
2506.	Other liabilities - abandoned property unpaid funds	4,119,844	6,718,975
2507.	Miscellaneous liabilities	2,214,894	2,213,344
2508.	Interest on policy or contract funds due or accrued	654,240	637,762
2597.	Summary of remaining write-ins for Line 25 from overflow page	30,622,011	24,125,615

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Separate Account loads	1,271,683	136,131	214,970
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	1,271,683	136,131	214,970

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	MODCO adjustment	(565,083,253)	(416,233)	6,428,530,900
2705.	IMR adjustment on reinsurance assumed			(24,513,512)
2706.	Reinsurance hedge program allowance		216,528,074	246,939,469
2797.	Summary of remaining write-ins for Line 27 from overflow page	(565,083,253)	216,111,841	6,650,956,857

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,216,216	10,500,000
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	141,891	283,784
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	10,074,325	10,216,216
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	10,074,325	10,216,216

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,402,401,106	1,166,435,826
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	451,517	351,812,221
	2.2 Additional investment made after acquisition	32,493,743	36,247,475
3.	Capitalized deferred interest and other	1,471,642	
4.	Accrual of discount	1,370,095	921,668
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		72,819
7.	Deduct amounts received on disposals	128,984,718	152,993,314
8.	Deduct amortization of premium and mortgage interest points and commitment fees	38,528	95,589
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)	1,309,164,857	1,402,401,106
12.	Total valuation allowance		(43,316)
13.	Subtotal (Line 11 plus Line 12)	1,309,164,857	1,402,357,790
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,309,164,857	1,402,357,790

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	782,321,755	656,921,970
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	7,483,332	44,208,930
	2.2 Additional investment made after acquisition	20,134,957	91,481,339
3.	Capitalized deferred interest and other		
4.	Accrual of discount	112,916	45,956
5.	Unrealized valuation increase (decrease)	16,565,834	35,580,811
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	23,726,333	45,052,895
8.	Deduct amortization of premium and depreciation	27,523	22,347
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		842,009
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	802,864,938	782,321,755
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	802,864,938	782,321,755

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,714,921,067	14,400,371,567
2.	Cost of bonds and stocks acquired	514,587,974	3,885,881,634
3.	Accrual of discount	11,535,137	11,512,485
4.	Unrealized valuation increase (decrease)	(9,284,558)	169,435,568
5.	Total gain (loss) on disposals	(30,245,016)	(81,858,067)
6.	Deduct consideration for bonds and stocks disposed of	703,098,664	4,563,681,566
7.	Deduct amortization of premium	56,383,542	116,113,789
8.	Total foreign exchange change in book/adjusted carrying value	1,912,173	(5,081,765)
9.	Deduct current year's other than temporary impairment recognized		2,474,010
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	356,419	16,929,010
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,444,300,990	13,714,921,067
12.	Deduct total nonadmitted amounts	12,658,351	12,517,739
13.	Statement value at end of current period (Line 11 minus Line 12)	13,431,642,639	13,702,403,328

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,491,750,731	1,538,466,709	1,982,188,128	161,220,832	7,491,750,731	7,209,250,144		7,296,678,464
2. NAIC 2 (a)	5,524,604,919	643,562,920	729,085,788	(145,377,727)	5,524,604,919	5,293,704,324		5,854,713,015
3. NAIC 3 (a)	285,393,881	15,953,527	10,342,207	(31,845,720)	285,393,881	259,159,481		278,814,592
4. NAIC 4 (a)	8,994,562			(9,216)	8,994,562	8,985,346		9,255,259
5. NAIC 5 (a)	9,047,569	52,083		12,145	9,047,569	9,111,797		8,999,649
6. NAIC 6 (a)	2,440,763			(1)	2,440,763	2,440,762		2,440,762
7. Total Bonds	13,322,232,425	2,198,035,239	2,721,616,123	(15,999,687)	13,322,232,425	12,782,651,854		13,450,901,741
PREFERRED STOCK								
8. NAIC 1								6,517,500
9. NAIC 2								26,974,812
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	11,662,447	6		11,328	11,662,447	11,673,781		11,661,356
13. NAIC 6	5,891,478	149,848		1	5,891,478	6,041,327		5,498,538
14. Total Preferred Stock	17,553,925	149,854		11,329	17,553,925	17,715,108		50,652,206
15. Total Bonds and Preferred Stock	13,339,786,350	2,198,185,093	2,721,616,123	(15,988,358)	13,339,786,350	12,800,366,962		13,501,553,947

(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 $ 171,626,599 ; NAIC 2 $ 129,966,236 ; NAIC 3 $ 60,625,068 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	156,125,068	XXX	156,125,068	2,115,985	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	210,330,550	409,403,124
2.	Cost of short-term investments acquired	33,035,578	279,641,673
3.	Accrual of discount	366,231	203,188
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(662,035)
6.	Deduct consideration received on disposals	87,607,062	477,274,054
7.	Deduct amortization of premium	229	981,345
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)	156,125,068	210,330,550
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	156,125,068	210,330,550

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)	320,144,097
2.	Cost Paid/(Consideration Received) on additions	31,381,876
3.	Unrealized Valuation increase/(decrease)	(248,142,510)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(44,930,195)
6.	Considerations received/(paid) on terminations	(17,774,137)
7.	Amortization	798,064
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,992,660)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	75,032,809
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	75,032,809

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				15,210,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				15,950,000
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	(14,973,292)			
	3.14 Section 1, Column 18, prior year	4,092,566	(19,065,858)	(19,065,858)	
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	(14,973,292)			
	3.24 Section 1, Column 19, prior year plus	4,092,566			
	3.25 SSAP No. 108 adjustments		(19,065,858)	(19,065,858)	
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)				31,160,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				31,160,000

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
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	9,441,623	9,207,754	5,666,176	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(17,721)	(2,758,911)	037833-AL-4	APPLE INC SENIOR CORP_BND 3.85% DUE 5/4/2043 MN4	1.B FE	9,225,475	8,425,087
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	82,874,835	55,503,341	22,384,279	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(155,549)	(24,216,629)	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	55,658,890	46,600,908
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	14,932,977	14,850,141	9,788,476	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(28,028)	(4,363,524)	46590X-AJ-5	JBS USA LUX SA SENIOR CORP_BND 144A 6 1/2% DUE 12/1/2052 JD1	2.C FE	14,878,169	14,152,000
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	10,608,387	10,816,794	5,530,930	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(19,911)	(3,099,848)	20826F-BD-7	CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15	1.F FE	10,836,705	8,630,778
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	20,581,624	24,301,289	14,369,679	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(38,630)	(6,014,100)	097023-CX-1	BOEING CO BOEINGCO 5.93% DUE 5/1/2060 MN1	2.C FE	24,339,919	20,383,779
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,560,554	6,804,200	4,313,194	01/25/2021	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	(12,314)	(1,917,042)	037833-BH-2	APPLE INC SENIOR CORP_BND 4 3/8% DUE 5/13/2045 MN13	1.B FE	6,816,514	6,230,236
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	24,965,149	25,093,538	20,001,788	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	128,389	373,079	BHM1KD-F6-6	MARS INC SENIOR CORP_BND 3 3/4% DUE 9/27/2046 MS27	1.F FE	24,965,149	19,628,709
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,979,089	15,056,122	14,544,182	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	77,033	223,848	BHM0JG-4J-7	MADISON GAS AND ELECTRIC CO CORP_BND 5.26% DUE 12/20/2040 JD20	1.E	14,979,089	14,320,334
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	4,993,030	5,018,708	5,017,457	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	25,678	74,616	BHM0J5-8U-2	ALLETE INC CORP_BND 5.82% DUE 4/15/2040 A015	1.E FE	4,993,030	4,942,841
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	64,909,386	43,927,074	37,468,858	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	333,812	970,006	912810-SN-9	UNITEDSTATESTREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	43,593,262	36,498,852
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,968,460	3,987,784	4,478,996	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	20,409	59,305	89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BND 7 1/4% DUE 8/15/2038 FA15	2.A FE	3,967,375	4,419,691
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,800,734	14,034,515	10,067,677	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	70,973	206,238	68389X-BX-2	ORACLE CORPORATION SENIOR CORP_BND 3.6% DUE 4/1/2050 A01	2.B FE	13,963,542	9,861,439
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,481,180	13,550,510	13,011,112	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	69,330	201,463	677704-A6-5	OHIO UNIVERSITY SENIOR MUNITAX_BND REV 5.59% DUE 12/1/2114 JD1	1.E FE	13,481,180	12,809,649
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	20,264,710	22,862,474	16,739,263	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	104,216	302,836	20268J-AC-7	COMMONSPIRIT HEALTH SECUREDCORPBND 4.187% DUE 10/1/2049 A01	1.G FE	22,758,258	16,436,427
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,986,059	7,397,599	9,051,481	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	51,356	149,232	12614Q-AK-1	BEST FOODS INC SENIOR CORP_BND 5.6% DUE 10/15/2097 A015	1.F FE	7,346,243	8,902,249
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,986,059	9,138,570	8,792,924	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	51,356	149,232	037833-DG-2	APPLEINC SENIOR CORP_BND 3 3/4% DUE 11/13/2047 MN13	1.B FE	9,087,214	8,643,692
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,066,531	6,113,845	4,708,240	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	31,199	90,658	00217G-AC-7	APTIV PLC SENIOR CORP_BND 4.15% DUE 5/1/2052 MN1	2.B FE	6,082,646	4,617,582
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,097,488	6,082,575	4,574,296	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	31,358	91,121	02209S-BK-8	ALTRIA GROUP INC SENIOR CORP_BND 4.45% DUE 5/6/2050 MN6	2.B FE	6,051,217	4,483,175
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	22,246,943	22,155,346	22,900,591	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	114,410	332,458	031162-DU-1	AMGEN INC SENIORCORPBND 5 3/4% DUE 3/2/2063 MS2	2.A FE	22,040,936	22,568,133
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,889,798	10,906,271	10,722,895	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	56,003	162,737	28622H-AC-5	ELEVANCEHEALTHINC SENIORCORPBND 5 1/8% DUE 2/15/2053 FA15	2.B FE	10,850,268	10,560,158
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,228,138	14,294,780	14,906,292	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	73,171	212,625	458140-CK-4	INTEL CORPORATION SENIORCORPBND 5.9% DUE 2/10/2063 FA10	1.F FE	14,221,609	14,693,667

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@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,145,609	2,517,404	2,608,314	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	16,177	47,008	55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND 5.141% DUE 3/15/2052 MS15	2.C FE	2,501,227	2,561,306
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	5,991,636	5,944,761	4,693,401	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	30,813	89,539	872898-AE-1	TSMC ARIZONA CORP SENIOR CORP_BND 3 1/4% DUE 10/25/2051 AO25	1.D FE	5,913,948	4,603,862
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	90,640,000	86,671,089	14,661,240	06/04/2020	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(38,005,557)	912810-SP-4	UNITED STATES TREASURY SENIORGOVTBND 1 3/8% DUE 8/15/2050 FA15	1.A	86,671,089	52,666,797
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	19,360,000	15,094,674	13,133,002	06/04/2020	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(8,117,692)	760719-BH-6	HSBC USA INC SUB CORP_BND 7.2% DUE 7/15/2097 JJ15	1.G FE	15,094,674	21,250,694
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	1,921,057	1,989,974	1,651,593	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(1,073)	(125,592)	126408-HN-6	CSX CORP SENIOR CORP_BND 4 3/4% DUE 11/15/2048 MN15	2.A FE	1,991,047	1,777,185
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	5,079,126	5,025,686	3,981,619	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(2,837)	(332,055)	55336V-BT-6	MPLX LP SENIOR CORP_BND 4.95% DUE 3/14/2052 MS14	2.B FE	5,028,523	4,313,674
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	8,192,139	7,911,148	4,871,879	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(4,576)	(535,573)	912810-TB-4	UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 11/15/2051 MN15	1.A	7,915,724	5,407,452
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,870,400	33,447,210	20,874,436	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(18,919)	(2,214,328)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	33,466,129	23,088,764
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,479,635	22,466,283	16,636,975	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(18,701)	(2,188,781)	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	22,484,984	18,825,756
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	2,457,642	2,465,864	2,421,022	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	(1,373)	(160,672)	911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BND 5.3% DUE 4/1/2050 AO1	1.F FE	2,467,237	2,581,694
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	589,401	577,058	437,005	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(59,957)	912810-SA-7	UNITED STATES TREASURY SENIOR GOVT_BND 3% DUE 2/15/2048 FA15	1.A	577,058	496,962
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	1,928,950	1,939,890	1,435,021	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(196,223)	912810-SF-6	UNITED STATES TREASURY SENIORGOVTBND 3% DUE 2/15/2049 FA15	1.A	1,939,890	1,631,244
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	87,252,366	58,598,848	40,186,635	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(8,875,779)	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	58,598,848	49,062,414
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	10,229,282	13,024,260	8,388,188	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(1,040,578)	126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND 5.05% DUE 3/25/2048 MS25	2.B FE	13,024,260	9,428,766
9999999999 - Totals				598,777,379	395,019,116	XXX	XXX	XXX	966,051	(100,486,840)	XXX	XXX	XXX	597,811,328	495,505,956

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	5	603,212,292	5	629,248,867					5	603,212,292
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	36,101,747	XXX	1,669,601	XXX		XXX		XXX	37,771,348
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	10,065,172	XXX	32,141,089	XXX		XXX		XXX	42,206,261
7. Ending Inventory	5	629,248,867	5	598,777,379					5	598,777,379

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	75,032,810	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	31,160,000	
3.	Total (Line 1 plus Line 2)		106,192,810
4.	Part D, Section 1, Column 6	298,211,757	
5.	Part D, Section 1, Column 7	(198,052,572)	
6.	Total (Line 3 minus Line 4 minus Line 5)		6,033,625
		Fair Value Check	
7.	Part A, Section 1, Column 16	(44,314,634)	
8.	Part B, Section 1, Column 13	(2,655,000)	
9.	Total (Line 7 plus Line 8)		(46,969,634)
10.	Part D, Section 1, Column 9	247,608,080	
11.	Part D, Section 1, Column 10	(294,577,714)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	293,047,565	
14.	Part B, Section 1, Column 20	32,996,900	
15.	Part D, Section 1, Column 12	326,044,465	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	903,114,680	525,141,341
2.	Cost of cash equivalents acquired	7,694,722,778	8,284,604,981
3.	Accrual of discount	11,376,637	5,003,623
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(140,449)
6.	Deduct consideration received on disposals	7,892,809,406	7,911,489,325
7.	Deduct amortization of premium		5,491
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)	716,404,689	903,114,680
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	716,404,689	903,114,680

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
770000606	SUWANEE	GA		04/01/2022	9.020		536,530	9,744,499
770000632	NASHVILLE	TN		04/01/2022	4.000		757,147	28,113,913
770000689	BLOOMINGDALE	GA		03/01/2022	8.760		606,839	25,891,454
770000696	BRASELTON	GA		03/25/2022	9.770		783,571	9,569,079
770000697	WOODSTOCK	GA		03/28/2022	9.770		1,212,635	15,335,241
770000727	MCCOOK	IL		03/22/2022	8.210		5,315,837	41,427,982
770000749	COTTAGE GROVE	MN		12/02/2022	8.160		1,257,944	12,083,557
770000750	ROCHESTER	MN		12/02/2022	8.160		2,113,737	17,592,506
770000751	EAST HANOVER	NJ		04/20/2023	8.160	451,517	3,908,341	36,675,969
770000752	LAKELAND	FL		11/22/2022	8.309		951,092	36,312,625
0599999. Mortgages in good standing - Commercial mortgages-all other						451,517	17,443,673	232,746,825
0899999. Total Mortgages in good standing						451,517	17,443,673	232,746,825
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						451,517	17,443,673	232,746,825

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
770000209	MULTI-CITY	US		06/24/2014	06/01/2023	1,152,709		1,514			1,514		1,146,273	1,146,273			
770000297	MULTI-CITY	US		04/14/2011	04/01/2023	796,815							790,629	790,629			
770000298	MULTI-CITY	US		04/14/2011	04/01/2023	3,439,850							3,413,145	3,413,145			
770000302	SANTA BARBARA	CA		04/14/2011	04/01/2023	2,924,310							2,901,607	2,901,607			
770000380	NEW YORK	NY		08/07/2013	05/01/2023	5,482,371							5,449,454	5,449,454			
770000528	SEATTLE	WA		09/07/2018	05/01/2023	4,591,000							4,591,000	4,591,000			
0199999. Mortgages closed by repayment						18,387,055		1,514			1,514		18,292,108	18,292,108			
770000038	ONTARIO	CA		11/18/2015		2,983							2,983	2,983			
770000039	ONTARIO	CA		11/18/2015		3,090							3,090	3,090			
770000126	SIMI VALLEY	CA		09/05/2007		218,932							218,932	218,932			
770000296	STAMFORD	CT		03/18/2011		199,738							199,738	199,738			
770000326	GLEN BURNIE	MD		11/30/2011		20,036							20,036	20,036			
770000328	SAN BRUNO	CA		01/08/2020		219,378							219,378	219,378			
770000348	CARLSBAD	CA		04/03/2012		19,767							19,767	19,767			
770000367	MULTI-CITY	US		05/10/2019		10,524							10,524	10,524			
770000372	FALLS CHURCH	VA		04/28/2015		12,553							12,553	12,553			
770000373	BOSTON	MA		04/28/2015		5,881							5,881	5,881			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
770000378	BOSTON	MA		04/28/2015		14,150							14,150	14,150			
770000383	BOSTON	MA		09/13/2013		31,035							31,035	31,035			
770000384	NEWPORT BEACH	CA		09/19/2013		31,425							31,425	31,425			
770000386	DALLAS	TX		10/03/2013		34,289							34,289	34,289			
770000391	TIMONIUM	MD		01/15/2014		106,792							106,792	106,792			
770000401	CHARLESTON	SC		05/10/2019		40,851							40,851	40,851			
770000409	LAUREL	MD		05/10/2019		34,915							34,915	34,915			
770000410	GLEN MILLS	PA		05/10/2019		47,933							47,933	47,933			
770000421	WESTMINSTER	MD		08/27/2015		67,541							67,541	67,541			
770000432	PALO ALTO	CA		11/05/2015		4,434							4,434	4,434			
770000434	PALO ALTO	CA		11/05/2015		4,954							4,954	4,954			
770000435	ONTARIO	CA		11/18/2015		5,492							5,492	5,492			
770000440	MULTI-CITY	IL		12/08/2015		18,915							18,915	18,915			
770000447	SAN ANTONIO	TX		03/01/2016		20,334							20,334	20,334			
770000452	TACOMA	WA		03/23/2016		6,228							6,228	6,228			
770000460	MULTI-CITY	MD		12/22/2016		236,264							236,264	236,264			
770000469	MULTI-CITY	NJ		11/01/2016		177,986							177,986	177,986			
770000472	ELKRIDGE	MD		11/22/2016		49,386							49,386	49,386			
770000475	LOGAN TOWNSHIP	NJ		12/01/2016		36,131							36,131	36,131			
770000479	CHARLESTON	SC		01/20/2017		152,905							152,905	152,905			
770000481	CARROLLTON	TX		02/16/2017		52,476							52,476	52,476			
770000489	SAN DIEGO	CA		04/26/2017		83,591							83,591	83,591			
770000505	JERICHO	NY		08/31/2017		258,984							258,984	258,984			
770000516	ARLINGTON	TX		06/28/2018		285,542							285,542	285,542			
770000517	COPPELL	TX		06/28/2018		99,272							99,272	99,272			
770000524	DAVENPORT	FL		07/25/2018		31,742							31,742	31,742			
770000541	WILMINGTON	NC		05/10/2019		50,343							50,343	50,343			
770000546	DEER PARK	NY		09/30/2019		65,876							65,876	65,876			
770000556	MULTI-CITY	WI		02/11/2020		55,860							55,860	55,860			
770000563	FREDERICK	MD		11/01/2019		25,869							25,869	25,869			
770000580	DAVENPORT	FL		03/17/2020		19,622							19,622	19,622			
770000624	OGDEN	UT		03/01/2021		68,814							68,814	68,814			
770000675	IRVINE	CA		12/01/2021		27,838							27,838	27,838			
770000699	MINNEAPOLIS	MN		12/17/2021		58,720							58,720	58,720			
770000726	OGDEN	UT		05/18/2022		34,805							34,805	34,805			
BHM01JC69	NEW YORK	NY		05/10/2019		36,401							36,401	36,401			
0299999. Mortgages with partial repayments						3,090,597							3,090,597	3,090,597			
0599999 - Totals						21,477,652		1,514			1,514		21,382,705	21,382,705			

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
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP	NEW YORK	NY	AEA INVESTORS		08/15/2016	3		12,640		1,992,658	0.000
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP (EQUITY)	NEW YORK CITY	NY	ANGELO GORDON		06/28/2022	3		(1,383,157)		14,700,000	0.000
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	APOLLO GLOBAL MANAGEMENT		03/15/2019	3		38,831		6,691,515	0.000
BHM1NO-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	ARLINGTON CAPITAL PARTNERS		12/19/2016	3		128,571		609,475	0.000
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	BRYNWOOD PARTNERS		08/27/2018	3		17,695		485	0.000
BHM00Z-Y1-1	BUNKER HILL CAPITAL LP	BOSTON	MA	BUNKER HILL CAPITAL		12/23/2005	3		99,711		3,598,949	0.000
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAROUSEL CAPITAL		12/19/2017	3		75,541		653,614	0.000
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAROUSEL CAPITAL		03/23/2018	3		32,436		446,536	0.000
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAROUSEL CAPITAL		04/21/2021	3		17,513		3,069,470	0.000
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CHARLESBANK CAPITAL PARTNERS		11/24/2010	3		2,478		(7,067,643)	0.000
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		184,434		866,120	0.000
BHM1GW-WO-3	ENCORE CONSUMER CAPITAL FUND III LP	SAN FRANCISCO	CA	ENCORE CONSUMER CAPITAL		03/06/2018	3		288,858		756,731	0.000
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FREEMAN SPOGLI		06/16/2016	3		37,932		334,913	0.000
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	GAMUT CAPITAL MANAGEMENT, L.P.		09/15/2017	3		167,652		2,206,669	0.000
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	HEARTWOOD PARTNERS		05/30/2018	3		710,958		2,405,682	0.000
BHM1Q2-BC-5	MPE PARTNERS II LP	BOSTON	MA	MPE PARTNERS		12/20/2017	3				1,593,150	0.000
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	ONE ROCK CAPITAL PARTNERS		10/30/2017	3		81,746		3,976,009	0.000
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	PAMLICO CAPITAL		06/25/2018	3		208,399		778,120	0.000
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	PAMLICO CAPITAL		04/27/2021	3		1,460,288		3,359,040	0.000
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	SAW MILL CAPITAL		02/24/2023	3		78,578		1,743,638	0.000
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP	EVANSTON	IL	SILVER OAK SERVICES PARTNERS		04/17/2017	3		139,500		967,502	0.000
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	THE BLACKSTONE GROUP		09/22/2017	3		232,817		6,550,347	0.000
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	TAILWIND CAPITAL		06/24/2019	3		954,142		2,138,946	0.000
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	TRINITY HUNT PARTNERS		12/20/2019	3		300,932		2,730,816	0.000
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II LP	GREENWICH	CT	UNION CAPITAL		07/26/2018	3		539,500		1,004,360	0.000
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	UPFRONT VENTURES		09/02/2015	1		13,265		834,742	0.000
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	UPFRONT VENTURES		03/29/2018	1		50,074		4,600,095	0.000
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	UPFRONT VENTURES		03/17/2017	1		3,927		3,381,811	0.000
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	UPFRONT VENTURES		05/15/2017	1		41,782		2,778,791	0.000
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	UPFRONT VENTURES		12/19/2017	1		87,137		1,806,276	0.000
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG PARTNERS		06/05/2019	3		25,531		1,191,954	0.000
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG PARTNERS		10/14/2021	3		443,703		2,260,696	0.000
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WINDPOINT PARTNER		09/25/2018	3		311,142		3,256,291	0.000
BHM0JA-JE-5	BRYNWOOD PARTNERS VI LP	GREENWICH	CT	BRYNWOOD PARTNERS		12/23/2013	3		3,989			0.000
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	SLS MSOUTH HOLDINGS LLC		09/14/2015	3		102			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									5,408,647		76,217,758	XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO	DALLAS	TX	DIRECT WITH ISSUER		11/08/2022	3		302,304		1,624,295	0.000
BHM2LK-6H-3	SIXTH STREET LENDING PARTNERS	WILMINGTON	DE	SIXTH STREET PARTNERS		06/27/2023	2	905,548			14,094,452	0.000
2099999. Joint Venture Interests - Common Stock - Affiliated								905,548	302,304		15,718,747	XXX
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	BROOKDALE ON THE PARK		01/13/2015			232,513			0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									232,513			XXX
6099999. Total - Unaffiliated									5,641,160		76,217,758	XXX
6199999. Total - Affiliated								905,548	302,304		15,718,747	XXX
6299999 - Totals								905,548	5,943,464		91,936,505	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP	NEW YORK	NY	DISTRIBUTION	08/15/2016	05/30/2023	9,438,637							9,438,637	1,700,353				
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	DISTRIBUTION	03/15/2019	06/09/2023	539,250							539,250	222,262				
BHM03W-XD-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	DISTRIBUTION	09/27/2018	06/27/2023	8,091							8,091	8,091				
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	DISTRIBUTION	12/19/2016	06/29/2023	39,117							39,117	39,117				
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V-AC L.P.	NEW YORK	NY	DISTRIBUTION	10/29/2012	05/08/2023	710							710					
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	DISTRIBUTION	02/17/2017	06/22/2023	630,486							630,486	187,110				
BHM00Z-Y1-1	BUNKER HILL CAPITAL LP	BOSTON	MA	DISTRIBUTION	12/23/2005	04/17/2023	279,370							279,370	214,125				
BHM02X-9R-5	CARLYLE PARTNERS V LP	WASHINGTON	DC	DISTRIBUTION	01/25/2013	06/30/2023	29,411							29,411					
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	DISTRIBUTION	12/19/2017	05/12/2023	12,923							12,923	12,923				
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	DISTRIBUTION	03/23/2018	05/12/2023	23,063							23,063	24,663				
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DISTRIBUTION	11/24/2010	05/05/2023	307,299							307,299	45,735				
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	DISTRIBUTION	07/12/2021	06/12/2023	580,278							580,278					
B0A0AG-VB-3	DCM III LP	MENLO PARK	CA	DISTRIBUTION	01/22/2001	06/30/2023	51,647							51,647	51,647				
BHM037-87-6	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE: 2009 RCA	NEW YORK	NY	DISTRIBUTION	07/31/2008	06/01/2023	334,698							334,698					
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	DISTRIBUTION	09/15/2017	04/24/2023	108,773							108,773	108,773				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	DISTRIBUTION	05/30/2018	05/26/2023	412,679							412,679	65,325				
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS L.P.	NEW YORK	NY	DISTRIBUTION	10/26/2017	06/09/2023	488,955							488,955					
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	NEW YORK	NY	DISTRIBUTION	09/18/2020	06/29/2023	322,512							322,512	122,313				
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INVESTORS IV LP	NEW YORK	NY	DISTRIBUTION	03/27/2019	06/29/2023	534,605							534,605	206,965				
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DISTRIBUTION	07/31/2009	04/07/2023	2,144,429							2,144,429	2,112,123				
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	MA	DISTRIBUTION	06/10/2015	06/15/2023	1,045,440							1,045,440					
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	10/28/2019	06/15/2023	806,138							806,138	795,453				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	12/09/2021	06/16/2023	51,260							51,260	51,260				
BHM1Q2-BC-5	MPE PARTNERS II LP	BOSTON	MA	DISTRIBUTION	12/20/2017	06/28/2023	1,515,372							1,515,372	1,381,983				
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	DISTRIBUTION	10/30/2017	06/14/2023	1,018,459							1,018,459					
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	DISTRIBUTION	06/25/2018	04/24/2023	13,928							13,928					
BHM2ES-9X-6	PIMCO PRIVATE INCOME FUND ONSHORE FEEDER LLC	NEWPORT BEACH	CA	DISTRIBUTION	04/01/2022	05/15/2023	1,071,697							1,071,697					
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DISTRIBUTION	01/24/2020	06/09/2023	204,432							204,432					
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	DISTRIBUTION	02/24/2023	06/13/2023	121,545							121,545					
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	DISTRIBUTION	05/23/2016	06/14/2023	93,051							93,051					
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP	EVANSTON	IL	DISTRIBUTION	04/17/2017	06/26/2023	243,583							243,583	243,583				
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	DISTRIBUTION	09/14/2015	04/07/2023	38,867							38,867					
BHM28X-S5-2	SPT CAPITAL MANAGEMENT LP	GREENWICH	CT	DISTRIBUTION	04/28/2021	06/30/2023	495							495	495				
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	DISTRIBUTION	09/22/2017	05/23/2023	481,584							481,584	481,584				
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	DISTRIBUTION	09/02/2015	06/29/2023	25,393							25,393	58,349				
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	DISTRIBUTION	03/29/2018	06/29/2023	85,634							85,634	193,271				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	DISTRIBUTION	03/17/2017	06/29/2023	6,411							6,411	7,720				
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	DISTRIBUTION	05/15/2017	04/06/2023	25,737							25,737	181,922				
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	DISTRIBUTION	12/19/2017	04/06/2023	18,590							18,590	4,584				
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	DISTRIBUTION	06/05/2019	05/31/2023	74,376							74,376	50,907				
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	DISTRIBUTION	10/14/2021	05/04/2023	13,820							13,820	13,820				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							23,242,745							23,242,745	8,586,456				
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	SAN FRANCISCO	CA	DISTRIBUTION	09/29/2022	04/28/2023	234,253							234,253	234,253				
2099999. Joint Venture Interests - Common Stock - Affiliated							234,253							234,253	234,253				
BHM1NB-HR-9	ARBORS OF WATERMARK	COLUMBUS	OH	DISTRIBUTION	02/24/2017	06/28/2023	95,901							95,901	95,901				
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	DISTRIBUTION	01/13/2015	06/14/2023	129,870							129,870					
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)	LOUISVILLE	KY	DISTRIBUTION	10/14/2015	06/28/2023	32,022							32,022	32,022				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	DISTRIBUTION	02/18/2016	06/14/2023	54,900							54,900	54,900				
BHM1CC-4R-3	MCBEE STATION	GREENVILLE	SC	DISTRIBUTION	07/30/2015	04/24/2023	12,600							12,600	12,600				
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY	MINNEAPOLIS	MN	DISTRIBUTION	04/17/2020	04/26/2023	15,165							15,165					
BHM193-0C-4	MERITEX METROAIR3	PLAINFIELD	IN	DISTRIBUTION	03/25/2015	04/26/2023	29,640							29,640	29,640				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							370,098							370,098	225,063				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6099999. Total - Unaffiliated							23,612,843							23,612,843	8,811,519				
6199999. Total - Affiliated							234,253							234,253	234,253				
6299999 - Totals							23,847,096							23,847,096	9,045,772				

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
38378F-TP-5	GNMA_13-5 AGENCY_CMO _13-5 3.000% 01/2		06/01/2023	INTEREST CAPITALIZATION		3,918	3,918		1.A
38379F-YH-6	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		06/01/2023	INTEREST CAPITALIZATION		5,210	5,210		1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,128	9,128		XXX
28504D-AD-5	ELECTRICITE DE FRANCE SA SENIORCORPBND14	D	05/17/2023	BA SECURITIES		4,966,150	5,000,000		2.A FE
0309999999. Subtotal - Bonds - All Other Governments						4,966,150	5,000,000		XXX
00237@-AA-1	ASLAIRCRAFTINVESTMENTDESIGN ABS 8.659%		04/04/2023	VARIOUS		16,600,000	16,600,000		2.B
202795-JY-7	COMMONWEALTH EDISON COMPANY SECUREDCORPB		06/14/2023	CITICORP SECURITIES MARKETS		1,990,640	2,000,000	45,933	1.F FE
30303M-8J-4	META PLATFORMS INC SENIORCORPBND 4.450		06/14/2023	HUTCHINSON SHOCKEY ERLEY & CO		2,553,240	3,000,000	44,871	1.E FE
345370-CA-6	FORD MOTOR COMPANY SENIOR CORP_BND 7.4		04/01/2023	BANK OF AMERICA		5,328,459	4,975,195	25,952	3.B FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/01/2023	TAXABLE EXCHANGE		3,107,503	3,500,000	19,137	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/01/2023	TAXABLE EXCHANGE		13,758,189	17,312,000	113,723	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		05/01/2023	TAXABLE EXCHANGE		17,615,159	22,248,000	153,255	2.C FE
641423-CF-3	NEVADA POWER COMPANY SECURED CORP BND		06/14/2023	CITICORP SECURITIES MARKETS		2,164,680	2,000,000	14,750	1.F FE
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIORCOR		04/01/2023	VARIOUS		1,382,079	1,382,079		2.A PL
744448-CY-5	PUBLIC SERVICE COMPANY OF COLO SECURED C		06/14/2023	J.P. MORGAN SECURITIES INC		2,930,850	3,000,000	31,938	1.E FE
91324P-EL-2	UNITEDHEALTH GROUP INC SENIOR CORP BND		06/13/2023	WELLS FARGO ADVISORS		1,887,280	2,000,000	8,250	1.F FE
BAY2W0-KN-8	EVERETTCASHMUTUALINSURANCE SENIORCORPBND		05/24/2023	JVB FINANCIAL GROUP, LLC		1,319,500	1,300,000		2.B
BAY2WZ-Z2-1	APCOHOLDINGSLLC WHOLECMO 8.600% 03/31/		06/15/2023	DIRECT		13,700,000	13,700,000		1.A
BAY2XN-Q9-2	BONACCORDCAPITALPARTNERSISS CORPBND 7.		06/21/2023	DIRECT		2,600,000	2,600,000		1.E
BHM1NJ-HX-9	COMPLETE AUTOMATION SOLUTIONS SRSUBCORPB		06/30/2023	INTEREST CAPITALIZATION		55,923	55,923		5.C
BHM20D-PF-5	COMPLETE AUTOMATION SOLUTIONS CORPBND 1		04/01/2023	INTEREST CAPITALIZATION		1,405	1,405		5.B GI
BHM28F-T6-8	AUTOMATION SOLUTIONS INC SRSUBCORPBND 1		06/30/2023	INTEREST CAPITALIZATION		(5,245)	(5,245)		5.B GI
BHM2LQ-1P-7	COMMONWEALTH EDISON COMPANY CORP BND		06/14/2023	DIRECT		1,991,763	2,000,000	35,077	1.F
BHM2LQ-1Q-5	NEVADA POWER COMPANY CORP BND 4.314%		06/14/2023	DIRECT		2,141,020	2,000,000	14,140	1.F
BHM2LQ-1S-1	PUBLIC SERVICE COMPANY OF COLO CORP BND		06/14/2023	DIRECT		2,933,096	3,000,000	26,644	1.E
BHM2LQ-1T-9	META PLATFORMS INC CORP BND 2.816% 08		06/14/2023	DIRECT		2,544,330	3,000,000	31,680	1.E
BHM2LQ-1U-6	UNITEDHEALTH GROUP INC CORP BND 3.415		06/14/2023	DIRECT		1,879,123	2,000,000	8,538	1.F
BRYKEC-AV-8	BONACCORDCAPITALPARTNERSIL CORP BND 7		06/21/2023	DIRECT		5,400,000	5,400,000		1.E
13648T-AC-1	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	04/19/2023	TAXABLE EXCHANGE		1,570,030	1,733,000		2.B FE
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	04/19/2023	TAXABLE EXCHANGE		178,909	182,000		2.B FE
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	04/19/2023	TAXABLE EXCHANGE		139,522	146,000		2.B FE
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	04/19/2023	TAXABLE EXCHANGE		137,714	178,000		2.B FE
13648T-AH-0	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	04/19/2023	TAXABLE EXCHANGE		41,467	51,000		2.B FE
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIORCORP	D	05/16/2023	CITICORP SECURITIES MARKETS		1,747,393	1,750,000		1.E FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES SENIORCORP	D	05/16/2023	CITICORP SECURITIES MARKETS		1,715,998	1,750,000		1.E FE
902613-AX-6	UBS GROUP AG SENIORCORPBND 3.750% 03/2	D	06/12/2023	TAX FREE EXCHANGE		5,810,856	5,620,000	44,492	1.G FE
902613-AY-4	UBS GROUP AG SENIORCORPBND 4.875% 05/1	D	06/12/2023	TAX FREE EXCHANGE		1,041,281	833,000	3,046	1.G FE
902613-BB-3	UBS GROUP AG SENIORCORPBND 4.550% 04/1	D	06/12/2023	TAX FREE EXCHANGE		12,000,065	11,246,000	76,754	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						128,262,229	136,558,357	698,180	XXX
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIORABS		05/31/2023	DIRECT		1,713,056	1,713,056		2.B Z
BHM2LK-6G-5	SIXTHSTREETLENDINGPARTNERS SENIOR CORP B		06/14/2023	DIRECT		4,172,063	4,172,063		2.A
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						5,885,119	5,885,119		XXX
BRYBZA-3W-5	CERBERUS 2112 LEVERED LLC TERM_LOAN 0.		06/30/2023	TAX FREE EXCHANGE		15,064,642	14,815,000		1.D
BRYD2S-61-3	BRINLEYPDSPVILLC TERM/LOAN 8.591% 10/1		05/15/2023	DIRECT		4,444,500	4,444,500		1.F
BRYG9G-KF-8	APC NF HLDGS I LLC TERM LOAN 0.000% 0		06/30/2023	TAX FREE EXCHANGE		15,000,000	15,000,000		1.G
BRYHNC-LH-4	BANKERSHEALTHCAREGROUPLLC SECURED TERM L		06/12/2023	DIRECT		60,000,026	57,142,882		1.E
BRYHRM-9T-6	BRINLEYPDSPVILLC LOAN/TERM 8.321% 10/1		05/15/2023	VARIOUS		10,555,500	10,555,500		1.F
BRYK0Q-WC-0	BRINLEYPDSPVILLC TERM LOAN 0.000% 10/		05/15/2023	DIRECT		4,500,000	4,500,000		1.F
BRYK0Q-WC-0	BRINLEYPDSPVILLC TERM LOAN 0.000% 10/		06/30/2023	TAX FREE EXCHANGE		6,154,871	6,055,500		1.F

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
BRYK0R-04-1	BRINLEYPDSPVILLC TERM LOAN 0.000% 10/		05/15/2023	DIRECT		4,444,500	4,444,500		1.F
BRYK0R-04-1	BRINLEYPDSPVILLC TERM LOAN 0.000% 10/		06/30/2023	TAX FREE EXCHANGE		15,064,017	14,815,000		1.F
BRYKLM-MN-3	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM		06/27/2023	DIRECT		897,750	900,000		2.B
BRYKNC-NK-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO		06/29/2023	DIRECT		11,000,000	11,000,000		2.A
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						147,125,806	143,672,882		XXX
2509999997. Total - Bonds - Part 3						286,248,432	291,125,486	698,180	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						286,248,432	291,125,486	698,180	XXX
BHM1F4-AF-7	JENSEN HUGHES HOLDINGS CORP PFD_EQUITY		06/30/2023	DIRECT	1,577.360	149,848	0.00		6. Z*
BHM2E1-L6-0	HUM CAPITAL INC PFD_EQUITY		06/13/2023	TAX FREE EXCHANGE	565.000	6	0.00		5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						149,854	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						149,854	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						149,854	XXX		XXX
BHM2H1-5L-2	HUM CAPITAL INC HUMCAPITALINC		06/01/2023	DIRECT	66,254.000	663			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						663	XXX		XXX
5989999997. Total - Common Stocks - Part 3						663	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						663	XXX		XXX
5999999999. Total - Preferred and Common Stocks						150,517	XXX		XXX
6009999999 - Totals						286,398,949	XXX	698,180	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		06/01/2023	PAYDOWN		3,726	3,726	3,719	3,711		15		15		3,726				54	09/20/2048	1.A
36200Q-JD-7	GOVERNMENTNATIONALMORTGAGEA POOL# 569160		06/01/2023	PAYDOWN		343	343	357	382		(39)		(39)		343				12	03/15/2032	1.A
36200Q-WP-5	GOVERNMENTNATIONALMORTGAGEA POOL# 569554		06/01/2023	PAYDOWN		26	26	27	29		(3)		(3)		26				1	01/15/2032	1.A
36200W-TB-7	GOVERNMENTNATIONALMORTGAGEA POOL# 574846		06/01/2023	PAYDOWN		29	29	29	30		(1)		(1)		29				1	11/15/2031	1.A
36201C-PY-4	GOVERNMENTNATIONALMORTGAGEA POOL# 579239		06/01/2023	PAYDOWN		538	538	546	549		(11)		(11)		538				15	01/15/2032	1.A
36201E-3C-2	GOVERNMENTNATIONALMORTGAGEA POOL# 581395		06/01/2023	PAYDOWN		347	347	356	365		(18)		(18)		347				10	05/15/2032	1.A
36201F-PK-7	GOVERNMENTNATIONALMORTGAGEA POOL# 581926		06/01/2023	PAYDOWN		1,218	1,218	1,252	1,285		(67)		(67)		1,218				36	05/15/2032	1.A
36201F-Q6-7	GOVERNMENTNATIONALMORTGAGEA POOL# 581977		06/01/2023	PAYDOWN		302	302	310	316		(14)		(14)		302				9	05/15/2032	1.A
36201J-EW-5	GOVERNMENTNATIONALMORTGAGEA POOL# 584349		06/01/2023	PAYDOWN		971	971	999	1,017		(46)		(46)		971				28	04/15/2032	1.A
36201U-AH-7	GOVERNMENTNATIONALMORTGAGEA POOL# 593208		06/01/2023	PAYDOWN		544	544	568	602		(58)		(58)		544				16	08/15/2032	1.A
36202E-3E-7	GOVERNMENTNATIONALMORTGAGEA POOL# 004397		06/01/2023	PAYDOWN		1,569	1,569	1,601	1,608		(38)		(38)		1,569				30	03/20/2039	1.A
36202F-CN-4	GOVERNMENTNATIONALMORTGAGEA POOL# 004577		06/01/2023	PAYDOWN		687	687	695	696		(9)		(9)		687				13	11/20/2039	1.A
36202F-DB-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004598		06/01/2023	PAYDOWN		634	634	650	652		(18)		(18)		634				12	12/20/2039	1.A
36202F-EH-5	GOVERNMENTNATIONALMORTGAGEA POOL#004636		06/01/2023	PAYDOWN		1,383	1,383	1,394	1,395		(12)		(12)		1,383				25	02/20/2040	1.A
36202F-GW-0	GOVERNMENTNATIONALMORTGAGEA POOL# 004713		06/01/2023	PAYDOWN		757	757	842	888		(130)		(130)		757				14	06/20/2040	1.A
36202F-HY-5	GOVERNMENTNATIONALMORTGAGEA POOL# 004747		06/01/2023	PAYDOWN		11,427	11,427	12,211	12,487		(1,059)		(1,059)		11,427				238	07/20/2040	1.A
36202F-LP-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004834		06/01/2023	PAYDOWN		3,641	3,641	3,813	3,884		(243)		(243)		3,641				69	10/20/2040	1.A
36209A-6R-6	GOVERNMENTNATIONALMORTGAGEA POOL# 466280		06/01/2023	PAYDOWN		15	15	15	15						15					07/15/2030	1.A
36209E-VR-0	GOVERNMENTNATIONALMORTGAGEA POOL# 469624		06/01/2023	PAYDOWN		33	33	34	36		(3)		(3)		33				1	10/15/2028	1.A
36209S-TU-5	GOVERNMENTNATIONALMORTGAGEA POOL# 480363		06/01/2023	PAYDOWN		91	91	94	96		(5)		(5)		91				3	06/15/2028	1.A
3620A1-X7-8	GOVERNMENTNATIONALMORTGAGEA POOL# 716302		06/01/2023	PAYDOWN		30	30	31	31		(2)		(2)		30				1	06/15/2039	1.A
3620A8-LU-5	GOVERNMENTNATIONALMORTGAGEA POOL# 722239		06/01/2023	PAYDOWN		748	748	771	781		(33)		(33)		748				18	08/15/2039	1.A
3620A9-SH-5	GOVERNMENTNATIONALMORTGAGEA POOL# 723320		06/01/2023	PAYDOWN		301	301	311	312		(11)		(11)		301				6	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENTNATIONALMORTGAGEA POOL# 726316		06/01/2023	PAYDOWN		1,481	1,481	1,527	1,539		(58)		(58)		1,481				33	09/15/2039	1.A
3620AC-4G-6	GOVERNMENTNATIONALMORTGAGEA POOL# 726323		06/01/2023	PAYDOWN		153	153	158	160		(7)		(7)		153				3	09/15/2039	1.A
3620AR-JT-9	GOVERNMENTNATIONALMORTGAGEA POOL# 737474		06/01/2023	PAYDOWN		3,165	3,165	3,285	3,280		(115)		(115)		3,165				59	10/20/2040	1.A
36212J-WR-3	GOVERNMENTNATIONALMORTGAGEA POOL# 535356		06/01/2023	PAYDOWN		34	34	34	34		(1)		(1)		34				1	08/15/2030	1.A
36213D-3C-0	GOVERNMENTNATIONALMORTGAGEA POOL# 551695		06/01/2023	PAYDOWN		324	324	332	331		(7)		(7)		324				9	02/15/2032	1.A
36213E-YA-8	GOVERNMENTNATIONALMORTGAGEA POOL# 552505		06/01/2023	PAYDOWN		32	32	32	33		(1)		(1)		32				1	04/15/2032	1.A
36213S-EB-7	GOVERNMENTNATIONALMORTGAGEA POOL# 562730		06/01/2023	PAYDOWN		115	115	117	120		(5)		(5)		115				3	06/15/2031	1.A
36213T-6Y-4	GOVERNMENTNATIONALMORTGAGEA POOL# 564387		06/01/2023	PAYDOWN		1,794	1,794	1,829	1,858		(64)		(64)		1,794				52	10/15/2031	1.A
36213V-R2-6	GOVERNMENTNATIONALMORTGAGEA POOL# 565805		06/01/2023	PAYDOWN		244	244	257	253		(9)		(9)		244				7	11/15/2031	1.A
36213X-T5-3	GOVERNMENTNATIONALMORTGAGEA POOL# 567672		06/01/2023	PAYDOWN		25	25	26	26		(1)		(1)		25				1	05/15/2032	1.A
36225B-G7-7	GOVERNMENTNATIONALMORTGAGEA POOL# 781122		06/01/2023	PAYDOWN		202	202	209	213		(11)		(11)		202				6	12/15/2029	1.A
36225B-LL-0	GOVERNMENTNATIONALMORTGAGEA POOL# 781231		06/01/2023	PAYDOWN		595	595	616	630		(35)		(35)		595				17	12/15/2030	1.A
36225B-NC-8	GOVERNMENTNATIONALMORTGAGEA POOL# 781287		06/01/2023	PAYDOWN		52	52	53	54		(2)		(2)		52				2	05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		06/01/2023	PAYDOWN		340	340	350	361		(21)		(21)		340				10	09/15/2031	1.A
36225B-TE-8	GOVERNMENTNATIONALMORTGAGEA POOL# 781449		06/01/2023	PAYDOWN		1,817	1,817	1,894	2,017		(200)		(200)		1,817				53	05/15/2032	1.A
38378N-HQ-9	GNMA_13-175 SENIORCMBS13-175 0.189% 05		06/01/2023	PAYDOWN				412											7	05/16/2055	1.A
38378U-FY-8	GNMA AGENCY_CMO _13-150 2.750% 10/16/4		06/01/2023	PAYDOWN		11,705	11,705	12,041	12,030		(326)		(326)		11,705				145	10/16/2043	1.A
38378X-TX-9	GNMA_14-148 SENIORCMBS14-148 0.450% 10		06/01/2023	PAYDOWN				16,141	2,375		(2,375)		(2,375)						412	10/16/2056	1.A
38379F-NB-1	GNMA SENIORAGENCYCMO15-176C 3.000% 09/		06/01/2023	PAYDOWN		23,114	23,114	23,852	23,844		(730)		(730)		23,114				300	09/20/2045	1.A
38379T-F7-9	GNMA SENIORAGENCYCMO16-9D 3.000% 01/20		06/01/2023	PAYDOWN		18,056	18,056	18,647	18,641		(584)		(584)		18,056				222	01/20/2046	1.A
38379X-M6-4	GNMA SENIOR AGENCY_CMO _16-99A 3.000%		06/01/2023	PAYDOWN		50,396	50,396	51,931	51,919		(1,523)		(1,523)		50,396				622	07/20/2046	1.A
38380J-8R-2	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		06/01/2023	PAYDOWN				2,454	330		(330)		(330)						64	01/16/2060	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		06/01/2023	PAYDOWN				813	414		(414)		(414)						29	12/16/2059	1.A

STATEMENT AS OF JUNE 30, 2023 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
38380J-ND-6	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		06/01/2023	PAYDOWN				11,664	3,486		(3,486)		(3,486)						456	04/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.759% 11/16/60		06/01/2023	PAYDOWN				18,625											999	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		06/01/2023	PAYDOWN				1,704											70	11/16/2060	1.A
38380M-K7-5	GNMA SENIORCMBS19-17 0.655% 12/16/60		06/01/2023	PAYDOWN				2,106											81	12/16/2060	1.A
38380N-5G-0	GNMA_20-25 SENIORCMBS20-25 0.740% 01/1		06/01/2023	PAYDOWN				5,034	2,516		(2,516)		(2,516)						178	01/16/2062	1.A
38380N-KC-2	GNMA_20-25 SENIORCMBS19-105 0.722% 08/		06/01/2023	PAYDOWN				459											71	08/16/2061	1.A
912828-VB-3	UNITEDSTATESTREASURY SENIORGOVTBND 1.7		05/15/2023	MATURITY		892,500	892,500	862,692	891,278		1,222		1,222		892,500				7,809	05/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,035,504	1,035,504	1,069,919	1,048,909		(13,404)		(13,404)		1,035,504				12,334	XXX	XXX
G28288-AC-5	DP WORLD CRESCENT LTD SUKUK CORP_BND 3	D	05/19/2023	VARIOUS		8,715,773	9,146,000	9,730,521	9,660,057		(27,985)		(27,985)		9,632,072		(916,299)	(916,299)	299,724	07/18/2029	2.C FE
G70464-AC-9	PERU REPUBLIC OF SECURED CORP_BND 0.0	D	05/31/2023	REDEMPTION 100.0000		248,904	248,904	217,429	237,065		11,839		11,839		248,904					06/02/2025	2.B FE
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	05/19/2023	VARIOUS		2,032,950	2,139,000	2,264,003	2,241,740		(8,867)		(8,867)		2,232,873		(199,923)	(199,923)	62,893	08/01/2027	1.F FE
P3143N-BH-6	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	05/19/2023	VARIOUS		7,659,750	8,580,000	8,781,887	8,758,315		(9,426)		(9,426)		8,748,889		(1,089,139)	(1,089,139)	231,607	01/14/2030	1.G FE
Y7138A-AE-0	PERTAMINA PERSERO PT SENIOR CORP_BND 4	D	05/20/2023	MATURITY		2,044,000	2,044,000	2,124,472	2,066,502		(22,502)		(22,502)		2,044,000				43,946	05/20/2023	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						20,701,377	22,157,904	23,118,312	22,963,679		(56,941)		(56,941)		22,906,738		(2,205,361)	(2,205,361)	638,170	XXX	XXX
072024-NT-5	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND		05/02/2023	CALL 107.8815		4,498,657	4,170,000	5,022,098	4,921,390		15,279		15,279		4,936,668		(766,668)	(766,668)	492,080	04/01/2030	1.D FE
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		06/25/2023	REDEMPTION 0.0000			62,283	4,233	3,795		(3,795)		(3,795)						215	03/25/2035	1.B FE
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		06/20/2023	REDEMPTION 0.0001			58,481	4,249	3,945		(3,945)		(3,945)						188	08/20/2036	2.B FE
29270C-ZB-4	ENERGY NORTHWEST SENIOR MUNITAX_BND REV		05/31/2023	CALL 101.1267		905,084	895,000	1,041,538	1,025,489		(6,729)		(6,729)		1,018,760		(123,760)	(123,760)	43,327	07/01/2030	1.C FE
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		372	372	385	385		(13)		(13)		372				10	03/01/2032	1.A
31283H-X8-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		486	486	505	510		(24)		(24)		486				12	08/01/2033	1.A
31292G-TN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		06/01/2023	PAYDOWN		125	125	127	126		(1)		(1)		125				4	10/01/2027	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		06/01/2023	PAYDOWN		1	1	1	1						1					03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		06/01/2023	PAYDOWN		2,495	2,495	2,468	2,469		25		25		2,495				51	12/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		06/01/2023	PAYDOWN		353	353	355	355		(2)		(2)		353				8	10/01/2033	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		06/01/2023	PAYDOWN		77	77	77	77						77				2	01/01/2031	1.A
3131XH-M5-2	FEDERALHOMELOANMORTGAGECOR POOL# ZL2180		06/01/2023	PAYDOWN		1,556	1,556	1,605	1,620		(64)		(64)		1,556				24	10/01/2041	1.A
3132VQ-N5-1	FEDERAL HOME LOAN MORTGAGE COR POOL#Q640		06/01/2023	PAYDOWN		1,238	1,238	1,243	1,248		(10)		(10)		1,238				15	06/01/2049	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCM001-5 7.0		06/01/2023	PAYDOWN		6,240	6,240	6,310	6,285		(44)		(44)		6,240				184	03/25/2031	1.A
31362J-UN-3	FEDERALNATIONALMORTGAGEASSO POOL# 062689		06/01/2023	PAYDOWN		139	139	136	137		2		2		139				2	06/01/2028	1.A
3136AJ-T6-3	FANNIE MAE FNMA_14-2 SENIOR AGENCY_CMO _		06/01/2023	PAYDOWN															31	01/25/2043	1.A
3136AP-V7-4	FNMA SENIOR AGENCY_CMO _15-58 3.000% 0		06/01/2023	PAYDOWN		26,299	26,299	27,772	27,532		(1,233)		(1,233)		26,299				169	08/25/2045	1.A
3136AQ-UQ-1	FANNIEMAE-ACES FNMA_15-M17 SENIOR AGENCY		06/01/2023	PAYDOWN															115	04/25/2043	1.A
3136AT-CN-2	FNMA SENIOR AGENCY_CMO _16-50A 2.000%		06/01/2023	PAYDOWN		63,917	63,917	63,575	63,578		339		339		63,917				558	08/25/2046	1.A
31371H-VJ-4	FEDERALNATIONALMORTGAGEASSO POOL#252717		06/01/2023	PAYDOWN		2	2	2	2						2					09/01/2029	1.A
31371L-CD-9	FEDERALNATIONALMORTGAGEASSO POOL# 254868		06/01/2023	PAYDOWN		162	162	168	168		(6)		(6)		162				3	09/01/2033	1.A
31371L-DH-9	FEDERALNATIONALMORTGAGEASSO POOL# 254904		06/01/2023	PAYDOWN		1,586	1,586	1,596	1,595		(9)		(9)		1,586				36	10/01/2033	1.A
3137F7-2J-3	FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBSQ0		06/01/2023	PAYDOWN				4,863	4,228		(4,228)		(4,228)						258	10/25/2055	1.A
31383J-WE-6	FEDERALNATIONALMORTGAGEASSO POOL# 504745		06/01/2023	PAYDOWN		20	20	20	20						20				1	07/01/2029	1.A
31383M-QB-2	FEDERALNATIONALMORTGAGEASSO POOL# 507250		06/01/2023	PAYDOWN		308	308	312	311		(3)		(3)		308				10	12/01/2028	1.A
31386M-ZB-9	FEDERALNATIONALMORTGAGEASSO POOL#567838		06/01/2023	PAYDOWN		1,105	1,105	1,124	1,126		(21)		(21)		1,105				30	10/01/2030	1.A
3138Y5-WF-9	FEDERALNATIONALMORTGAGEASSO POOL# AX4245		06/01/2023	PAYDOWN		919	919	984	1,026		(107)		(107)		919				15	12/01/2044	1.A
31390B-WE-4	FEDERALNATIONALMORTGAGEASSO POOL# 641545		06/01/2023	PAYDOWN		1,705	1,705	1,806	1,772		(67)		(67)		1,705				49	04/01/2032	1.A
31390P-GK-7	FEDERALNATIONALMORTGAGEASSO POOL#651902		06/01/2023	PAYDOWN		526	526	550	571		(44)		(44)		526				13	08/01/2032	1.A
31391W-5H-0	FEDERALNATIONALMORTGAGEASSO POOL# 679548		06/01/2023	PAYDOWN		906	906	936	939		(33)		(33)		906				19	04/01/2033	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313921-A5-7	FANNIE MAE FNMA_01-65 AGENCYCM001-65 5		06/25/2023	PAYDOWN		2,228	2,228	2,232	2,250		(22)		(22)		2,228				50	11/25/2031	1.A
31392D-WQ-1	FANNIEMAE WHOLE LOAN FNW_03-W2 SENIORAGE		06/26/2023	PAYDOWN		2,837	2,837	2,841	2,838		(1)		(1)		2,837				60	08/25/2032	1.A
31397L-TB-5	FNMA SENIORAGENCYCM008-49C 5.000% 04/2		06/01/2023	PAYDOWN		1,327	1,327	1,397	1,401		(74)		(74)		1,327				26	04/25/2038	1.A
31400J-SJ-9	FEDERALNATIONALMORTGAGEASSO POOL#689121		06/01/2023	PAYDOWN		26	26	27	27		(1)		(1)		26				1	02/01/2033	1.A
31401B-4L-6	FEDERALNATIONALMORTGAGEASSO POOL# 703827		06/01/2023	PAYDOWN		73	73	74	74						73				2	05/01/2033	1.A
31401B-NS-0	FEDERALNATIONALMORTGAGEASSO POOL# 703401		06/01/2023	PAYDOWN		371	371	373	373		(3)		(3)		371				9	04/01/2033	1.A
31402C-U6-7	FEDERALNATIONALMORTGAGEASSO POOL#725205		06/01/2023	PAYDOWN		244	244	252	252		(8)		(8)		244				5	03/01/2034	1.A
31402E-AQ-1	FEDERALNATIONALMORTGAGEASSO POOL# 726415		06/01/2023	PAYDOWN		34	34	35	36		(2)		(2)		34				1	07/01/2033	1.A
31402R-UN-7	FEDERALNATIONALMORTGAGEASSO POOL# 735989		06/01/2023	PAYDOWN		6,193	6,193	6,567	6,730		(536)		(536)		6,193				140	02/01/2035	1.A
31403F-JW-5	FEDERALNATIONALMORTGAGEASSO POOL# 747377		06/01/2023	PAYDOWN		6,547	6,547	6,581	6,577		(30)		(30)		6,547				135	10/01/2033	1.A
31404B-SQ-6	FEDERALNATIONALMORTGAGEASSO POOL# 763827		06/01/2023	PAYDOWN		472	472	502	499		(27)		(27)		472				11	02/01/2034	1.A
31405A-U9-2	FEDERALNATIONALMORTGAGEASSO POOL# 783708		06/01/2023	PAYDOWN		575	575	566	566		9		9		575				13	06/01/2034	1.A
31406A-6Y-3	FEDERALNATIONALMORTGAGEASSO POOL# 804687		06/01/2023	PAYDOWN		697	697	707	707		(10)		(10)		697				16	12/01/2034	1.A
31406D-EL-6	FEDERALNATIONALMORTGAGEASSO POOL# 806639		06/01/2023	PAYDOWN		81	81	83	82		(1)		(1)		81				2	12/01/2034	1.A
31410G-RA-3	FEDERALNATIONALMORTGAGEASSO POOL#888881		06/01/2023	PAYDOWN		1,291	1,291	1,394	1,518		(227)		(227)		1,291				34	12/01/2037	1.A
31415Q-P9-1	FEDERALNATIONALMORTGAGEASSO POOL# 986148		06/01/2023	PAYDOWN		5,993	5,993	6,558	6,716		(723)		(723)		5,993				138	01/01/2038	1.A
31416B-VH-8	FEDERALNATIONALMORTGAGEASSO POOL# 995316		06/01/2023	PAYDOWN		120	120	124	125		(5)		(5)		120				2	12/01/2034	1.A
31418M-A2-8	FEDERALNATIONALMORTGAGEASSO POOL# AD0024		06/01/2023	PAYDOWN		907	907	950	956		(49)		(49)		907				20	08/01/2037	1.A
31418M-PU-0	FEDERALNATIONALMORTGAGEASSO POOL# AD0434		06/01/2023	PAYDOWN		3,991	3,991	4,274	4,477		(486)		(486)		3,991				97	03/01/2037	1.A
31418P-6N-0	FEDERALNATIONALMORTGAGEASSO POOL#AD2676		06/01/2023	PAYDOWN		1,231	1,231	1,261	1,242		(11)		(11)		1,231				20	03/01/2025	1.A
31419A-BJ-5	FEDERALNATIONALMORTGAGEASSO POOL#AE0040		06/01/2023	PAYDOWN		1,522	1,522	1,623	1,556		(33)		(33)		1,522				31	06/01/2025	1.A
31419A-VB-0	FEDERALNATIONALMORTGAGEASSO POOL# AE0609		06/01/2023	PAYDOWN		3,925	3,925	4,275	4,442		(517)		(517)		3,925				89	04/01/2037	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		06/01/2023	PAYDOWN		21,491	21,491	20,428	21,043		447		447		21,491				313	03/25/2058	1.A
38122N-B7-6	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B		06/01/2023	CALL 100.0000		1,335,000	1,335,000	1,340,000	1,339,812		59		59		1,339,871		(4,871)	(4,871)	20,025	06/01/2046	1.D FE
442435-4Z-3	HOUSTON CITY OF MUNITAX_BND REV 3.428%		05/15/2023	MATURITY		2,290,000	2,290,000	2,375,761	2,313,284		(23,284)		(23,284)		2,290,000				39,251	05/15/2023	1.C FE
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B		05/15/2023	REDEMPTION 100.0000		25,432	25,432	25,432	25,432						25,432				775	05/15/2033	1.F FE
544435-C3-2	LOS ANGELES DEPARTMENT OF AIRP SUB MUNIT		05/15/2023	CALL 100.0000		120,000	120,000	159,100	157,005		(1,383)		(1,383)		155,622		(35,622)	(35,622)	3,949	05/15/2039	1.D FE
604146-BM-1	MINNESOTA STATE OF MUNITAX_BND REV 5.		06/26/2023	CALL 100.0000		2,940,000	2,940,000	3,095,056	2,985,781		(45,894)		(45,894)		2,939,887		113	113	84,997	06/01/2043	1.B FE
626207-YF-5	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	CALL 100.0000		32,000	32,000	48,380	48,021		(137)		(137)		47,885		(15,885)	(15,885)	1,062	04/01/2057	1.G FE
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	CALL 100.0000		77,000	77,000	93,940	93,481		(373)		(373)		93,107		(16,107)	(16,107)	2,562	04/01/2057	1.F FE
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD MUNITAX_BND		06/15/2023	REDEMPTION 100.0000		337,983	337,983	393,761	382,893		(44,910)		(44,910)		337,983				9,768	12/15/2032	1.D FE
67766W-QG-0	OHIO ST WTR DEV AUTH SENIORMUNITAXBNDREV		06/02/2023	CALL 101.7410		7,798,448	7,665,000	9,021,475	8,815,896		(1,017,448)		(1,017,448)		7,798,448		(133,448)	(133,448)	321,474	12/01/2034	1.A FE
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY SENIOR MUN		05/01/2023	CALL 100.0000		155,000	155,000	178,836	173,678		(1,733)		(1,733)		171,945		(16,945)	(16,945)	4,297	05/01/2029	1.E FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAX_B		04/01/2023	CALL 100.0000		450,000	450,000	538,272	524,765		(3,401)		(3,401)		521,365		(71,365)	(71,365)	13,221	04/01/2032	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						21,137,317	20,785,892	23,522,175	22,995,235		(1,145,547)		(1,145,547)		21,849,686		(1,184,558)	(1,184,558)	1,040,025	XXX	XXX
00237@-AA-1	ASLAIRCRAFTINVESTMENTDESIGN ABS 8.659%		06/15/2023	PAYDOWN		117,758	117,758	117,758							117,758				1,330	10/31/2028	2.B
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANINA		06/26/2023	PAYDOWN		32,114	32,114	28,501	30,991		1,123		1,123		32,114				547	10/25/2035	1.A FM
00841X-BJ-8	ABMT_15-2 WHOLECM015-2 3.611% 03/25/45		06/01/2023	PAYDOWN		20,455	20,455	18,904	19,163		1,292		1,292		20,455				268	03/25/2045	1.A
00842A-AD-1	ABMT_15-4 SENIORWHOLECM015-4144A 3.500		06/01/2023	PAYDOWN		8,349	8,349	8,361	8,357		(8)		(8)		8,349				117	06/25/2045	1.A
03072S-G3-3	AMERIQUEST MORTGAGE SECURITES ABS05-R6		06/26/2023	PAYDOWN		57,332	57,332	55,254	56,999		333		333		57,332				930	08/25/2035	1.A FM
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES ABS04-R3		06/26/2023	PAYDOWN		59,914	59,914	56,278	59,004		910		910		59,914				981	05/25/2034	1.A FM
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS04-R5		06/26/2023	PAYDOWN		45,866	45,866	40,798	44,340		1,525		1,525		45,866				869	07/25/2034	1.A FM
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS04-R8		06/26/2023	PAYDOWN		221,705	221,705	204,384	215,881		5,824		5,824		221,705				2,958	09/25/2034	1.A FM
05608W-AQ-7	BX_21-SOAR SUBCMBS21-SOAR144A 7.543% 0		04/17/2023	PAYDOWN		208,745	208,745	208,745	208,745						208,745				4,813	06/15/2038	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
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		06/01/2023	PAYDOWN				31											4	06/11/2041	6. FE
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUBWHOLEC		06/26/2023	PAYDOWN		29,780	29,780	24,476	28,910		870		870		29,780				533	09/25/2034	1.A FM
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIORCORPBND		05/19/2023	VARIOUS		6,644,384	6,782,000	7,530,258	7,408,693		(47,909)		(47,909)		7,360,785		(716,400)	(716,400)	200,307	02/20/2028	1.F FE
12489W-LG-7	CBASS ABS05-CB3 3.833% 06/25/35		05/25/2023	PAYDOWN		12,436	12,436	11,052	12,340		95		95		12,436				140	06/25/2035	1.A FM
12489W-MZ-4	CBASS SUBABS05-CB5 5.750% 08/25/35		06/26/2023	PAYDOWN		33,629	33,629	30,130	32,815		815		815		33,629				454	08/25/2035	1.A FM
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		06/15/2023	PAYDOWN		7,611	7,611	7,620	7,617		(6)		(6)		7,611				96	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		06/15/2023	PAYDOWN		2,200	2,200	2,200	2,200						2,200				29	02/15/2050	1.E FE
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C LCFCRUTSE		06/01/2023	PAYDOWN		66,771	66,771	72,831	71,371		(4,600)		(4,600)		66,771				1,242	08/17/2051	1.A
12531W-BC-5	CFCRE_16-C3 SENIORCMBS16-C3 0.981% 01/		06/01/2023	PAYDOWN				3,948	1,214		(1,214)		(1,214)						212	01/10/2048	1.A FE
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS LCFCRUTSE		05/01/2023	PAYDOWN		57,868	57,868	59,781	59,355		(1,487)		(1,487)		57,868				630	11/10/2049	1.A
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.65		06/01/2023	PAYDOWN				1,691	686		(686)		(686)						84	12/10/2054	1.A FE
12546G-AA-8	CHNMT_22-5 WHOLECMO22-5144A 6.000% 01/		06/01/2023	PAYDOWN		191,375	191,375	186,745	186,746		4,629		4,629		191,375				5,242	01/25/2058	1.F FE
12591K-AF-2	COMMERCIAL MORTGAGE PASS THROU SENIORCMB		04/01/2023	PAYDOWN				15,819	557		(557)		(557)						675	10/10/2046	1.B FE
12591K-AF-2	COMMERCIAL MORTGAGE PASS THROU SENIORCMB		06/01/2023	PAYDOWN				2,276,677	80,197		(80,197)		(80,197)						140,178	10/10/2046	1.D FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIORCMB		06/01/2023	PAYDOWN				5,964	409		(409)		(409)						309	03/10/2047	1.A FE
12592L-BK-7	COMM MORTGAGE TRUST COMM_14-CR SENIORCMB		06/01/2023	PAYDOWN				40,385	6,568		(6,568)		(6,568)						1,994	11/10/2047	1.A FE
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.831%		06/01/2023	PAYDOWN				16,748	3,059		(3,059)		(3,059)						1,021	08/25/2048	1.A FE
12592X-BE-5	COMM MORTGAGE TRUST COMM_15-CR SUBSENIOR		06/01/2023	PAYDOWN				7,252	1,849		(1,849)		(1,849)						366	03/12/2048	1.A FE
12593J-BG-0	COMM MORTGAGE TRUST COMM_15-CR SENIORCMB		06/01/2023	PAYDOWN				3,071	786		(786)		(786)						153	08/10/2048	1.A FE
12595V-AC-1	COMMMORTGAGETRUSTCOMM_18-CO LCFCRUTSENIO		06/01/2023	PAYDOWN		60	60	65	64		(3)		(3)		60				1	05/12/2051	1.A
126171-AP-2	COMMERCIAL MORTGAGE PASS-THROU SENIORCMB		06/01/2023	PAYDOWN				96		18	(18)									06/10/2044	6. PLGI
12623S-AQ-3	COMM MORTGAGE TRUST COMM_12-CR SUBSUBCMB		06/01/2023	PAYDOWN		15,400	15,400	16,401	15,400						15,400				284	12/10/2045	1.A FM
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		06/01/2023	PAYDOWN		2,722	2,722	2,778	2,725		(3)		(3)		2,722				53	06/10/2046	1.A
12626B-AQ-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		06/01/2023	PAYDOWN		18,338	18,338	18,499	18,353		(15)		(15)		18,338				450	08/10/2046	1.A
12635F-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUTSE		06/01/2023	PAYDOWN		13,955	13,955	14,500	14,325		(370)		(370)		13,955				225	08/15/2048	1.A
12635F-AV-6	CSAIL COMMERCIAL MORTGAGE TRUS SENIORCMB		06/01/2023	PAYDOWN				3,552	739		(739)		(739)						186	08/15/2048	1.A FE
12647M-BY-0	CSMC_13-6 SENIORWHOLECMO13-6144A 3.500		06/01/2023	PAYDOWN		4,025	4,025	3,951	3,962		63		63		4,025				51	08/25/2043	1.A
126650-AY-6	CVS HEALTH CORP SECURED CORP_BND 5.361		06/12/2023	REDEMPTION 100.0000		76,163	76,163	76,163	76,163						76,163				1,410	10/10/2027	2.B
126650-BY-5	CVS HEALTH CORP SECURED CORP_BND 144A		06/10/2023	REDEMPTION 100.0000		19,161	19,161	22,706	22,414		(3,253)		(3,253)		19,161				473	01/10/2034	2.B FE
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		06/10/2023	REDEMPTION 100.0000		54,817	54,817	54,817	54,817						54,817				1,910	07/10/2031	2.B FE
13033D-AF-2	CAHF_21-1 ABS21-1 0.797% 11/20/35		06/01/2023	PAYDOWN				4,333	3,849		(3,849)		(3,849)						209	11/20/2035	2.A FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.080% 07/25/35		06/26/2023	PAYDOWN		103,124	103,124	95,906	101,838		1,286		1,286		103,124				1,465	07/25/2035	1.A FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLECMO13		06/01/2023	PAYDOWN		2,097	2,097	2,055	2,067		30		30		2,097				30	10/25/2043	1.A
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		04/01/2023	PAYDOWN		38,361	38,361	39,791	39,339		(978)		(978)		38,361				370	11/15/2049	1.A
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		06/01/2023	PAYDOWN		81,787	81,787	87,265	86,118		(4,331)		(4,331)		81,787				1,408	04/14/2050	1.A
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		06/01/2023	PAYDOWN		100	100	105	104		(4)		(4)		100				1	08/15/2050	1.A
200474-BD-5	COMM_15-LC19 SENIORSENIORCMBS15-LC19 1		06/01/2023	PAYDOWN				18,470	3,994		(3,994)		(3,994)						963	02/10/2048	1.A FE
202795-JY-7	COMMONWEALTH EDISON COMPANY SECUREDCORPB		06/14/2023	DIRECT		1,976,784	2,000,000	1,990,640			57		57		1,990,697		(13,913)	(13,913)	50,056	02/01/2053	1.F FE
22541S-N4-6	CS FIRST BOSTON MORTGAGE SECUR SENIOR SE		06/01/2023	PAYDOWN				423		137	(137)								11	10/15/2039	6. FE
23312L-AW-8	DBJPM_2016-C1 SENIORSENIORCMBS16-C1 1.		06/01/2023	PAYDOWN				5,025	1,828		(1,828)		(1,828)						275	05/10/2049	1.A FE
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUTSE		06/01/2023	PAYDOWN		559,586	559,586	577,632	571,640		(12,054)		(12,054)		559,586				7,364	08/12/2049	1.A
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		06/01/2023	PAYDOWN				82,058	27,375		(27,375)		(27,375)						5,128	08/12/2049	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
260543-BJ-1	DOW CHEMICAL COMPANY THE SENIORCORPBND		05/18/2023	STANDARD CHARTERED BANK		7,841,352	7,018,000	9,403,839	9,124,339		(110,481)		(110,481)		9,013,858		(1,172,506)	(1,172,506)	288,981	11/01/2029	2.A FE
26857L-AB-8	ELFI GRADUATE LOAN PROGRAM ELF SUB ABS_A		06/25/2023	PAYDOWN		99,337	99,337	99,290	99,310		27		27		99,337				1,224	08/25/2045	1.C FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		06/20/2023	PAYDOWN		77,774	77,774	77,772	77,772		2		2		77,774				1,240	09/20/2055	1.A FE
29445F-BZ-0	MORTGAGE LOAN TRUST EMLT_03-1 MEZZANINAB		06/26/2023	PAYDOWN		69,674	69,674	69,892	69,714		(40)		(40)		69,674				1,027	12/25/2034	1.A FM
30303M-8J-4	META PLATFORMS INC SENIORCORPBND 4.450		06/14/2023	DIRECT		2,525,948	3,000,000	2,553,240			288		288		2,553,528		(27,581)	(27,581)	50,063	08/15/2052	1.E FE
31659T-DV-4	FMIC ABS05-2 5.885% 12/25/35		06/26/2023	PAYDOWN		17,519	17,519	13,276	16,451		1,068		1,068		17,519				226	12/25/2035	1.A FM
32027N-LA-7	FFML ABS04-F7 6.008% 09/25/34		06/26/2023	PAYDOWN		75,643	75,643	70,029	74,492		1,151		1,151		75,643				1,276	09/25/2034	1.A FM
32027N-VV-0	FIRST FRANKLIN MORTGAGE LOAN F SENIORABS		06/26/2023	PAYDOWN		24,471	24,471	22,819	24,353		119		119		24,471				402	10/25/2035	1.A FM
33851T-BS-5	FSMT_21-11IN SUBWHOLECMO21-11IN144A 3.		06/01/2023	PAYDOWN		27,605	27,628	28,060	28,039		(434)		(434)		27,605				398	11/25/2051	1.F
33852A-AC-1	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSENWHO		06/01/2023	PAYDOWN		81,846	81,846	83,150	82,687		(841)		(841)		81,846				1,367	10/25/2049	1.A
345370-CA-6	FORD MOTOR COMPANY SENIOR CORP_BND 7.4		06/01/2023	VARIOUS		5,328,459	4,975,195	5,801,255	5,662,168		110,661		110,661		5,772,829		(444,370)	(444,370)	620,574	07/16/2031	3.B FE
36170U-AC-5	GFORC SENIORCMBS05-RRA144A 0.170% 08/2		04/01/2023	PAYDOWN				45											3	08/22/2036	6. PLGI
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST G SUBSUBCMB		05/01/2023	PAYDOWN		3,505,000	3,505,000	3,372,565	3,497,712		7,288		7,288		3,505,000				55,193	06/10/2046	1.A
362341-GM-5	GSR MORTGAGE LOAN TRUST GSR_05 SUBABS05-		06/26/2023	PAYDOWN		68,741	68,741	54,134	66,542		2,199		2,199		68,741				1,038	08/25/2035	1.A FM
36245E-AE-8	GSAMP_06-HE7 SENIORABS06-HE7 5.610% 10		06/26/2023	PAYDOWN		48,931	48,931	44,542	47,869		1,062		1,062		48,931				606	10/25/2046	1.A FM
36250H-AG-8	GSMS_14-GC26 SENIORCMBS14-GC26 0.911%		06/01/2023	PAYDOWN				30,400	5,405		(5,405)		(5,405)						1,715	11/10/2047	1.A FE
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		04/01/2023	PAYDOWN		20,841	20,841	21,406	21,250		(410)		(410)		20,841				225	10/10/2048	1.A
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		05/01/2023	PAYDOWN		7,803	7,803	7,993	7,950		(147)		(147)		7,803				84	10/10/2049	1.A
36252H-AC-5	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		05/01/2023	PAYDOWN		6,812	6,812	7,267	7,175		(363)		(363)		6,812				97	03/10/2050	1.A
36253P-AB-8	GS MORTGAGE SECURITIES CORP II LCFCRUTSE		05/01/2023	PAYDOWN		2,787	2,787	2,906	2,883		(96)		(96)		2,787				37	05/10/2050	1.A
36258K-BB-3	GSMBS_20-INV1 WHOLECMO20-INV1144A 3.50		06/01/2023	PAYDOWN		32,923	32,923	34,364	34,214		(1,290)		(1,290)		32,923				289	10/25/2050	1.A
36258K-BE-7	GSMBS_20-INV1 SUBWHOLECMO20-INV1144A 3		06/01/2023	PAYDOWN		77,636	77,636	78,136	78,083		(447)		(447)		77,636				1,135	10/25/2050	1.C
373298-CF-3	GEORGIA-PACIFIC LLC SENIOR CORP_BND 8.		05/24/2023	CALL 101.4380		12,368,335	12,193,000	13,848,687	13,040,671		(321,399)		(321,399)		12,719,272		(526,272)	(526,272)	1,012,588	01/15/2024	1.G FE
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		05/18/2023	DEUTSCHE BANK AG		2,234,127	2,294,000	2,554,805	2,515,901		(15,349)		(15,349)		2,500,552		(266,426)	(266,426)	46,175	05/15/2028	1.F FE
378272-AF-5	GLENCORE FUNDING LLC SENIOR CORP_BND 144		05/30/2023	MATURITY		4,403,000	4,403,000	4,578,768	4,454,637		(51,637)		(51,637)		4,403,000				90,812	05/30/2023	2.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		06/20/2023	PAYDOWN		6,342	6,342	6,477	6,542		(201)		(201)		6,342				130	09/20/2040	1.A FE
437084-JU-1	HOME EQUITY ASSET TRUST HEAT_0 ABS05-2		04/25/2023	PAYDOWN		3,133	3,133	2,837	3,124		9		9		3,133				48	07/25/2035	1.A FM
43730X-AE-4	HPA_21-3 SUBSENIORCMBS21-3144A 3.198%		06/01/2023	PAYDOWN		9,524	9,524	9,524	9,524						9,524				70	01/17/2041	2.B FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIORCMB		06/01/2023	PAYDOWN		67,459	67,459	67,458	67,458		1		1		67,459				810	12/17/2026	2.B FE
438506-AS-6	HONEYWELL INC SENIOR CORP_BND 6.625% 0		05/19/2023	SOUTHTRUST SECURITIES INC		4,022,872	3,711,000	4,661,202	4,522,819		(55,014)		(55,014)		4,467,804		(444,932)	(444,932)	107,902	06/15/2028	1.F FE
459200-AS-0	INTERNATIONAL BUSINESS MACHINE SENIORCOR		05/19/2023	VARIOUS		2,933,986	2,749,000	3,443,123	3,333,712		(43,458)		(43,458)		3,290,254		(356,267)	(356,267)	152,875	01/15/2028	1.G FE
46361T-AC-6	IRVINE CORE OFFICE TRUST ICOT LCFSENIORC		05/10/2023	PAYDOWN		2,600,000	2,600,000	2,553,208	2,553,203		46,797		46,797		2,600,000				34,606	05/15/2048	1.A
46361T-AL-6	IRVINE CORE OFFICE TRUST ICOT SUBSUBCMBS		05/10/2023	PAYDOWN		765,000	765,000	709,585	762,069		2,931		2,931		765,000				10,182	05/15/2048	1.A
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		06/01/2023	PAYDOWN		309,967	309,967	316,631	315,025		(5,059)		(5,059)		309,967				3,966	08/15/2049	1.A
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		06/01/2023	PAYDOWN		612,246	612,246	628,341	622,941		(10,695)		(10,695)		612,246				8,040	08/15/2049	1.A
46625M-5P-0	JPMCC SENIORCMBS04-PNC1144A 0.000% 06/		06/01/2023	PAYDOWN				2,232												06/12/2041	6. PLGI
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		06/01/2023	PAYDOWN				813											70	08/12/2037	6. FE
46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SUBSUBCMB		06/01/2023	PAYDOWN		912,374	912,374	910,202	912,267		107		107		912,374				18,833	07/15/2045	1.A
46639Y-AW-7	JP MORGAN CHASE COMMERCIAL MOR SUBSUBCMB		06/23/2023	DEUTSCHE BANK AG		838,350	1,215,000	1,128,336	1,210,428		1,779		1,779		1,212,207		(373,857)	(373,857)	27,519	04/15/2046	1.B
46640J-AX-5	JPMCCMSC_13-C13 SUB SUB_CMBS _13-C13 4		06/01/2023	PAYDOWN		1,224,516	1,224,516	1,120,509	1,217,361		7,155		7,155		1,224,516				25,503	01/15/2046	1.A
46642N-BF-2	JPMBB COMMERCIAL MORTGAGE SECU SENIORSEN		06/01/2023	PAYDOWN				8,658	1,370		(1,370)		(1,370)						498	09/15/2047	1.D FE
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUTSE		04/01/2023	PAYDOWN		432,539	432,539	456,404	447,262		(14,723)		(14,723)		432,539				4,773	03/15/2049	1.A
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUTSE		06/01/2023	PAYDOWN		813,197	813,197	835,301	830,420		(17,223)		(17,223)		813,197				11,719	12/15/2049	1.A
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CO SENIORCOR		05/15/2023	MATURITY		4,968,000	4,968,000	5,086,934	5,000,323		(32,323)		(32,323)		4,968,000				68,732	05/15/2023	1.D 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 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
485170-AS-3	KANSAS CITY SOUTHERN SENIORCORPBND 4.9		04/19/2023	TAXABLE EXCHANGE		180,692	182,000	230,734	229,295		(429)		(429)		228,866		(48,174)	(48,174)	4,505	08/15/2045	2.B FE
485170-BB-9	KANSAS CITY SOUTHERN SENIORCORPBND 4.7		04/19/2023	TAXABLE EXCHANGE		142,871	146,000	178,789	177,976		(243)		(243)		177,733		(34,862)	(34,862)		05/01/2048	2.B FE
485170-BC-7	KANSAS CITY SOUTHERN SENIORCORPBND 4.2		04/19/2023	TAXABLE EXCHANGE		42,435	51,000	58,462	58,400		(17)		(17)		58,383		(15,948)	(15,948)		11/15/2069	2.B FE
485170-BD-5	KANSAS CITY SOUTHERN SENIORCORPBND 2.8		04/19/2023	TAXABLE EXCHANGE		1,593,076	1,733,000	1,794,591	1,787,108		(2,251)		(2,251)		1,784,856		(191,780)	(191,780)		11/15/2029	2.B FE
485170-BE-3	KANSAS CITY SOUTHERN SENIORCORPBND 3.5		04/19/2023	TAXABLE EXCHANGE		140,799	178,000	187,158	186,950		(58)		(58)		186,892		(46,092)	(46,092)		05/01/2050	2.B FE
501044-BZ-3	KROGER CO SENIOR CORP_BND 7.500% 04/01		05/19/2023	GOLDMAN SACHS & CO.		6,841,404	5,972,000	8,326,760	8,098,472		(90,705)		(90,705)		8,007,766		(1,166,363)	(1,166,363)	288,647	04/01/2031	2.A FE
52607B-AA-1	LBZZ_21-1A ABS21-1A144A 1.460% 06/15/2		06/15/2023	PAYDOWN		218,506	218,506	218,488	218,492		14		14		218,506				1,314	06/15/2026	1.E FE
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND 6.		05/19/2023	DAIWA		7,790,721	7,282,000	9,244,790	8,991,519		(100,781)		(100,781)		8,890,738		(1,100,018)	(1,100,018)	326,072	03/15/2029	2.A FE
55281B-AA-7	MCFCL_17-6-2A SENIORABS6144A 6.975% 07		04/20/2023	PAYDOWN		716,486	716,486	716,486	716,486						716,486				22,628	07/20/2030	1.A FE
55281B-AQ-2	MCFCL_17-6-2A SENIORABS6144A 6.975% 07		04/20/2023	PAYDOWN		239,692	239,692	239,692	239,692						239,692				7,570	07/20/2030	1.A FE
55903V-AL-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	TAXABLE EXCHANGE		3,107,503	3,500,000	3,138,608	3,151,970		10,006		10,006		3,161,977		(54,474)	(54,474)	94,019	03/15/2032	2.C FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	TAXABLE EXCHANGE		13,758,189	17,312,000	17,378,863	17,378,085		(371)		(371)		17,377,714		(3,619,525)	(3,619,525)	558,728	03/15/2052	2.C FE
57631T-AA-1	MASTT_22-1A ABS22-1A 6.895% 12/15/47		06/15/2023	PAYDOWN		756,491	756,491	756,484	756,481		10		10		756,491				22,314	12/15/2047	1.G FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		06/01/2023	PAYDOWN				6,188	2,218		(2,218)		(2,218)						337	11/15/2049	1.A FE
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUTSE		06/01/2023	PAYDOWN		161	161	170	167		(7)		(7)		161				2	12/15/2050	1.A
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS06-NC1		06/26/2023	PAYDOWN		55,897	55,897	45,207	53,958		1,939		1,939		55,897				771	12/25/2035	1.A FM
617451-FU-8	MORGAN STANELY CAPITAL I TRUST SENIOR SE		04/01/2023	PAYDOWN				19		1	(1)									03/12/2044	6. PLGI
61763X-AG-1	WF-RBS COMMERCIAL MORTGAGE TRU SENIORCMB		06/01/2023	PAYDOWN				47,347	321		(321)		(321)						2,186	10/15/2047	1.A FE
61764X-BH-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		06/01/2023	PAYDOWN		140,681	140,681	142,715	142,013		(1,331)		(1,331)		140,681				1,804	03/15/2048	1.A
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		06/01/2023	PAYDOWN				55,700	12,107		(12,107)		(12,107)						2,805	03/15/2048	1.B FE
61765L-AV-2	MORGAN STANLEY BAML TRUST MSBA SENIORCMB		06/01/2023	PAYDOWN				1,411	333		(333)		(333)						71	05/15/2048	1.A FE
61766R-BA-3	MORGANSTANLEYBAMLTRUSTMSBA SENIORSENIORC		06/01/2023	PAYDOWN				14,307	5,047		(5,047)		(5,047)						770	11/15/2049	1.A FE
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		06/25/2023	PAYDOWN		2,309	2,309	2,150	2,224		85		85		2,309				48	02/25/2035	1.A FM
629682-AA-3	NADG_19-1 ABS19-1144A 3.368% 12/28/49		06/28/2023	PAYDOWN		16,300	16,300	16,300	16,300						16,300				229	12/28/2049	1.F FE
641423-CF-3	NEVADA POWER COMPANY SECURED CORP BND		06/14/2023	DIRECT		2,135,821	2,000,000	2,164,680			(75)		(75)		2,164,605		(28,784)	(28,784)	19,339	05/01/2053	1.F FE
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANINA		06/26/2023	PAYDOWN		99,682	99,682	89,682	98,507		1,175		1,175		99,682				1,823	07/25/2035	1.A FM
64829X-AT-9	NRZT_2018-5A SUBWHOLECMO18-5144A 4.250		06/01/2023	PAYDOWN		45,515	45,515	45,306	45,376		140		140		45,515				807	12/25/2057	1.A
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		06/01/2023	PAYDOWN		9,955	9,955	9,975	9,969		(15)		(15)		9,955				167	12/25/2057	1.A
64830K-BA-4	NEW RESIDENTIAL MORTGAGE LOAN ABS18-3A14		06/01/2023	PAYDOWN		167,875	167,875	179,101	177,250		(9,375)		(9,375)		167,875				3,148	05/25/2058	1.A
67118A-AQ-8	OPGT_21-PORT SUBCMBS21-PORT144A 7.141%		04/15/2023	PAYDOWN		111,436	111,436	111,165	111,313		123		123		111,436				2,419	10/15/2036	1.A
67118A-AS-4	OPGT_21-PORT SUBCMBS21-PORT144A 7.591%		04/15/2023	PAYDOWN		195,315	195,315	194,830	195,094		221		221		195,315				4,535	10/15/2036	1.A
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		06/20/2023	PAYDOWN		99,874	99,874	100,423	100,402		(528)		(528)		99,874				1,550	09/20/2055	1.A FE
713448-EG-9	PEPSICO INC SENIOR CORP_BND 7.000% 03/		05/19/2023	J.P. MORGAN SECURITIES INC		22,132,357	19,643,000	26,496,639	25,589,855		(358,929)		(358,929)		25,230,925		(3,098,568)	(3,098,568)	1,000,702	03/01/2029	1.E FE
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND		04/15/2023	REDEMPTION 100.0000		158,620	158,620	160,966	159,746		(1,126)		(1,126)		158,620				4,767	04/15/2028	3.A FE
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		05/10/2023	REDEMPTION 100.0000		47,221	47,221	57,819	56,975		(9,754)		(9,754)		47,221				1,405	05/10/2037	1.F FE
744448-CY-5	PUBLIC SERVICE COMPANY OF COLO SECURED C		06/14/2023	DIRECT		2,921,678	3,000,000	2,930,850			68		68		2,930,918		(9,240)	(9,240)	38,063	04/01/2053	1.E FE
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANINA		06/26/2023	PAYDOWN		22,707	22,707	19,556	22,110		597		597		22,707				410	11/25/2035	1.A FM
75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORAT SENIORCOR		05/17/2023	SUNTRUST		7,892,450	7,840,000	7,826,045			43		43		7,826,088		66,362	66,362	95,986	02/27/2053	2.A FE
76112B-2D-1	RAMP 2006-RS1 AI3 ABS06-RS2 5.750% 03/		06/26/2023	PAYDOWN		60,562	60,562	54,146	56,409		4,153		4,153		60,562				1,137	03/25/2036	1.A FM
76112B-YX-2	RAMP 2006-RS1 AI3 MEZZANINABS05-EFC3 5		04/25/2023	PAYDOWN		54,553	54,553	47,734	54,210		343		343		54,553				805	08/25/2035	1.A FM
78432B-AB-5	SG CAPITAL PARTNERS SGR_19-3 SENIORWHOLE		06/01/2023	PAYDOWN		110,483	110,483	110,482	110,483						110,483				1,447	09/25/2059	1.A
78432B-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS19-3144A		06/01/2023	PAYDOWN		156,996	156,996	156,996	136,336		20,661		20,661		156,996				2,605	09/25/2059	1.A
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		06/01/2023	PAYDOWN		107,159	107,159	107,158	107,158						107,159				928	12/25/2061	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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		06/15/2023	PAYDOWN		50,043	50,043	51,464	50,817		(774)		(774)		50,043				616	06/15/2028	2.A PL
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		06/01/2023	PAYDOWN		24,687	24,687	24,040	24,327		360		360		24,687				326	07/25/2043	1.A
81746N-CB-2	SEMT_16-3 WHOLECMO16-3144A 3.615% 11/2		06/01/2023	PAYDOWN		55,168	55,168	56,476	56,097		(930)		(930)		55,168				866	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.615% 11/2		06/01/2023	PAYDOWN		41,376	41,376	40,935	41,027		349		349		41,376				650	11/25/2046	1.A
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		06/01/2023	PAYDOWN		49,138	49,138	49,261	49,236		(98)		(98)		49,138				688	02/25/2048	1.A
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		06/01/2023	PAYDOWN		31,036	31,036	30,673	30,737		299		299		31,036				434	02/25/2048	1.A
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		06/30/2023	REDEMPTION 100.0000		126,893	126,893	134,282	133,772		(6,879)		(6,879)		126,893				2,506	06/30/2035	2.B FE
83611M-DH-8	SVHE MEZZANINABS05-01 5.825% 06/25/35		06/26/2023	PAYDOWN		31,401	31,401	27,397	29,872		1,529		1,529		31,401				494	06/25/2035	1.A FM
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS04-9		06/26/2023	PAYDOWN		34,796	34,796	30,099	33,232		1,564		1,564		34,796				798	10/25/2034	1.A FM
86359U-AE-9	SASCO_06-OPT1 SENIORABS06-OPT1 5.410%		06/26/2023	PAYDOWN		28,054	28,054	26,216	27,899		155		155		28,054				443	04/25/2036	1.A FM
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIORWHO		06/01/2023	PAYDOWN		366,574	366,574	364,998	365,909		665		665		366,574				3,610	11/25/2056	1.F FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS 7.927		06/06/2023	DIRECT		6,398,006	6,398,006	6,382,011	6,393,044		(368)		(368)		6,392,676		5,330	5,330	228,198	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS 7.927%		06/06/2023	DIRECT		6,470,067	6,470,067	6,453,892	6,465,037		(269)		(269)		6,464,769		5,298	5,298	230,283	06/09/2026	1.E PL
90276G-AU-6	UBSCMT_17-C3 SENIORCMBS17-C3 1.262% 08		06/01/2023	PAYDOWN				59,355	27,320		(27,320)		(27,320)						3,534	08/15/2050	1.A FE
90276Y-AF-0	UBSCM_19-C16 SUPSENSENIORCMBS19-C16 1.		06/01/2023	PAYDOWN				20,543	13,572		(13,572)		(13,572)						1,188	04/15/2052	1.A FE
90349G-AN-5	UBS-BARCLAYS COMMERCIAL MORTGA SUBSUBCMB		06/01/2023	PAYDOWN		2,090,000	2,090,000	2,120,631	2,090,771		(771)		(771)		2,090,000				40,495	04/10/2046	1.A
90931G-AA-7	UNITEDAIRLINESP-TTR UNITEDAIRLINESPASSTH		04/15/2023	REDEMPTION 100.0000		143,400	143,400	147,881	147,216		(3,816)		(3,816)		143,400				4,212	04/15/2029	1.G FE
91324P-EL-2	UNITEDHEALTH GROUP INC SENIOR CORP BND		06/14/2023	DIRECT		1,875,285	2,000,000	1,887,280			45		45		1,887,325		(12,040)	(12,040)	12,375	05/15/2062	1.F FE
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSE		06/01/2023	PAYDOWN		62,703	62,703	64,801	63,984		(1,282)		(1,282)		62,703				1,053	09/15/2057	1.A
92922F-4S-4	WAMU_05-AR6 SENIORWHOLECMO05-AR13 5.87		06/25/2023	PAYDOWN		12,351	12,351	11,209	11,931		420		420		12,351				209	10/25/2045	1.A FM
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		06/26/2023	PAYDOWN		21,389	21,389	19,488	19,812		1,577		1,577		21,389				312	12/25/2045	1.A FM
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		06/01/2023	PAYDOWN				160,332											7,920	08/15/2046	1.B FE
92938G-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		06/01/2023	PAYDOWN				295,868	7,983		(7,983)		(7,983)						12,628	12/15/2046	1.A FE
92938V-AW-5	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		06/01/2023	PAYDOWN				18,361	786		(786)		(786)						986	03/15/2047	1.A FE
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		06/01/2023	PAYDOWN				12,240	2,384		(2,384)		(2,384)						811	08/15/2047	1.A FE
94988M-AA-8	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR		04/01/2023	PAYDOWN		2,000,000	2,000,000	1,964,196	1,978,376		21,624		21,624		2,000,000				23,627	04/16/2035	1.A
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2023	PAYDOWN				34,085	5,694		(5,694)		(5,694)						1,930	12/15/2047	1.A FE
94989C-BA-8	WELLS FARGO COMMERCIAL MORTGAG SUBCMBS15		06/01/2023	PAYDOWN				56,396	11,487		(11,487)		(11,487)						2,858	02/15/2048	1.A FE
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		06/01/2023	PAYDOWN				109,077	17,962		(17,962)		(17,962)						5,216	04/15/2050	1.A FE
94989T-BC-7	WFCM_15-LC22 SENIORCMBS15-LC22 0.898%		06/01/2023	PAYDOWN				16,733	3,826		(3,826)		(3,826)						874	09/15/2058	1.A FE
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		06/01/2023	PAYDOWN				7,030	2,320		(2,320)		(2,320)						374	08/15/2049	1.A FE
95000L-BC-6	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		06/01/2023	PAYDOWN				8,910	2,772		(2,772)		(2,772)						515	03/15/2059	1.A FE
96221Q-AH-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIORCMB		06/01/2023	PAYDOWN				13,646	815		(815)		(815)						705	12/15/2046	1.A FE
B0A0GB-8L-2	LEGG MASON MORTGAGE CAPITAL CORP_BND 6		06/01/2023	REDEMPTION 100.0000		269,652	269,652	276,237	271,269		(1,618)		(1,618)		269,652				7,477	08/01/2027	2.B
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	TAXABLE EXCHANGE		17,615,159	22,248,000	22,530,686	22,528,751		(534)		(534)		22,528,217		(4,913,058)	(4,913,058)	752,950	03/15/2062	2.C FE
BHM037-XM-5	NEPTUNE REGIONAL TRANSMISSION SENIOR COR		06/30/2023	REDEMPTION 100.0000		84,483	84,483	93,003	87,648		(3,165)		(3,165)		84,483				2,623	06/30/2027	2.A FE
BHM0J7-RU-7	INDUSTRIAL DEVELOPMENT AUTHORI CORP_BND		06/10/2023	REDEMPTION 100.0000		36,789	36,789	36,789	36,789						36,789				804	12/10/2032	1.B
BHM0LD-SW-6	WALGREEN LEASE PASS THROUGH TR CORP_BND		06/25/2023	VARIOUS		52,523	52,523	52,523	52,523						52,523				1,120	12/25/2036	1.C
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		06/30/2023	REDEMPTION 100.0000		125,000	125,000	125,000	125,000						125,000				2,031	09/30/2024	1.F
BHM0T4-1H-0	BANNER SEVENTEEN LLC SENIOR CORP_BND 3		06/07/2023	CALL 100.0000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				302,375	07/11/2023	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
BHM103-77-7	SOUTHWEST POWER POOL INC SENIOR CORP_BND		06/30/2023	REDEMPTION 100.0000		28,222	28,222	29,942	29,515		(1,293)		(1,293)		28,222				680	12/30/2042	1.F FE
BHM12F-UQ-0	ARTHUR J GALLAGHER & CO CORP_BND 4.130		06/24/2023	MATURITY		1,000,000	1,000,000	992,570	999,431		569		569		1,000,000				20,650	06/24/2023	2.B PL
BHM13H-CT-9	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		06/30/2023	REDEMPTION 100.0000		17,912	17,912	17,912	17,912						17,912				352	06/30/2030	1.F PL
BHM19G-X7-0	BANNER SEVENTEEN LLC SENIOR CORP_BND 3		06/07/2023	CALL 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				165,724	07/11/2023	2.C FE
BHM1B1-QJ-2	WINSUPPLY INC SENIOR CORP_BND 4.020% 0		06/18/2023	REDEMPTION 100.0000		700,000	700,000	700,000	700,000						700,000				14,070	06/18/2027	2.B
BHM1DB-P0-0	BEAR SWAMP FINANCE LP SENIOR CORP_BND		06/30/2023	REDEMPTION 100.0000		313,322	313,322	313,322	313,322						313,322				7,661	10/08/2025	2.C PL
BHM1DG-0Q-9	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE		06/01/2023	REDEMPTION 100.0000		100,000	100,000	100,000	100,000						100,000				1,945	12/01/2045	1.D FE
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		06/15/2023	REDEMPTION 100.0000		9,197	9,197	9,197	9,197						9,197				368	12/15/2025	1.C FE
BHM1JL-WD-6	CARMAX AUTO SUPERSTORES INC SENIOR CORP_		04/27/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				38,600	04/27/2023	2.B
BHM1JY-K3-3	BGO DIVERSIFIED US PROPERTY FU SENIOR CO		06/29/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	06/29/2023	2.B
BHM1N1-D7-9	BFC HONEYWELL FEDERAL RECEIVAB SECURED C		06/01/2023	REDEMPTION 100.0000		104,333	104,333	104,333	104,333						104,333				1,814	12/01/2041	1.D
BHM1SD-8U-3	UFI JCGS KWAJALEIN FEDERAL REC SENIOR CO		04/01/2023	REDEMPTION 100.0000		381,023	381,023	381,023	381,023						381,023				14,479	04/01/2039	1.D
BHM1SQ-DP-9	SPOWER FINANCE I LLC SENIOR CORP_BND 4		06/30/2023	REDEMPTION 100.0000		246,538	246,538	246,538	246,538						246,538				5,609	12/31/2036	3.C FE
BHM1T0-2R-3	ALASKA VENTURES LLC SENIORCORPBND 4.67		06/30/2023	REDEMPTION 100.0000		79,861	79,861	79,861	79,861						79,861				1,865	06/30/2033	2.C PL
BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP		06/30/2023	REDEMPTION 100.0000		31,849	31,849	31,849	31,849						31,849				715	06/30/2051	2.A FE
BHM1WC-Z9-7	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		06/30/2023	REDEMPTION 100.0000		34,219	34,219	34,219	34,219						34,219				955	06/30/2031	2.C PL
BHM1WC-ZA-4	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		06/30/2023	REDEMPTION 100.0000		34,219	34,219	34,219	34,219						34,219				955	06/30/2031	2.C PL
BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CO		06/12/2023	REDEMPTION 100.0000		36,092	36,092	36,092	36,092						36,092				683	03/10/2041	1.E
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP_BND		06/30/2023	REDEMPTION 100.0000		124,112	124,112	124,112	124,112						124,112				3,233	12/31/2030	2.C PL
BHM22S-P8-6	BOWIE ACQUISITIONS LLC LN1 CORP_BND 3.		06/30/2023	REDEMPTION 100.0000		586,927	586,927	586,927	586,927						586,927				11,504	09/30/2038	2.C FE
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		04/20/2023	PAYDOWN		1,470,840	1,470,840	1,467,163	1,467,834		3,005		3,005		1,470,840				19,611	02/10/2030	1.G PL
BRTHW1-DJ-9	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		06/10/2023	REDEMPTION 100.0000		24,811	24,811	24,811	24,811						24,811				814	10/10/2031	2.B
BRTHW1-F3-2	VERIZON CORPORATE SERVICES GRO VERIZONCO		06/15/2023	REDEMPTION 100.0000		38,865	38,865	38,865	38,865						38,865				619	05/15/2035	2.A
00080Q-AD-7	ABN AMRO BANK NV SUB CORP_BND 144A 7.7	D	05/15/2023	MATURITY		1,250,000	1,250,000	1,277,702	1,251,277		(1,277)		(1,277)		1,250,000				48,438	05/15/2023	2.B FE
04363U-AD-8	PACIFIC NATIONAL FINANCE PTY L SENIOR CO	D	04/07/2023	MATURITY		3,393,000	3,393,000	3,561,191	3,428,544		(35,544)		(35,544)		3,393,000				101,790	04/07/2023	2.C FE
046353-AW-8	ASTRAZENECA PLC SENIOR CORP_BND 1.375%	D	05/19/2023	VARIOUS		10,893,894	13,515,000	11,180,149	11,346,358		96,893		96,893		11,443,251		(549,357)	(549,357)	147,920	08/06/2030	1.G FE
07335C-AK-0	BENEFIT STREET PARTNERS CLO LT SENIORCMB	C	06/01/2023	PAYDOWN				6,520	4,147		(4,147)		(4,147)						367	08/15/2052	1.A FE
225433-AC-5	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		5,810,856	5,620,000	5,961,246	5,857,680		(46,824)		(46,824)		5,810,856				149,867	03/26/2025	2.B FE
225433-AF-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		1,041,281	833,000	1,050,496	1,044,155		(2,874)		(2,874)		1,041,281				23,350	05/15/2045	2.B FE
225433-AR-2	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		12,000,065	11,246,000	12,367,114	12,114,398		(114,332)		(114,332)		12,000,065				332,600	04/17/2026	2.B FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS_ABS _18-	D	06/15/2023	PAYDOWN		55,315	55,315	55,309	55,310		5		5		55,315				675	10/15/2053	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
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	04/05/2023	REDEMPTION 100.0000		32,011	32,011	36,533	36,185		(4,175)		(4,175)		32,011				940	07/05/2034	2.C FE
BHM0M6-4A-4	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	06/30/2023	REDEMPTION 100.0000		62,500	62,500	62,500	62,500						62,500				2,013	06/30/2035	2.C FE
BHM0NS-7F-1	KONINKLIJKE VOPAK NV SENIOR CORP_BND 3	D	06/19/2023	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				188,039	06/19/2023	2.B
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	06/15/2023	REDEMPTION 100.0000		164,220	164,220	162,734	164,220						164,220				4,516	09/15/2027	3.C FE
BHM0TS-P2-4	CARIBBEAN UTILITIES COMPANY LT SENIOR CO	D	05/31/2023	REDEMPTION 100.0000		909,091	909,091	909,091	909,091						909,091				16,091	05/30/2033	1.G FE
BHM1JP-0C-4	MEGGITT PLC SENIOR CORP_BND 3.310% 07/	D	06/23/2023	CALL 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				127,619	07/06/2023	3.A
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	06/20/2023	REDEMPTION 100.0000		33,651	33,651	33,651	33,651						33,651				1,006	12/20/2044	2.C FE
BRYBZ9-U6-5	SLR LLC SLR_22-2 ABS22-2144A 5.750% 12	D	06/25/2023	PAYDOWN		1,055,666	1,055,666	1,055,666	1,055,666						1,055,666				26,778	12/30/2052	1.E PL
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	04/05/2023	REDEMPTION 100.0000		49,223	49,223	56,177	55,643		(6,419)		(6,419)		49,223				1,446	07/05/2034	2.C
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						260,234,401	265,841,486	287,067,358	261,199,120	156	(1,456,890)		(1,456,734)		279,212,882		(19,153,817)	(19,153,817)	8,773,344	XXX	XXX
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIORABS		06/01/2023	PAYDOWN															1,684	12/31/2042	2.B Z
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates																			1,684	XXX	XXX
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		04/17/2023	REDEMPTION 100.0000		2,727,749	2,727,749	2,727,749	2,727,749						2,727,749				48,933	03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		06/30/2023	REDEMPTION 100.0000		1,043,278	1,043,278	1,043,278	1,043,278						1,043,278				34,033	09/20/2026	1.G PL
BHM2F8-HK-8	WHLP IV RP LP SECURED TERM_LOAN 8.69		06/07/2023	REDEMPTION 100.0000		952,285	952,285	951,333	951,480		805		805		952,285				19,751	03/23/2026	1.G PL
BRY9KT-FP-7	CERBERUS 2112 LEVERED LLC TERM_LOAN 7.		06/30/2023	TAX FREE EXCHANGE		14,815,000	14,815,000	14,815,000	14,815,000						14,815,000				774,645	10/07/2031	1.D
BRYD2S-61-3	BRINLEYPDSPVILLC TERM/LOAN 8.591% 10/1		06/08/2023	REDEMPTION 100.0000		4,444,500	4,444,500	4,444,500							4,444,500				86,867	10/14/2032	1.F
BRYD2S-61-3	BRINLEYPDSPVILLC TERM/LOAN 8.591% 10/1		06/30/2023	TAX FREE EXCHANGE		14,815,000	14,815,000	14,815,000							14,815,000				538,572	10/14/2032	1.F
BRYFF8-6Y-6	APCHOLDINGSILP TERM LOAN 0.000% 03/31		06/30/2023	TAX FREE EXCHANGE		15,000,000	15,000,000	15,000,000							15,000,000					03/31/2033	1.G
BRYHRM-9T-6	BRINLEYPDSPVILLC LOAN/TERM 8.321% 10/1		06/08/2023	REDEMPTION 100.0000		4,500,000	4,500,000	4,500,000							4,500,000					10/14/2032	1.F
BRYHRM-9T-6	BRINLEYPDSPVILLC LOAN/TERM 8.321% 10/1		06/30/2023	TAX FREE EXCHANGE		6,055,500	6,055,500	6,055,500							6,055,500				99,371	10/14/2032	1.F
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						64,353,312	64,353,312	64,352,360	19,537,507		805		805		64,353,312				1,602,172	XXX	XXX
2509999997. Total - Bonds - Part 4						367,461,911	374,174,098	399,130,124	327,744,450	156	(2,671,977)		(2,671,821)		389,358,122		(22,543,736)	(22,543,736)	12,067,729	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						367,461,911	374,174,098	399,130,124	327,744,450	156	(2,671,977)		(2,671,821)		389,358,122		(22,543,736)	(22,543,736)	12,067,729	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
BHM2H1-5L-2	HUM CAPITAL INC HUMCAPITALINC		06/13/2023	TAX FREE EXCHANGE	565.000	6		6	1,893	(1,887)			(1,887)		6						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6	XXX	6	1,893	(1,887)			(1,887)		6					XXX	XXX
5989999997. Total - Common Stocks - Part 4						6	XXX	6	1,893	(1,887)			(1,887)		6					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						6	XXX	6	1,893	(1,887)			(1,887)		6					XXX	XXX
5999999999. Total - Preferred and Common Stocks						6	XXX	6	1,893	(1,887)			(1,887)		6					XXX	XXX
6009999999 - Totals						367,461,917	XXX	399,130,130	327,746,343	(1,731)	(2,671,977)		(2,673,708)		389,358,128		(22,543,736)	(22,543,736)	12,067,729	XXX	XXX

STATEMENT AS OF JUNE 30, 2023 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALL OPTION JUN25 SPX C @ 4160 BHM25HD56	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025	14,400	59,904,000	4160	2,160,000			9,851,736		9,851,736	3,868,848						2
CALL OPTION 10Y RTR 3.400000 03-NOV-2032 BHM2J3EF9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032		200,000,000	0.034	10,950,000			12,183,348		12,183,348	1,366,548						2
CITIBANK NA 10Y RTR 3.000000 15-NOV-2032 BHM2J7B48	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032		200,000,000	0.03	8,720,000			9,777,544		9,777,544	1,036,945						2
BARCLAYS BANK PLC 10Y RTR 3.000000 22-NOV-2032 BHM2JA480	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/22/2032		200,000,000	0.03	9,516,000			9,775,342		9,775,342	1,037,342						2
CALL OPTION 10Y RTR 3.000000 29-NOV-2032 BHM2JDMY7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/29/2032		200,000,000	0.03	10,975,000			9,773,110		9,773,110	1,038,710						2
CALL OPTION 10Y RTR 2.750000 01-DEC-2032 BHM2JENC2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZL0RGWGDTN03	12/01/2022	12/01/2032		200,000,000	0.0275	9,390,000			8,437,216		8,437,216	848,417						2
CALL OPTION 10Y RTR 2.750000 06-DEC-2032 BHM2JG693	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032		200,000,000	0.0275	10,385,000			8,440,544		8,440,544	853,145						2
CALL OPTION 10Y RTR 2.750000 07-DEC-2032 BHM2JG7F8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2032		200,000,000	0.0275	11,190,000			8,438,104		8,438,104	851,103						2
CALL OPTION 10Y RTR 2.750000 13-DEC-2032 BHM2JJCM1	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZL0RGWGDTN03	12/12/2022	12/13/2032		200,000,000	0.0275	10,100,000			8,438,966		8,438,966	853,566						2
CALL OPTION 10Y RTR 2.750000 15-DEC-2032 BHM2JL205	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2032		200,000,000	0.0275	10,356,000			8,434,076		8,434,076	849,275						2
CALL OPTION 10Y RTR 3.000000 20-DEC-2032 BHM2JNWP3	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZL0RGWGDTN03	12/20/2022	12/20/2032		200,000,000	0.03	10,940,000			9,766,242		9,766,242	1,039,442						2
CALL OPTION SEP23 SPX C @ 4500 BHM2KNWL0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO. W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023	100,000	450,000,000	4500		3,252,000		8,702,722		8,702,722	5,450,722						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										104,682,000	3,252,000		112,018,950	XXX	112,018,950	19,094,063					XXX	XXX
PUT OPTION JUN25 SPX P @ 2800 BHM1W5QB7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025	35,700	99,960,000	2800	16,870,904	161,859		1,736,602		1,736,602	(3,360,797)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1W5VS4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025	35,700	99,960,000	2800	16,963,514	162,748		1,736,594		1,736,594	(3,361,691)						2
PUT OPTION JUN25 RTY P @ 1670 BHM1WHUE0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025	60,000	100,200,000	1670	15,847,127	152,038		5,071,564		5,071,564	(5,467,767)						2
PUT OPTION JUN26 MXEA P @ 1920 BHM1WPA20	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026	52,100	100,032,000	1920	16,602,681	116,517		6,219,953		6,219,953	(5,512,348)						2
PUT OPTION JUN28 SPX P @ 2850 BHM1WPAB0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028	35,100	100,035,000	2850	20,007,832	159,866		5,093,182		5,093,182	(3,604,646)						2
PUT OPTION JUN28 SPX P @ 2850 BHM1WR7L8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028	35,100	100,035,000	2850	19,756,529	157,859		5,093,220		5,093,220	(3,602,630)						2
PUT OPTION JUN28 SPX P @ 2900 BHM1X3664	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	34,500	100,050,000	2900	19,412,060	155,106		5,236,009		5,236,009	(3,675,136)						2
PUT OPTION DEC25 SPX P @ 2750 BHM1XUR61	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025	36,500	100,375,000	2750	16,493,366	137,939		2,213,132		2,213,132	(3,493,931)						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	1,120	14,280,000	12750	1,810,589	17,087		523,441		523,441	(1,702,694)						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 JUN24 NDX P @ 12500 BHM29VTJ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/07/2021	06/28/2024	1,320	16,500,000	12500	1,787,180	30,422		108,282		108,282	(2,076,091)						2
PUT OPTION JUN24 SPX P @ 3900 BHM29Z5D4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/16/2021	06/28/2024	17,040	66,456,000	3900	6,276,657	106,845		499,634		499,634	(4,459,958)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2ASYT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/14/2021	06/16/2028	1,805	6,317,500	3500	837,248	6,689		448,162		448,162	(287,126)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2ASYU8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/14/2021	06/21/2024	3,384	11,844,000	3500	948,638	16,291		175,881		175,881	(592,147)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2ASYV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/14/2021	06/18/2027	1,805	6,317,500	3500	773,765	5,290		385,237		385,237	(305,419)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2ASYW4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/14/2021	06/19/2026	2,143	7,500,500	3500	831,527	5,836		355,986		355,986	(390,422)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2ASYX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/14/2021	06/20/2025	2,406	8,421,000	3500	816,557	7,833		270,781		270,781	(448,147)						2
PUT OPTION JUN26 NDX P @ 12500 BHM2ATQ27	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	07/15/2021	06/30/2026	960	12,000,000	12500	1,456,360	10,106		646,486		646,486	(1,256,932)						2
PUT OPTION JUN27 NDX P @ 12500 BHM2B33P7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	08/09/2021	06/30/2027	800	10,000,000	12500	1,180,020	8,073		668,321		668,321	(964,132)						2
PUT OPTION JUN26 SPX P @ 4000 BHM2B35K6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	08/05/2021	06/30/2026	12,400	49,600,000	4000	6,355,747	44,106		2,764,392		2,764,392	(3,150,294)						2
PUT OPTION JUN27 SPX P @ 4000 BHM2B3LP7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	08/06/2021	06/30/2027	10,600	42,400,000	4000	5,835,569	39,927		3,035,491		3,035,491	(2,426,676)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BN118	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/17/2027	4,000	10,400,000	2600	906,466	6,356		392,597		392,597	(329,708)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BN126	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/20/2021	09/18/2026	4,800	12,480,000	2600	947,768	6,485		341,829		341,829	(398,159)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BN142	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/21/2021	09/15/2023	6,000	15,600,000	2600	573,863	13,512		7,222		7,222	(169,052)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BN159	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	09/21/2021	09/20/2024	6,000	15,600,000	2600	823,183	12,309		120,650		120,650	(350,710)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BN1A8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2028	4,000	10,400,000	2600	990,034	8,352		476,219		476,219	(330,442)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BN1C4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/21/2021	09/19/2025	5,600	14,560,000	2600	937,239	8,322		245,443		245,443	(426,958)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2BNGK0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/22/2021	06/18/2026	4,857	16,999,500	3500	1,908,669	13,395		806,111		806,111	(885,207)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2BNGN4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/23/2021	06/20/2025	5,594	19,579,000	3500	1,866,579	17,909		629,574		629,574	(1,041,646)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2BNGP9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	09/23/2021	06/21/2024	7,616	26,656,000	3500	2,133,648	36,641		395,837		395,837	(1,332,656)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2BNGQ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/22/2021	06/17/2027	4,195	14,682,500	3500	1,842,432	12,597		894,789		894,789	(710,354)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2BNGR5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	09/22/2021	06/16/2028	4,195	14,682,500	3500	1,992,857	15,923		1,041,566		1,041,566	(667,689)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BRGZ8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/17/2027	4,000	10,400,000	2600	840,451	5,893		392,606		392,606	(329,242)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BRH38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/15/2028	4,000	10,400,000	2600	938,463	7,917		476,230		476,230	(330,005)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BRH87	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/28/2021	09/19/2025	5,600	14,560,000	2600	926,825	8,229		245,444		245,444	(426,865)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BRH95	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/18/2026	4,800	12,480,000	2600	885,337	6,058		341,840		341,840	(397,729)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BRHB0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/15/2023	6,000	15,600,000	2600	565,249	13,310		7,223		7,223	(168,849)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BRHC8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/20/2024	6,000	15,600,000	2600	797,805	11,929		120,655		120,655	(350,328)						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 SEP27 SPX P @ 2600 BHM2BSJJ9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/29/2021	09/17/2027	4,000	10,400,000	2600	872,279	6,117		392,602		392,602	(329,467)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BSJL4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/29/2021	09/15/2028	4,000	10,400,000	2600	959,123	8,091		476,225		476,225	(330,181)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BSJP5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2021	09/19/2025	4,800	12,480,000	2600	783,435	6,956		210,382		210,382	(365,786)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BSJS9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/20/2024	10,000	26,000,000	2600	1,385,886	20,723		201,080		201,080	(584,727)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BSJV2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2021	09/18/2026	4,400	11,440,000	2600	856,829	5,863		313,346		313,346	(364,897)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BSJW0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/15/2023	10,000	26,000,000	2600	969,964	22,839		12,036		12,036	(282,074)						2
PUT OPTION OCT23 SPX P @ 3500 BHM2J1SQ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/20/2023	100,000	350,000,000	3500	19,645,000			1,047,987		1,047,987	(14,465,098)						2
PUT OPTION NOV27 SPX P @ 2300 BHM2J2XM5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2300	2,051,500			76,724		76,724	(759,570)						2
PUT OPTION NOV27 SPX P @ 3725 BHM2J3CD6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3725	15,152,195			3,878,086		3,878,086	(8,616,806)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J3HN9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3775	30,378,790			8,520,157		8,520,157	(18,056,311)						2
PUT OPTION NOV27 SPX P @ 2275 BHM2J4EA8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2275	4,400,000			137,826		137,826	(1,428,686)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J4ET7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3775	15,203,000			4,260,078		4,260,078	(9,028,156)						2
PUT OPTION NOV27 SPX P @ 2300 BHM2J4MC5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2300	4,353,000			153,447		153,447	(1,519,141)						2
PUT OPTION NOV27 NDX P @ 6800 BHM2J5TT8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6800	3,010,871			27,595		27,595	(1,171,239)						2
PUT OPTION NOV27 NDX P @ 11350 BHM2J5TU5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11350	18,236,546			2,525,784		2,525,784	(15,035,393)						2
PUT OPTION NOV27 RTY P @ 1825 BHM2J5TV3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1825	34,466,808			18,781,196		18,781,196	(15,224,595)						2
PUT OPTION NOV27 RTY P @ 1100 BHM2J5TW1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1100	2,848,939			189,464		189,464	(987,305)						2
PUT OPTION DEC23 SPX P @ 4300 BHM2J8RU1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2022	12/15/2023	100,000	430,000,000	4300	48,548,788	1,068,161		8,904,958		8,904,958	(41,503,025)						2
PUT OPTION DEC23 SPX P @ 4300 BHM2J8T05	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/17/2022	12/15/2023	100,000	430,000,000	4300	46,294,012	1,018,551		8,905,187		8,905,187	(41,453,242)						2
PUT OPTION SEP23 MXEA P @ 2300 BHM2KNY20	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2023	09/15/2023	40,000	92,000,000	2300		13,413,120		6,132,199		6,132,199	(7,280,921)						2
PUT OPTION SEP23 RTY P @ 2000 BHM2KNYT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/15/2023	09/15/2023	40,000	80,000,000	2000		10,560,889		4,583,830		4,583,830	(5,977,059)						2
PUT OPTION JUL23 SPX P @ 3950 BHM2LHC42	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO. F0R8UP27PHTHYVLBNG30	05/25/2023	07/21/2023	100,000	395,000,000	3950		4,639,420		85,476		85,476	(4,553,944)						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										441,157,703	32,478,304		119,033,850	XXX	119,033,850	(248,102,206)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										545,839,703	35,730,304		231,052,800	XXX	231,052,800	(229,008,143)					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										104,682,000	3,252,000		112,018,950	XXX	112,018,950	19,094,063					XXX	XXX
0449999999. Total Purchased Options - Put Options										441,157,703	32,478,304		119,033,850	XXX	119,033,850	(248,102,206)					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

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)
0499999999. Total Purchased Options										545,839,703	35,730,304		231,052,800	XXX	231,052,800	(229,008,143)					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 @ 1400 BHM1W5QA9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025	35,700	49,980,000	1400	(2,992,836)	(28,713)		(224,619)		(224,619)	475,150						2
PUT OPTION JUN25 SPX P @ 1400 BHM1W5VT2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025	35,700	49,980,000	1400	(3,089,379)	(29,639)		(224,610)		(224,610)	476,083						2
PUT OPTION JUN25 RTY P @ 835 BHM1WHUD2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025	60,000	50,100,000	835	(2,612,585)	(25,066)		(338,440)		(338,440)	1,008,370						2
PUT OPTION JUN26 MXEA P @ 960 BHM1WPA38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026	52,100	50,016,000	960	(2,771,510)	(19,450)		(875,599)		(875,599)	980,632						2
PUT OPTION JUN28 SPX P @ 1425 BHM1WPAA2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028	35,100	50,017,500	1425	(4,735,954)	(37,841)		(885,263)		(885,263)	862,407						2
PUT OPTION JUN28 SPX P @ 1425 BHM1WR7M6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028	35,100	50,017,500	1425	(4,526,712)	(36,169)		(885,295)		(885,295)	860,727						2
PUT OPTION JUN28 SPX P @ 1450 BHM1X3672	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	34,500	50,025,000	1450	(4,598,691)	(36,745)		(912,215)		(912,215)	875,257						2
PUT OPTION DEC25 SPX P @ 1375 BHM1XUR53	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025	36,500	50,187,500	1375	(3,051,266)	(25,518)		(290,002)		(290,002)	548,150						2
PUT OPTION DEC23 SPX P @ 3150 BHM2J8RT4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2022	12/15/2023	100,000	315,000,000	3150	(12,026,898)	(264,613)		(1,137,452)		(1,137,452)	9,440,406						2
PUT OPTION DEC23 SPX P @ 3150 BHM2J8T13	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/17/2022	12/15/2023	100,000	315,000,000	3150	(11,107,699)	(244,390)		(1,137,545)		(1,137,545)	9,420,113						2
PUT OPTION SEP23 SPX P @ 2800 BHM2KNWV8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO. W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023	100,000	280,000,000	2800		(2,439,640)		(170,743)		(170,743)	2,268,897						2
PUT OPTION SEP23 MXEA P @ 1500 BHM2KNY38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2023	09/15/2023	40,000	60,000,000	1500		(304,565)		(62,244)		(62,244)	242,321						2
PUT OPTION SEP23 RTY P @ 1350 BHM2KNYS3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/15/2023	09/15/2023	40,000	54,000,000	1350		(1,213,956)		(74,732)		(74,732)	1,139,224						2
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(51,513,530)	(4,706,305)		(7,218,759)	XXX	(7,218,759)	28,597,737					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(51,513,530)	(4,706,305)		(7,218,759)	XXX	(7,218,759)	28,597,737					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										(51,513,530)	(4,706,305)		(7,218,759)	XXX	(7,218,759)	28,597,737					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										(51,513,530)	(4,706,305)		(7,218,759)	XXX	(7,218,759)	28,597,737					XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.71 PAY SOFR 03/07/2032 BHM2EEPP6	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000	1.706%[5.06%]			(1,171,042)			(10,454,867)					1,105,656		100/100
BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY SOFR 10/14/2028 BHM2KXPQ5	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000	1.4105%[5.3516%]						(6,376,717)					575,320		100/100
BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY ULB3 07/14/2023 BHM2KXWR5	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/14/2023		50,000,000	1.4105%[5.2513%]			(418,045)			(68,389)					48,962		100/100

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)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(1,589,087)		XXX	(16,899,973)					1,729,938	XXX	XXX
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.97 PAY 5.38 04/29/2024 BHM00V7F9	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	5.972%[5.375%]			58,438	1,160,000		1,184,494		(264,000)			45,631		100/100
CURRENCY SWAP WITH HSBC BANK USA NA RCV 5.75 PAY 5.38 04/29/2024 BHM00XJ88	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2004	04/29/2024		15,511,267	5.75%[5.375%]			78,574	1,932,000		2,241,845		(283,200)			54,757		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.79 PAY 5.50 06/05/2026 BHM00XPC2	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/20/2004	06/05/2026		21,920,860	5.785%[5.5%]			201,652	6,625,395		4,390,174		(881,910)			105,347		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 0.98 10/27/2024 BHM1KHTD7	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	3.0025%[0.98%]			34,200	91,500		107,747		(66,750)			17,291		100/100
CURRENCY SWAP WITH CITIBANK NA RCV 3.20 PAY 1.34 10/31/2026 BHM1KJX89	031100H@2 - AMETEK INC	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	3.2%[1.34%]			30,496	30,000		121,271		(69,300)			27,412		100/100
CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8N21	B9550@AA9 - UMICORE SA	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,572	4%[1.84%]			57,231	(123,429)		150,792		(118,750)			52,685		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.11 PAY 1.62 01/07/2031 BHM27DRQ2	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031		15,178,759	3.10625%[1.62%]			121,683	995,759		1,520,325		(308,750)			178,351		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												582,274	10,711,225	XXX	9,716,648		(1,992,660)			481,474	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,006,813)	10,711,225	XXX	(7,183,325)		(1,992,660)			2,211,412	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.77 PAY SOFR 02/23/2032 BHM2E6BU7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	02/18/2022	02/23/2032		10,000,000	1.7745%[5.06%]			(152,587)	(1,339,923)		(1,339,923)	19,057				147,118		2
BASIS SWAP WITH CME GROUP INC RCV 2.09 PAY SOFR 03/21/2042 BHM2EM703	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.0855%[5.06%]			(2,059,587)	(27,740,860)		(27,740,860)	688,642				3,246,468		2
BASIS SWAP WITH CME GROUP INC RCV 2.09 PAY SOFR 03/21/2042 BHM2EM737	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.086%[5.06%]			(2,059,210)	(27,730,648)		(27,730,648)	688,421				3,246,468		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY SOFR 12/22/2032 BHM2JNVX7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		380,000,000	3.35%[5.06%]			(2,746,677)	(6,785,980)		(6,785,980)	(1,405,146)				5,852,392		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY SOFR 12/22/2032 BHM2JNW32	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		195,000,000	3.349%[5.06%]			(1,410,459)	(3,497,702)		(3,497,702)	(720,257)				3,003,201		2
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(8,428,520)	(67,095,113)	XXX	(67,095,113)	(729,283)				15,495,647	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)
CALL OPTION JUN25 SPX @ 3916.98 BHM295TN2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/31/2021	06/30/2025		56,404,512	3916.97998046875				(10,523,219)		(10,523,219)	(8,291,902)				399,113		2
GOLDMANSACHSINTERNATIONAL SEP23 SPX @ 3995.5 BHM2KNWM8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO. W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023		399,550,000	3995.5				(48,340,099)		(48,340,099)	(48,340,099)				917,572		2
1149999999. Subtotal - Swaps - Hedging Other - Total Return													(58,863,318)	XXX	(58,863,318)	(56,632,001)				1,316,685	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(8,428,520)	(125,958,431)	XXX	(125,958,431)	(57,361,284)				16,812,332	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY SOFR 09/25/2048 BHM2KXNX2	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000	3.185%[5.3516%]		21,056		20,958		(5,061,538)			(99)		2,135,917		
BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY SOFR 06/08/2050 BHM2KXP69	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000	1.129%[5.3516%]						(45,204,411)					2,855,708		
BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY SOFR 01/27/2041 BHM2KXPB8	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000	1.4865%[5.0716%]		39,294		39,294		(41,974,856)					3,040,835		
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029 BHM2KXPH5	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.132%[5.3116%]						(4,748,053)					609,851		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.135%[5.3116%]						(4,740,517)					609,851		
BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2023 BHM2KXW53	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023		85,000,000	3.185%[5.5419%]		(122,548)	(461,566)	(68,436)		(495,463)			54,112		207,492		
BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 07/27/2023 BHM2KXW61	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023		145,000,000	1.4865%[5.2916%]		(1,125,997)	(2,208,601)	(311,446)		(395,197)			814,551		197,185		
BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 09/08/2023 BHM2KXW79	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023		110,000,000	1.129%[5.5133%]			(1,094,973)			(918,838)					240,860		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY ULB3 09/11/2023 BHM2KXWJ3	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023		50,000,000	2.135%[5.5397%]			(225,156)			(341,840)					111,803		
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 09/11/2023 BHM2KXWQ7	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023		50,000,000	2.132%[5.5397%]			(35,980)			(342,128)					111,803		
1179999999. Subtotal - Swaps - Replication - Interest Rate											(1,188,195)	(4,026,276)	(319,630)	XXX	(104,222,841)			868,564		10,121,305	XXX	XXX
CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 Z961CUN01	ASSET REPLICATION	D PART 1	Credit	ICE 549300R4IG1TWPZT5U32	03/20/2023	06/20/2028		250,000,000	1%[0%]		1,356,183	715,278	1,285,683		3,736,000			(70,500)		250,000,000		

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)
1189999999. Subtotal - Swaps - Replication - Credit Default											1,356,183	715,278	1,285,683	XXX	3,736,000			(70,500)		250,000,000	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNW4	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000	2.5585%[5.3516%]				(11,303,472)		(11,303,472)	(11,303,472)				1,724,499		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNY0	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000	2.564%[5.3516%]				(8,351,123)		(8,351,123)	(8,351,123)				1,281,056		5
BASIS SWAP WITH CME GROUP INC RCV 2.51 PAY SOFR 10/05/2067 BHM2KXP51	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000	2.5085%[5.3516%]				(2,999,602)		(2,999,602)	(2,999,602)				8,319,395		5
BASIS SWAP WITH CME GROUP INC RCV 2.57 PAY SOFR 10/03/2047 BHM2KXPE2	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000	2.5685%[5.1016%]				(11,990,910)		(11,990,910)	(11,990,910)				1,847,678		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY ULB3 10/03/2023 BHM2KXWE4	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		52,000,000	2.564%[5.1766%]			(339,564)	271,812		271,812	271,812				132,644		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY ULB3 10/03/2023 BHM2KXWH7	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		70,000,000	2.5585%[5.1766%]			(458,046)	364,944		364,944	364,944				178,560		5
BASIS SWAP WITH CME GROUP INC RCV 2.57 PAY ULB3 10/03/2023 BHM2KXWV6	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		75,000,000	2.5685%[5.1766%]			(488,931)	392,876		392,876	392,876				191,314		5
1199999999. Subtotal - Swaps - Replication - Foreign Exchange												(1,286,541)	(33,615,475)	XXX	(33,615,475)	(33,615,475)				13,675,146	XXX	XXX
1229999999. Subtotal - Swaps - Replication											167,988	(4,597,539)	(32,649,422)	XXX	(134,102,316)	(33,615,475)		798,064		273,796,451	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											(1,188,195)	(14,043,883)	(67,414,743)	XXX	(188,217,927)	(729,283)		868,564		27,346,890	XXX	XXX
1369999999. Total Swaps - Credit Default											1,356,183	715,278	1,285,683	XXX	3,736,000			(70,500)		250,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(704,267)	(22,904,250)	XXX	(23,898,827)	(33,615,475)	(1,992,660)			14,156,620	XXX	XXX
1389999999. Total Swaps - Total Return													(58,863,318)	XXX	(58,863,318)	(56,632,001)				1,316,685	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps											167,988	(14,032,872)	(147,896,628)	XXX	(267,244,072)	(90,976,759)	(1,992,660)	798,064		292,820,195	XXX	XXX
CALL OPTION SEPT 23 NDX @ 15074.2091 BHM2LTVM5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO. F0R8UP27PHTHYVLBNG30	06/22/2023	09/15/2023		2,000	15074.208984375				(488,880)		(488,880)	(488,880)				69,236		2
CALL OPTION SEPT 23 RTY @ 1882.294 BHM2LTVR4	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	J.P. MORGAN SECURITI ZBUT11V806EZRVTWT807	06/21/2023	09/15/2023		17,500	1882.2939453125				(364,082)		(364,082)	(364,082)				75,647		2
CALL OPTION SEPT 23 MXEA @ 2144.3703 BHM2LTVT0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	J.P. MORGAN SECURITI ZBUT11V806EZRVTWT807	06/22/2023	09/15/2023		16,750	2144.37036132812				(51,641)		(51,641)	(51,641)				82,487		2
1439999999. Subtotal - Forwards - Hedging Other													(904,603)	XXX	(904,603)	(904,603)				227,370	XXX	XXX
1479999999. Subtotal - Forwards													(904,603)	XXX	(904,603)	(904,603)				227,370	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,006,813)	10,711,225	XXX	(7,183,325)		(1,992,660)			2,211,412	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										494,326,173	31,023,999	(8,428,520)	96,971,007	XXX	96,971,007	(258,676,293)				17,039,702	XXX	XXX
1719999999. Subtotal - Replication											167,988	(4,597,539)	(32,649,422)	XXX	(134,102,316)	(33,615,475)		798,064		273,796,451	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										494,326,173	31,191,987	(14,032,872)	75,032,810	XXX	(44,314,634)	(292,291,768)	(1,992,660)	798,064		293,047,565	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the six months ending June 30, 2023, the hedge has been effective at achieving its objective.
0005	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the six months ending June 30, 2023, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	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
TYU3	2,416	2,416,000	US 10YR NOTE SEP 23	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	09/20/2023	CBT 549300EX04Q2QBFQTQ27	05/30/2023	113.6803	112.2656	339,750					(3,417,906)	(3,417,906)	4,832,000	2	1,000
USU3	2,311	2,311,000	US LONG BOND SEP 23	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	09/20/2023	CBT 549300EX04Q2QBFQTQ27	05/30/2023	127.2179	126.9063	1,733,250					(720,156)	(720,156)	9,012,900	2	1,000
1539999999. Subtotal - Long Futures - Hedging Other												2,073,000					(4,138,062)	(4,138,062)	13,844,900	XXX	XXX
1579999999. Subtotal - Long Futures												2,073,000					(4,138,062)	(4,138,062)	13,844,900	XXX	XXX
ESU3	1,260	63,000	S&P500 EMINI SEP 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/22/2023	4,373.3409	4,488.2500	(3,307,500)					(7,239,275)	(7,239,275)	14,112,000	2	50
NQU3	300	6,000	NASDAQ 100 E-MINI SEP 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	06/12/2023	14,737.6742	15,337.0000	(1,420,500)					(3,595,955)	(3,595,955)	5,040,000	2	20
1609999999. Subtotal - Short Futures - Hedging Other												(4,728,000)					(10,835,230)	(10,835,230)	19,152,000	XXX	XXX
1649999999. Subtotal - Short Futures												(4,728,000)					(10,835,230)	(10,835,230)	19,152,000	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												(2,655,000)					(14,973,292)	(14,973,292)	32,996,900	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												(2,655,000)					(14,973,292)	(14,973,292)	32,996,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	15,210,000	15,950,000	31,160,000
Total Net Cash Deposits	15,210,000	15,950,000	31,160,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the six months ended June 30, 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 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		31,160,000		31,160,000					
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y		36,691,855	17,629,405	(352,246)		17,629,405	(352,246)	17,277,159		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	27,763,000	9,011,372	39,167,364		2,392,992	39,167,364		11,404,364		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	26,580,000	4,249,674	32,067,483	(123,429)	1,114,380	32,309,546		5,729,546	80,097	80,097
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Y	Y		27,391,680	12,688,157	(875,599)		12,688,157	(875,599)	11,812,558		
GOLDMAN SACHS & CO. W22LROWP2IHZNBB6K528	Y	Y			8,788,198	(48,999,722)		8,788,198	(48,999,722)		69,236	
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y		55,859,566	20,393,079	(2,757,505)		20,393,079	(2,757,505)	17,635,574	917,572	
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Y	Y		33,356,347	10,947,536	(563,059)		11,257,381	(563,059)	10,694,322	54,757	
J.P. MORGAN SECURITI ZBUT11V806EZRVTWT807	Y	Y				(415,723)			(415,723)		158,134	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y		55,271,011	61,828,663	(11,885,281)		60,158,749	(11,885,281)	48,273,468	745,733	
SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	Y	Y	17,668,000		26,642,424		8,974,424	26,642,424		8,974,424		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y		7,677,761	2,829,958			2,829,958		2,829,958		
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y		35,960,475	8,905,187	(1,137,545)		8,905,187	(1,137,545)	7,767,642		
0299999999. Total NAIC 1 Designation			72,011,000	265,469,741	241,887,454	(67,110,109)	12,481,796	240,769,448	(66,986,680)	142,399,015	2,025,529	80,097
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					25,164,303	(130,942,463)		6,838,632	(227,591,034)		324,018,936	224,274,401
0999999999 - Gross Totals			72,011,000	265,469,741	298,211,757	(198,052,572)	43,641,796	247,608,080	(294,577,714)	142,399,015	326,044,465	224,354,498
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					298,211,757	(198,052,572)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-RD-2	UNITED STATES TREASURY	59,395	62,000	60,782	11/15/2043	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SP-4	UNITED STATES TREASURY	6,946,703	11,897,000	10,589,541	08/15/2050	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SZ-2	UNITED STATES TREASURY	10,812,006	15,741,000	15,507,787	08/15/2051	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-TB-4	UNITED STATES TREASURY	6,533,627	9,898,000	9,569,063	11/15/2051	IV
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		CASH	200,140,866	200,140,866	200,140,866		V
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	60,079,292	106,973,000	74,999,061	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	26,877,947	47,857,000	33,552,673	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SP-4	UNITED STATES TREASURY	5,839,037	10,000,000	8,901,018	08/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	10,989,905	16,000,000	15,762,950	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	1,320,191	2,000,000	1,933,535	11/15/2051	I
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash		CASH	3,699,577	3,699,577	3,699,577		IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-SN-9	UNITED STATES TREASURY	1,293,997	2,304,000	1,615,341	05/15/2050	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	10,232,143	15,501,000	14,985,860	11/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-RD-2	UNITED STATES TREASURY	494,324	516,000	505,865	11/15/2043	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SN-9	UNITED STATES TREASURY	13,352,763	23,775,000	16,668,717	05/15/2050	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	UNITED STATES TREASURY	2,715,152	4,650,000	4,138,973	08/15/2050	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SZ-2	UNITED STATES TREASURY	10,903,359	15,874,000	15,638,817	08/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SZ-2	UNITED STATES TREASURY	21,994,921	32,022,000	31,547,574	08/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	20,311,803	30,771,000	29,748,396	11/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	7,866,360	11,917,000	11,520,966	11/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Cash		CASH	540,000	540,000	540,000		IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-RD-2	UNITED STATES TREASURY	659,098	688,000	674,487	11/15/2043	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SN-9	UNITED STATES TREASURY	9,253,985	16,477,000	11,552,070	05/15/2050	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SP-4	UNITED STATES TREASURY	867,097	1,485,000	1,321,801	08/15/2050	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SZ-2	UNITED STATES TREASURY	9,388,126	13,668,000	13,465,500	08/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-TB-4	UNITED STATES TREASURY	2,235,084	3,386,000	3,273,474	11/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	91282C-CF-6	UNITED STATES TREASURY	449,100	500,000	499,138	05/31/2026	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		CASH	921,000	921,000	921,000		IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY	182,018	190,000	186,268	11/15/2043	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SA-7	UNITED STATES TREASURY	395,536	464,000	453,378	02/15/2048	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	UNITED STATES TREASURY	115,317	135,000	135,766	02/15/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-RD-2	UNITED STATES TREASURY	310,389	324,000	317,636	11/15/2043	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SN-9	UNITED STATES TREASURY	1,204,697	2,145,000	1,503,865	05/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SP-4	UNITED STATES TREASURY	777,760	1,332,000	1,185,616	08/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SZ-2	UNITED STATES TREASURY	2,325,052	3,385,000	3,334,849	08/15/2051	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-TB-4	UNITED STATES TREASURY	451,505	684,000	661,269	11/15/2051	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-RD-2	UNITED STATES TREASURY	4,229,532	4,415,000	4,328,286	11/15/2043	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-SN-9	UNITED STATES TREASURY	8,824,337	15,712,000	11,015,726	05/15/2050	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-SP-4	UNITED STATES TREASURY	6,794,304	11,636,000	10,357,225	08/15/2050	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-SZ-2	UNITED STATES TREASURY	2,167,072	3,155,000	3,108,257	08/15/2051	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-SZ-2	UNITED STATES TREASURY	4,464,649	6,500,000	6,403,698	08/15/2051	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Treasury	912810-TB-4	UNITED STATES TREASURY	1,546,604	2,343,000	2,265,136	11/15/2051	IV
0199999999 - Total				480,565,630	651,683,443	578,591,807	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	27,763,000	27,763,000	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash		CASH	26,580,000	26,580,000	XXX		IV

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SMBC CAPITAL MARKETS	TVJ8SHLIZLORGWGDTN03	Cash		CASH	17,668,000	17,668,000	XXX		IV
0299999999 - Total					72,011,000	72,011,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	(49,510,684)	(10,849,906)	38,660,778	38,660,778	(12,196,088)	2,168,934	100.0	2,168,934	(43,486,878)	(10,849,906)	2,168,934		(13,018,840)	1,675,868		1,675,868	(54,829,850)
Total		(49,510,684)	(10,849,906)	38,660,778	38,660,778	(12,196,088)	2,168,934	XXX	2,168,934	(43,486,878)	(10,849,906)	2,168,934		(13,018,840)	1,675,868		1,675,868	(54,829,850)

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	*
JP Morgan Chase Bank N.A	New York,NY		0.000			306,905	440,412	649,982	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			1,619,467	1,937,414	969,390	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			94,603,914	253,830,334	196,177,618	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			6,495,422	5,111,142	5,263,882	XXX
Federal Home Loan Bank of Boston	Boston,MA		0.000			1,766,322	627,848	1,015,886	XXX
Bank of America	New York, NY		0.000			2,009,004	1,538,927	444,572	XXX
Bank of America	New York, NY		0.000			5,930,420	1,013,008	1,421,855	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			130,690,000	1,715,321	1,715,321	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			889,522	137,067,123	77,866,299	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000				660,086	2,122,254	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					879,714	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			1,209,027	1,278,493	1,278,493	XXX
JP Morgan Chase GB	New York, NY		0.000			(587,520)			XXX
Bank of America	New York, NY		0.000			377,800	323,690		XXX
Svenska Handelsbanken AB CDCASH Maturity date 7/21/2023	New York, NY		5.330		7,356	5,000,000	5,000,000	5,000,000	XXX
Mufg Bank LTD New York Branch CDCASH Matutity date 8/1/2023	New York, NY		5.210		44,708	5,000,000	5,000,000	5,000,000	XXX
0199998. Deposits in ... 75 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			536,685	1,029,303	1,026,940	XXX
0199999. Totals - Open Depositories		XXX	XXX		52,064	255,846,967	416,573,101	300,832,206	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		52,064	255,846,967	416,573,101	300,832,206	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX		52,064	255,846,967	416,573,101	300,832,206	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
								6
	AMERICAN ELECTRIC POWER COMPAN CPCASH144		06/08/2023	5.456	07/10/2023	9,986,380		33,138
	AMERICAN HONDA FINANCE CORPORA CPCASH		06/07/2023	5.469	07/24/2023	9,965,182		36,074
	BMW US CAPITAL LLC CPCASH		06/12/2023	5.140	07/10/2023	9,987,115		27,093
	DAIMLER TRUCK FINANCE NORTH AM CPCASH		06/22/2023	5.373	07/21/2023	9,970,238		13,335
	FIDELITY NATIONAL INFORMATION CPCASH		06/12/2023	5.510	07/17/2023	6,982,808		20,306
	FIDELITY NATIONAL INFORMATION CPCASH		06/22/2023	5.523	07/19/2023	2,991,739		4,114
	HEWLETT PACKARD ENTERPRISE CO CPCASH		05/15/2023	5.430	07/31/2023	4,977,213		35,284
	MERCEDES-BENZ FINANCE NORTH AM CPCASH		06/15/2023	5.214	07/17/2023	9,976,880		23,013
	MERCK & CO INC CPCASH		06/13/2023	5.110	07/24/2023	9,967,274		24,052
	MONDELEZ INTERNATIONAL INC CPCASH144A		05/17/2023	5.340	07/20/2023	4,985,814		33,280
	NATIONAL SECURITIES CLEARING C CPCASH144		06/26/2023	5.081	07/11/2023	9,985,907		7,032
	NEXTERAENERGYCAPITALHOLDING CPCASH		06/21/2023	5.477	07/24/2023	11,958,153		18,103
	NISOURCE INC CPCASH		06/13/2023	5.370	07/05/2023	9,994,018		25,343
	NOVARTIS FINANCE CORP CP CASH		06/23/2023	5.100	07/17/2023	9,977,308		11,308
	NTTFINANCEAMERICASINC CPCASH		06/15/2023	5.250	07/25/2023	9,965,119		23,119
	PENSKE TRUCK LEASING CO LP CPCASH144A		06/20/2023	5.342	07/05/2023	9,994,068		16,276
	S&P GLOBAL INC CPCASH		06/22/2023	5.311	07/06/2023	9,992,629		13,240
	VW CREDIT INC CPCASH		06/16/2023	5.400	07/17/2023	9,975,946		22,446
	CANADIAN NATIONAL RAILWAY COMP CP CASH		06/09/2023	5.302	07/07/2023	4,995,586		16,119
	CANADIAN NATIONAL RAILWAY COMP CPCASH144		06/13/2023	5.250	07/14/2023	4,990,496		13,100
	CANADIAN PACIFIC RAILWAY COMPA CPCASH		06/14/2023	5.400	07/05/2023	9,993,985		25,485
	QUEBEC PROVINCE OF CPCASH		06/07/2023	5.182	07/06/2023	9,992,809		34,375
	HALEON UK CAPITAL PLC CPCASH		06/05/2023	5.540	07/10/2023	9,986,170		39,739
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						201,592,837		515,380
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						201,592,837		515,380
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
	ICMINVESTMENTPARTNERSIILLC SECURED TERM_		06/14/2023	10.750	08/14/2023	4,500,000	1,325	121,932
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						4,500,000	1,325	121,932
1909999999. Subtotal - Unaffiliated Bank Loans						4,500,000	1,325	121,932
2419999999. Total - Issuer Obligations						201,592,837		515,380
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						4,500,000	1,325	121,932
2509999999. Total Bonds						206,092,837	1,325	637,312
4812A0-37-5	JPMORGAN PRIME MMKT FD - CAP		06/30/2023	0.000		100,026,135		143,230
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		06/30/2023	0.000		183,609,601		1,699,074
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						283,635,736		1,842,304
4812C0-67-0	JPMORGAN US GOVT MM-CP		06/30/2023	0.000		226,676,116		1,740,224
8309999999. Subtotal - All Other Money Market Mutual Funds						226,676,116		1,740,224
8609999999 - Total Cash Equivalents						716,404,689	1,325	4,219,840