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 AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 1 Griffin Road N (Street and Number), Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code)

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

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

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

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

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

Internet Website Address www.talcottresolution.com

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

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

OFFICERS

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

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Peter Francis Sannizzaro	Matthew James Poznar	Robert Raymond Siracusa

State of Connecticut
County of Hartford
SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,045,207,603		4,045,207,603	4,138,348,506
2. Stocks:				
2.1 Preferred stocks				24,626,000
2.2 Common stocks	19,294,962	2,640,943	16,654,019	16,717,111
3. Mortgage loans on real estate:				
3.1 First liens	885,193,274		885,193,274	994,929,174
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 34,503,735), cash equivalents ($ 260,880,647) and short-term investments ($ 60,000,000)	355,384,382		355,384,382	308,374,219
6. Contract loans (including $ .... premium notes)	88,154,427		88,154,427	88,064,702
7. Derivatives	126,328,869		126,328,869	324,672,074
8. Other invested assets	592,336,360		592,336,360	595,830,414
9. Receivables for securities	54,327,201		54,327,201	41,047,217
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	389,049,682		389,049,682	104,826,113
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,555,276,760	2,640,943	6,552,635,817	6,637,435,530
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	46,201,571	2,250	46,199,321	50,857,847
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	72,987		72,987	57,392
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	26,685,350		26,685,350	27,909,110
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	129,905,946		129,905,946	33,544,029
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	2,639,424		2,639,424	6,228,345
18.2 Net deferred tax asset	79,067,397	30,835,379	48,232,018	50,724,082
19. Guaranty funds receivable or on deposit	376,434		376,434	376,434
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				72,980
24. Health care ($ ....) and other amounts receivable	4,711		4,711	1,388
25. Aggregate write-ins for other than invested assets	76,327,005	13,167,328	63,159,677	43,070,623
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,916,557,585	46,645,900	6,869,911,685	6,850,277,760
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	23,100,741,372		23,100,741,372	22,177,651,722
28. Total (Lines 26 and 27)	30,017,298,957	46,645,900	29,970,653,057	29,027,929,482
DETAILS OF WRITE-INS				
1101. Derivative collateral	389,049,682		389,049,682	104,826,113
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	389,049,682		389,049,682	104,826,113
2501. Disbursements and items not allocated	76,327,005	13,167,328	63,159,677	43,070,623
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	76,327,005	13,167,328	63,159,677	43,070,623

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,526,836,704 less $ 0 included in Line 6.3 (including $ 2,546,179,792 Modco Reserve)	4,526,836,704	4,644,794,090
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	20,241,262	20,343,233
3.	Liability for deposit-type contracts (including $ 1,363,633 Modco Reserve)	162,842,049	169,982,853
4.	Contract claims:		
	4.1 Life	17,541,974	17,888,978
	4.2 Accident and health	202,546	207,807
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 86,531 due and unpaid	86,531	1,590
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	417,876	469,743
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 104,771 accident and health premiums	104,771	127,374
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	25,388	21,811
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 33,478,360 ceded	33,478,360	28,770,054
	9.4 Interest Maintenance Reserve	38,467,238	44,552,487
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,538,797 , accident and health $ 0 and deposit-type contract funds $ 0	17,538,797	17,202,996
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	17,711,728	16,790,265
13.	Transfers to Separate Accounts due or accrued (net) (including $ (24,801,447) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(30,661,516)	(29,215,545)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,208,182)	183,278
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,357,979	3,329,179
17.	Amounts withheld or retained by reporting entity as agent or trustee	14,610,127	14,164,900
18.	Amounts held for agents' account, including $ 31,044 agents' credit balances	35,756	34,373
19.	Remittances and items not allocated	16,163,155	9,087,955
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	152,566,474	150,405,868
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	112,122,596	115,537,175
	24.04 Payable to parent, subsidiaries and affiliates	10,139,873	
	24.05 Drafts outstanding	41,924,698	40,064,896
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	151,647,897	82,797,458
	24.09 Payable for securities	375,346,466	328,457,512
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	255,929,095	225,648,259
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,937,469,642	5,901,648,589
27.	From Separate Accounts Statement	23,100,741,372	22,177,651,722
28.	Total liabilities (Lines 26 and 27)	29,038,211,014	28,079,300,311
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	144,046,534	152,270,975
32.	Surplus notes		
33.	Gross paid in and contributed surplus	85,431,561	85,431,561
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	700,463,948	708,426,635
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	929,942,043	946,129,171
38.	Totals of Lines 29, 30 and 37	932,442,043	948,629,171
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,970,653,057	29,027,929,482
	DETAILS OF WRITE-INS		
2501.	Derivative collateral liability	192,012,940	67,775,933
2502.	Other liabilities - abandoned property unpaid funds	45,860,272	43,915,866
2503.	Payable for repurchase agreements	23,741,112	117,625,113
2598.	Summary of remaining write-ins for Line 25 from overflow page	(5,685,229)	(3,668,653)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	255,929,095	225,648,259
3101.	Gain on inforce reinsurance	144,046,534	152,270,975
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	144,046,534	152,270,975
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	32,982,241	20,222,066	53,657,635
2.	Considerations for supplementary contracts with life contingencies	(28,401)	(79,407)	(240,660)
3.	Net investment income	135,001,665	129,433,530	264,978,097
4.	Amortization of Interest Maintenance Reserve (IMR)	895,558	2,000,071	3,374,716
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	56,049,734	64,220,116	122,225,247
7.	Reserve adjustments on reinsurance ceded	(624,029,528)	(1,006,983,011)	(1,774,178,634)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	226,959,948	248,093,181	487,028,149
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	26,006,635	29,575,212	46,087,923
9.	Totals (Lines 1 to 8.3)	(146,162,148)	(513,518,242)	(797,067,527)
10.	Death benefits	(646,742)	3,173,834	3,110,152
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	106,460,617	113,780,260	222,433,926
13.	Disability benefits and benefits under accident and health contracts	123,806	151,665	298,761
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	587,422,117	572,535,271	1,117,014,637
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,446,610	3,682,689	7,202,718
18.	Payments on supplementary contracts with life contingencies	585,121	605,628	1,197,427
19.	Increase in aggregate reserves for life and accident and health contracts	(118,059,357)	(18,077,671)	(135,623,991)
20.	Totals (Lines 10 to 19)	579,332,172	675,851,676	1,215,633,630
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	52,213,123	59,976,624	113,082,362
22.	Commissions and expense allowances on reinsurance assumed	2,871,439	3,065,372	5,785,326
23.	General insurance expenses and fraternal expenses	41,009,724	41,418,380	83,024,619
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,642,232	1,339,505	2,269,054
25.	Increase in loading on deferred and uncollected premiums	3,610	(5,769)	(366)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,060,798,086)	(1,114,559,306)	(2,126,951,518)
27.	Aggregate write-ins for deductions	(59,029,520)	(72,239,427)	(127,795,617)
28.	Totals (Lines 20 to 27)	(441,755,306)	(405,152,945)	(834,952,510)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	295,593,158	(108,365,297)	37,884,983
30.	Dividends to policyholders and refunds to members	33,073	11,562	(31,828)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	295,560,085	(108,376,859)	37,916,811
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	18,704,209	(29,859,909)	(24,113,001)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	276,855,876	(78,516,950)	62,029,812
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (33,426) (excluding taxes of $ (1,424,192) transferred to the IMR)	(20,055,274)	113,108,780	(64,448,103)
35.	Net income (Line 33 plus Line 34)	256,800,602	34,591,830	(2,418,291)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	948,629,171	772,444,198	772,444,198
37.	Net income (Line 35)	256,800,602	34,591,830	(2,418,291)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,809,907)	(259,347,112)	80,101,313	178,330,164
39.	Change in net unrealized foreign exchange capital gain (loss)	714,428	90,737	(66,229)
40.	Change in net deferred income tax	26,533,408	(30,010,166)	(29,476,801)
41.	Change in nonadmitted assets	(30,503,406)	31,151,965	31,799,182
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			29,658,787
44.	Change in asset valuation reserve	(2,160,606)	(5,153,795)	(7,952,711)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(8,224,442)	(11,844,564)	(23,689,128)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(16,187,128)	98,927,320	176,184,973
55.	Capital and surplus, as of statement date (Lines 36 + 54)	932,442,043	871,371,518	948,629,171
	DETAILS OF WRITE-INS			
08.301.	Other investment management fees	25,513,939	29,145,501	45,459,051
08.302.	Miscellaneous income	273,283	198,821	250,867
08.303.	Separate Account loads	219,413	230,890	378,005
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	26,006,635	29,575,212	46,087,923
2701.	Miscellaneous deductions	1,735,453	(135,532)	(356,603)
2702.	IMR adjustment on reinsurance ceded	167,986	(14,967,041)	(20,735,675)
2703.	MODCO adjustment	(60,932,959)	(57,136,854)	(106,703,339)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(59,029,520)	(72,239,427)	(127,795,617)
5301.	Gain on inforce reinsurance	(8,224,442)	(11,844,564)	(23,689,128)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(8,224,442)	(11,844,564)	(23,689,128)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	(63,614,294)	29,204,022	69,239,339
2.	Net investment income	141,245,642	139,924,163	277,363,687
3.	Miscellaneous income	300,791,875	330,043,945	631,652,191
4.	Total (Lines 1 to 3)	378,423,223	499,172,130	978,255,217
5.	Benefit and loss related payments	1,319,087,848	1,467,907,011	3,137,055,811
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,059,352,115)	(1,118,308,503)	(2,132,913,293)
7.	Commissions, expenses paid and aggregate write-ins for deductions	39,841,194	57,624,350	100,634,547
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	13,657,670	2,798,620	(32,346,128)
10.	Total (Lines 5 through 9)	313,234,597	410,021,478	1,072,430,937
11.	Net cash from operations (Line 4 minus Line 10)	65,188,626	89,150,652	(94,175,720)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	178,895,593	987,671,514	1,487,473,862
	12.2 Stocks	623,091	351,911	1,027,964
	12.3 Mortgage loans	140,651,645	33,686,865	94,776,584
	12.4 Real estate			
	12.5 Other invested assets	18,922,989	17,325,694	32,281,378
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,213	(98,281)	(103,578)
	12.7 Miscellaneous proceeds	46,888,954	128,824,621	69,628,991
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	385,984,485	1,167,762,324	1,685,085,201
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	67,242,989	757,987,711	955,896,139
	13.2 Stocks	615,921	2,453,872	2,485,870
	13.3 Mortgage loans	29,124,142	165,489,575	279,402,635
	13.4 Real estate			
	13.5 Other invested assets	18,884,304	26,170,321	46,309,349
	13.6 Miscellaneous applications	311,068,334	115,927,279	158,936,868
	13.7 Total investments acquired (Lines 13.1 to 13.6)	426,935,690	1,068,028,758	1,443,030,861
14.	Net increase (or decrease) in contract loans and premium notes	89,725	(1,119,726)	(3,267,743)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(41,040,930)	100,853,292	245,322,084
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,140,804)	(7,067,910)	(13,785,214)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	30,003,271	(94,702,843)	(52,462,114)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	22,862,467	(101,770,753)	(66,247,328)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	47,010,163	88,233,191	84,899,036
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	308,374,219	223,475,184	223,475,184
	19.2 End of period (Line 18 plus Line 19.1)	355,384,382	311,708,375	308,374,219

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

20.0001.	Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(42,333,282)	(16,642,588)	(65,993,960)
20.0002.	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(42,333,282)	(16,642,588)	(65,993,960)
20.0003.	Non-cash ceded premiums for reinsurance	(167,986)	14,967,041	20,735,675
20.0004.	Non-cash transfer of funds witheld for unauthorized reinsurance	3,414,578	(11,208,458)	(13,148,500)
20.0005.	Non-cash transfer of IMR liability for reinsurance	167,986	(14,967,041)	20,735,675
20.0006.	Non-cash IMR reserve transferred on reinsurance	(167,986)	14,967,041	(20,735,675)
20.0007.	Non-cash payable on reinsurance	3,246,592	(3,758,582)	(7,587,175)

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	314,045,887	324,716,072	681,008,917
3.	Ordinary individual annuities	69,938,108	73,674,249	137,363,832
4.	Credit life (group and individual)			
5.	Group life insurance	910,254	296,631	837,488
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	81,943	92,525	171,234
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	384,976,192	398,779,477	819,381,471
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	384,976,192	398,779,477	819,381,471
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	384,976,192	398,779,477	819,381,471
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 256,800,602	$ (2,418,291)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(28,695,221)	7,516,210
				(28,695,221)	7,516,210
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 285,495,823	$ (9,934,501)
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 932,442,043	$ 948,629,171
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	5,567,956	34,263,177
				5,567,956	34,263,177
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 926,874,087	$ 914,365,994

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

3. The Company has no OTTI recognized on loan-backed securities as of 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	$	3,592,824
2. 12 Months or Longer	$	75,337,230
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	81,882,175
2. 12 Months or Longer	$	736,437,332

5. As of June 30, 2023 loan-backed securities in an unrealized loss position comprised 369 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in basic industry, which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of 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 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 balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Aggregate write-ins for liabilities on the Company's balance sheets.

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	117,625,113	24,721,113	—	—
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	78,763,213	23,741,113	—	—
7. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 117,625,113	$ 24,721,113	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 78,763,213	$ 23,741,113	$ —	$ —
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	$ —	$ 23,741,113	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 23,741,113	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	23,741,113
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ —	$ —
b. 31 to 60 days	23,741,113	23,741,113
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 117,625,113	$ 24,721,113	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 78,763,213	$ 23,741,113	$ —	$ —
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

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

R. Share of Cash Pool by Asset type

The Company did not participate in a short term investment pool as of 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

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	$ 49,144
2024	23,788
2025	209,802
2026	22,805
Thereafter	32,307
Total Future Settled Premiums	$ 337,846

(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	$ 337,846	$ (233,596)	$ (233,596)
December 31, 2022	$ 318,452	$ 155,365	$ 155,365

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

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

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of June 30, 2023 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2023, the Company's pledge limit is $237 million. The Company would need to seek prior 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

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

2. December 31, 2022

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,443,100	3,443,100	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 3,443,100	$ 3,443,100	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 237,000,000	237,000,000	$ —

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

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

3 Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2023

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 186,698,213	$ 196,150,528	$ —
2	Current Year General Account: Total Collateral Pledged	186,698,213	196,150,528	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	$ 186,029,443	$ 198,182,721	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 186,698,213	$ 196,150,528	$ —
2	Current Year General Account Maximum Collateral Pledged	186,698,213	196,150,528	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 186,029,443	$ 198,182,721	—

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

The Company had no borrowings from the FHLB as of 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 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
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from Talcott Resolution Life Insurance Company ("TL") on February 1, 2018. As of June 30, 2023 and December 31, 2022, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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					
Common stocks - unaffiliated	$ 5,375	$ —	$ 3,443	$ —	$ 8,818
Cash equivalents	213,172	—	—	—	213,172
Total bonds and stocks	218,547	—	3,443	—	221,990
Derivative assets					
Macro hedge program	—	—	84,177	—	84,177
Total derivative assets	—	—	84,177	—	84,177
Separate Account assets [1]	23,100,750			—	23,100,750
Total assets accounted for at fair value	$ 23,319,297	$ —	$ 87,620	$ —	$ 23,406,917
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ 48,100	$ —	$ —	$ 48,100
Macro hedge program	—	85,453	274,569	—	360,022
Total liabilities accounted for at fair value	$ —	$ 133,553	$ 274,569	$ —	$ 408,122

a. Excludes approximately $8 thousand of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

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

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.

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

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

Level 3 Most of the Company’s securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

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

NOTES TO FINANCIAL STATEMENTS

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

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains and (Losses) Included in: Net Income [1]	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Common stocks - unaffiliated	$ 3,443	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 3,443
Total bonds and stocks	3,443	—	—	—	—	—	—	—	3,443
Total assets	$ 3,443	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 3,443
Liabilities									
Derivatives									
Macro hedge program	$ 172,739	$ —	$ —	$ —	$(366,430)	$ 4,638	$ (1,723)	$ 384	$ (190,392)
Total derivatives [3]	$ 172,739	$ —	$ —	$ —	$(366,430)	$ 4638	$ (1,723)	$ 384	$ (190,392)
Total liabilities	$ 172,739	$ —	$ —	$ —	$(366,430)	$ 4638	$ (1,723)	$ 384	$ (190,392)

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	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	$ 3,690,566	$ 4,045,208	$ —	$ 3,021,546	$ 669,020	$ —	$ —
Common stocks - unaffiliated	8,818	8,818	5,375	—	3,443	—	—
Mortgage loans	800,970	885,193	—	—	800,970	—	—
Cash, cash equivalents and short-term investments - unaffiliated	295,384	295,384	247,675	47,709	—	—	—
Cash, cash equivalents and short-term investments - affiliated	60,000	60,000	—	—	60,000	—	—
Derivative related assets	130,034	126,329	—	5,657	124,377	—	—
Contract loans	88,154	88,154	—	—	88,154	—	—
Surplus debentures	41,150	41,838	—	41,150	—	—	—
Low-income housing tax credits	—	—	—	—	—	—	—
Separate Account assets [1]	23,100,750	23,100,750	23,100,750	—	—	—	—
Total assets	$ 28,215,826	$ 28,651,674	$ 23,353,800	$ 3,116,061	$ 1,745,964	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (162,842)	$ (162,842)	$ —	$ —	$ (162,842)	$ —	$ —
Derivative related liabilities	(196,020)	(151,648)	—	(189,680)	(6,340)	—	—
Separate Account liabilities	(23,100,750)	(23,100,750)	(23,100,750)	—	—	—	—
Total liabilities	$ (23,459,612)	$ (23,415,239)	$ (23,100,750)	$ (189,680)	$ (169,182)	$ —	$ —

[1] Excludes approximately $8 thousand at June 30, 2023, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 3,726,696	$ 4,138,349	$ —	$ 3,259,227	$ 467,469	$ —	$ —
Preferred stocks - unaffiliated	24,626	24,626	—	24,626	—	—	—
Common stocks - unaffiliated	9,037	9,037	5,594	—	3,443	—	—
Mortgage loans	907,343	994,929	—	—	907,343	—	—
Cash, cash equivalents and short-term investments - unaffiliated	308,374	308,374	193,508	114,866	—	—	—
Derivative related assets	327,677	324,672	—	45,087	282,590	—	—
Contract loans	88,065	88,065	—	—	88,065	—	—
Surplus debentures	41,174	41,838	—	24,825	16,349	—	—
Low-income housing tax credits	8	8	—	—	8	—	—
Separate Account assets [1]	22,171,530	22,171,530	22,171,530	—	—	—	—
Total assets	$ 27,604,530	$ 28,101,428	$ 22,370,632	$ 3,468,631	$ 1,765,267	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (169,983)	$ (169,983)	$ —	$ —	$ (169,983)		$ —
Derivative related liabilities	(137,350)	(82,797)	—	(105,841)	(31,509)	—	—
Separate Account liabilities	(22,171,530)	(22,171,530)	(22,171,530)	—	—	—	—
Total liabilities	$ (22,478,863)	$ (22,424,310)	$ (22,171,530)	$ (105,841)	$ (201,492)	$ —	$ —

[1] Excludes approximately $7 million, at December 31, 2022, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

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

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

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

D. At 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, TLA paid a dividend of $94,800,000 to TL, 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 $5,567,956 and $34,263,177, respectively.

   b. For the periods ended June 30, 2023 and December 31, 2022, the total amount of reinsurance credit taken for this agreement was $7,048,045 and $43,371,111, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2022 were $5.0 million. As of June 30, 2023, $0.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4.9 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0.0 million prior-year development from December 31, 2022 to June 30, 2023. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Talcott Resolution Distribution Company Inc.	Windsor CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $506,237,866 of cash and bonds pledged as collateral for derivative activity; $3,443,100 of FHLB capital stock; $196,150,528, pledged as collateral for FHLB activity; $41,500,000 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 31,785,582

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 10,324,184	$ 10,477,017
14.24	Short-Term Investments	$	$ 60,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 10,324,184	$ 70,477,017
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank N.A.	4 Chase Metro Tech Center 16th Floor Brooklyn NY 11245
The Bank of New York Mellon	101 Barclay Street 8 West New York NY 10286
Federal Home Loan Bank of Boston	800 Boylston St. Boston MA 02199

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
105676	PGIM Inc.	5493009SX8QJBZYIGB87	SEC	DS
317703	Sixth Street Insurance Solutions, LP	549300XV81PTBGKNGO44	SEC	DS

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

18.2 If no, list exceptions:

....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 885,193,274
	1.14 Total Mortgages in Good Standing	$ 885,193,274
	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)	$ 885,193,274
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			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	2,889,208	202,372	449	119,089	3,211,118	
2. Alaska	AK	L	384,620		85	34,689	419,394	
3. Arizona	AZ	L	7,019,614	930,444	1,766	30,718	7,982,542	
4. Arkansas	AR	L	3,280,468	277,967	119	17,371	3,575,925	
5. California	CA	L	38,719,426	6,769,274	4,015	615,443	46,108,158	
6. Colorado	CO	L	6,562,253	565,701	572	19,867	7,148,393	
7. Connecticut	CT	L	5,780,038	508,714	89	103,865	6,392,706	
8. Delaware	DE	L	1,600,757	103,926		2,620	1,707,303	
9. District of Columbia	DC	L	664,764	34,309	33	7,850	706,956	
10. Florida	FL	L	26,016,067	6,297,091	4,110	515,325	32,832,593	
11. Georgia	GA	L	7,426,849	1,902,891	1,448	65,655	9,396,843	
12. Hawaii	HI	L	1,205,052	758,531	163	30,365	1,994,111	
13. Idaho	ID	L	1,341,951	212,904	519	29,925	1,585,299	
14. Illinois	IL	L	16,124,180	3,414,897	4,232	207,708	19,751,017	
15. Indiana	IN	L	4,147,083	913,237	2,449	33,754	5,096,523	
16. Iowa	IA	L	3,828,993	1,230,440	5,518	111,013	5,175,964	
17. Kansas	KS	L	3,332,735	502,067	245	28,650	3,863,697	
18. Kentucky	KY	L	3,505,637	767,522	1,628	32,644	4,307,431	
19. Louisiana	LA	L	5,767,699	446,405	2,502	100,674	6,317,280	
20. Maine	ME	L	554,290	72,385	128	129,213	756,016	
21. Maryland	MD	L	10,671,131	2,212,970		44,482	12,928,583	
22. Massachusetts	MA	L	4,694,515	2,524,990		187,458	7,406,963	
23. Michigan	MI	L	8,228,245	1,653,105	4,357	130,658	10,016,365	
24. Minnesota	MN	L	8,369,236	1,634,341	5,302	250,225	10,259,104	
25. Mississippi	MS	L	1,922,191	275,763	386	36,331	2,234,671	
26. Missouri	MO	L	7,644,914	2,411,470	2,107	22,973	10,081,464	
27. Montana	MT	L	513,968	591,101	309	1,830	1,107,208	
28. Nebraska	NE	L	2,695,776	605,436	2,136	257,948	3,561,296	
29. Nevada	NV	L	1,792,708	567,885	433	15,180	2,376,206	
30. New Hampshire	NH	L	1,183,396	299,486		10,260	1,493,142	
31. New Jersey	NJ	L	7,966,869	859,857	69	181,596	9,008,391	
32. New Mexico	NM	L	1,725,072	58,584	233	7,242	1,791,131	
33. New York	NY	N	4,708,703	230,261		581,129	5,520,093	
34. North Carolina	NC	L	14,601,597	4,501,622	7,419	723,034	19,833,672	
35. North Dakota	ND	L	1,485,128	388,028	142	103,663	1,976,961	
36. Ohio	OH	L	9,854,746	661,591	2,809	110,282	10,629,428	
37. Oklahoma	OK	L	3,195,482	694,637	1,959	328,067	4,220,145	
38. Oregon	OR	L	1,977,266	1,463,225	807	64,959	3,506,257	
39. Pennsylvania	PA	L	14,090,577	2,879,312	187	693,640	17,663,716	
40. Rhode Island	RI	L	640,278	2,324	339	7,391	650,332	
41. South Carolina	SC	L	4,118,053	1,663,420	391	26,496	5,808,360	
42. South Dakota	SD	L	2,128,399	277,272	364	33,710	2,439,745	
43. Tennessee	TN	L	7,139,303	1,037,276	1,217	101,299	8,279,095	
44. Texas	TX	L	25,878,533	3,229,018	2,524	871,915	29,981,990	
45. Utah	UT	L	1,589,728	153,233	50	33,656	1,776,667	
46. Vermont	VT	L	551,977	402,851		52,633	1,007,461	
47. Virginia	VA	L	8,289,283	1,997,474	588	72,014	10,359,359	
48. Washington	WA	L	5,615,333	1,254,299	608	131,970	7,002,210	
49. West Virginia	WV	L	1,721,674	256,017	744	57,440	2,035,875	
50. Wisconsin	WI	L	6,979,926	1,624,954	15,721	232,434	8,853,035	
51. Wyoming	WY	L	489,225	3,225		2,100	494,550	
52. American Samoa	AS	N						
53. Guam	GU	N	4,571				4,571	
54. Puerto Rico	PR	L	22,400				22,400	
55. U.S. Virgin Islands	VI	L	1,487				1,487	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	269,717				269,717	
58. Aggregate Other Aliens	OT	XXX	669,557				669,557	
59. Subtotal		XXX	313,582,648	62,326,104	81,271	7,610,453	383,600,476	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	548				548	
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	856,150	1,551	672		858,373	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	314,439,346	62,327,655	81,943	7,610,453	384,459,397	
96. Plus Reinsurance Assumed		XXX	21,196,976	3,208,337		1,092,237	25,497,550	
97 Totals (All Business)		XXX	335,636,322	65,535,992	81,943	8,702,690	409,956,947	
98. Less Reinsurance Ceded		XXX	335,358,951	32,322,778		9,327,597	377,009,326	
99. Totals (All Business) less Reinsurance Ceded		XXX	277,371	33,213,214	81,943	(624,907)	32,947,621	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	669,557				669,557	
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	669,557				669,557	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

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

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

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

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

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

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

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

2.

3.

5.

6.

8. The only new policies or certificates that would otherwise be subject to VM-20 being issued or assumed by the company are due to election of policy benefits or features from existing policies or certificates valued under VM-A and VM-C and the company was exempted from, or otherwise not subject to, the requirements of VM-20 in the prior year.

9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 1 1 5 3 2 0 2 3 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 1 1 5 3 2 0 2 3 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 1 1 5 3 2 0 2 3 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 1 1 5 3 2 0 2 3 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 1 1 5 3 2 0 2 3 4 4 8 0 0 0 0 2

9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 7 1 1 5 3 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.	Provision for future dividends	1,579,527	1,014,758
2505.	Interest on policy or contract funds due or accrued	18,461	17,784
2506.	Accrued interest on derivatives in a liability position	(1,482,844)	670,256
2507.	Miscellaneous liabilities	(5,800,373)	(5,371,451)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(5,685,229)	(3,668,653)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	994,929,174	809,966,090
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,442,539	255,573,385
	2.2 Additional investment made after acquisition	24,681,603	23,829,250
3.	Capitalized deferred interest and other	889,200	
4.	Accrual of discount	914,495	361,716
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(703)
7.	Deduct amounts received on disposals	140,651,645	94,776,584
8.	Deduct amortization of premium and mortgage interest points and commitment fees	12,092	23,980
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	885,193,274	994,929,174
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	885,193,274	994,929,174
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	885,193,274	994,929,174

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	595,830,409	559,789,331
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	18,884,304	46,309,349
3.	Capitalized deferred interest and other		
4.	Accrual of discount	35,978	28,249
5.	Unrealized valuation increase (decrease)	(3,451,046)	22,753,694
6.	Total gain (loss) on disposals	(24,098)	497,565
7.	Deduct amounts received on disposals	18,922,989	32,281,378
8.	Deduct amortization of premium and depreciation	16,204	135,819
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		1,130,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	592,336,354	595,830,409
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	592,336,354	595,830,409

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,182,336,129	4,685,359,096
2.	Cost of bonds and stocks acquired	134,838,192	1,024,375,969
3.	Accrual of discount	5,437,303	4,764,791
4.	Unrealized valuation increase (decrease)	3,860,597	(6,082,876)
5.	Total gain (loss) on disposals	(8,267,738)	47,867,533
6.	Deduct consideration for bonds and stocks disposed of	245,953,412	1,557,208,685
7.	Deduct amortization of premium	7,918,381	17,450,203
8.	Total foreign exchange change in book/adjusted carrying value	714,428	(1,876,950)
9.	Deduct current year's other than temporary impairment recognized		232,434
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(544,554)	2,819,889
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,064,502,564	4,182,336,129
12.	Deduct total nonadmitted amounts	2,640,943	2,644,504
13.	Statement value at end of current period (Line 11 minus Line 12)	4,061,861,621	4,179,691,625

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,477,780,113	368,906,865	433,631,570	36,576,553	2,477,780,113	2,449,631,961		2,450,755,090
2. NAIC 2 (a)	1,690,499,347	199,627,518	211,488,984	(35,713,699)	1,690,499,347	1,642,924,182		1,732,546,041
3. NAIC 3 (a)	62,353,566		1,408,363	(962,511)	62,353,566	59,982,692		69,831,842
4. NAIC 4 (a)	37,567			(3,784)	37,567	33,783		41,198
5. NAIC 5 (a)		340,340		(2)		340,338		
6. NAIC 6 (a)	40,020		41,122	4,738	40,020	3,636		40,956
7. Total Bonds	4,230,710,612	568,874,723	646,570,039	(98,705)	4,230,710,612	4,152,916,591		4,253,215,126
PREFERRED STOCK								
8. NAIC 1								6,517,500
9. NAIC 2								18,108,500
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								24,626,000
15. Total Bonds and Preferred Stock	4,230,710,612	568,874,723	646,570,039	(98,705)	4,230,710,612	4,152,916,591		4,277,841,126

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

NAIC 1 $ 38,720,649 ; NAIC 2 $ 68,988,344 ; NAIC 3 $ .... NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	60,000,000	XXX	60,000,000		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,999,595	41,538,752
2.	Cost of short-term investments acquired	62,999,943	23,911,891
3.	Accrual of discount	57	3,528
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	8,999,595	59,443,806
7.	Deduct amortization of premium		10,770
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	60,000,000	5,999,595
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	60,000,000	5,999,595

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	241,874,616
2.	Cost Paid/(Consideration Received) on additions	61,934,051
3.	Unrealized Valuation increase/(decrease)	(267,893,604)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	562,116
6.	Considerations received/(paid) on terminations	49,256,518
7.	Amortization	(70,500)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(715,196)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(13,565,035)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(13,565,035)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				8,000,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(5,393,932)			
	3.14 Section 1, Column 18, prior year		(5,393,932)	(5,393,932)	
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	(5,393,932)			
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments		(5,393,932)	(5,393,932)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				8,000,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				8,000,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	5,893,862	5,900,571	4,180,875	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	6,709	(599,555)	20268J-AC-7	COMMONSPIRIT HEALTH SECUREDCORPBND 4.187% DUE 10/1/2049 A01	1.G FE	5,893,862	4,780,430
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,445,586	2,448,219	2,007,402	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	2,784	(248,778)	22535G-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR SUB ABS_ABS _21-3A 144A 1.63% DUE 9/15/2030 MO-15	1.F FE	2,445,435	2,256,180
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	14,673,514	15,355,532	13,367,715	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	16,704	(1,492,669)	29273R-AR-0	ENERGY TRANSFER OPERATING LP SENIOR CORP_BND 6 1/2% DUE 2/1/2042 FA1	2.C FE	15,338,828	14,860,384
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	5,962,338	5,968,171	4,488,238	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	6,787	(606,521)	33767W-AL-7	FKH_21-SFR1 SENIORCMBS21-SFR1144A 2.489% DUE 8/17/2038 MO-1	2.C FE	5,961,384	5,094,759
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,162,876	6,179,158	5,234,198	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	7,016	(626,921)	61765T-AE-3	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSENIORCMBS15-C25 3.372% DUE 10/15/2048 MO-1	1.A	6,172,142	5,861,119
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	3,912,937	4,850,048	4,067,578	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	4,454	(398,045)	64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BND REV 6.011% DUE 6/15/2042 JD15	1.B FE	4,845,594	4,465,623
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	9,782,343	9,792,258	7,772,301	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	11,136	(995,112)	66981P-AE-8	CONTINENTAL CREDIT CARD ABS LL ABS21-A144A 3.49% DUE 12/17/2029 MO-15	1.F FE	9,781,122	8,767,413
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	195,647	193,602	125,339	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	223	(19,902)	698299-BB-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CORP_BND 4.3% DUE 4/29/2053 A029	2.B FE	193,379	145,241
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	2,382,000	2,337,909	2,034,175	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	2,712	(242,310)	912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1.A	2,335,197	2,276,485
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,345,072	1,286,126	971,753	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	1,531	(136,828)	912810-RU-4	UNITED STATES TREASURY SENIOR GOVT_BND 2 7/8% DUE 11/15/2046 MN15	1.A	1,284,595	1,108,581
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,560,284	1,595,208	1,001,314	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	1,776	(158,720)	912810-SX-7	UNITED STATES TREASURY SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15	1.A	1,593,432	1,160,034
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	37,662,020	36,972,148	21,842,251	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	42,873	(3,831,183)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	36,929,275	25,673,434
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	6,065,053	7,570,177	6,601,834	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	6,904	(616,970)	91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND 6 7/8% DUE 2/15/2038 FA15	1.F FE	7,563,273	7,218,804
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B Z	1,956,469	1,953,774	1,519,596	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029	2,227	(199,022)	95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUBSUBCMBS16-LC24 3.621% DUE 10/15/2049 MO-1	1.A	1,951,547	1,718,618
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	14,259,363	11,513,783	7,539,089	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	18,798	(3,907,194)	07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND 144A 4.7% DUE 7/15/2064 JJ15	2.B FE	11,494,985	11,446,283
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	15,198,747	17,947,980	13,561,108	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	20,036	(4,164,594)	313309-AP-1	FEDEX CORP SENIOR CORP_BND 7.6% DUE 7/1/2097 JJ1	2.B FE	17,927,944	17,725,702
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	5,817,435	5,825,104	3,505,586	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	7,669	(1,594,030)	882484-AA-6	TEXAS HEALTH RESOURCES SENIOR CORP_BND 4.33% DUE 11/15/2055 MN15	1.C FE	5,817,435	5,099,616
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	11,951,851	12,221,525	5,611,006	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	15,756	(3,274,915)	912810-SX-7	UNITED STATES TREASURY SENIORGOVTBND 2 3/8% DUE 5/15/2051 MN15	1.A	12,205,769	8,885,921
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	16,860,734	16,554,921	6,873,627	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	22,227	(4,619,993)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	16,532,694	11,493,620
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	7,007,755	7,040,393	4,568,803	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	9,238	(1,920,188)	95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSENIORCMBS16-LC25 3.374% DUE 12/15/2059 MO-1	1.A	7,031,155	6,488,991
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B Z	28,904,115	28,942,218	15,203,833	12/13/2019	12/17/2049	BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 12/17/2049	38,103	(7,919,988)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 201 SECURED CORP_BND 3 7/8% DUE 9/15/2061 MO-15	1.B PL	28,904,115	23,123,821
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	29,481,892	29,633,509	29,944,734	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	151,617	440,577	BHM01E-HR-9	ALLETE INC SECURED CORP_BND 5.69% DUE 3/1/2036 MS1	1.E FE	29,481,892	29,504,157

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,685,237	3,704,189	2,539,757	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	18,952	55,072	BHM262-3R-1	YANKEE GAS SERVICES CO CORP_BND 2.9% DUE 9/15/2050 MS15	1.F	3,685,237	2,484,685
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,738,840	13,809,495	11,633,760	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	70,655	205,313	BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP_BND 4.49% DUE 6/30/2051 JD30	2.A FE	13,738,840	11,428,447
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,213,091	9,260,471	8,479,029	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	47,380	137,680	BHM1PZ-LA-6	WILMINGTON INVESTMENTS INC SENIOR CORP_BND 4.69% DUE 6/15/2029 JD15	2.B	9,213,091	8,341,349
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	41,458,911	40,325,428	27,985,682	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	213,212	619,562	912810-TB-4	UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 11/15/2051 MN15	1.A	40,112,216	27,366,120
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,595,055	9,738,169	7,173,832	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	54,488	158,333	912810-SU-3	UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 2/15/2051 FA15	1.A	9,683,681	7,015,499
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	46,564,530	35,358,795	26,879,313	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	239,469	695,860	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	35,119,326	26,183,453
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	25,291,778	24,924,891	24,549,392	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	130,069	377,960	912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND 3 3/4% DUE 11/15/2043 MN15	1.A	24,794,822	24,171,432
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	2,303,273	2,314,356	2,206,928	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	11,845	34,420	89616Q-AF-8	TRICON RESIDENTIAL TRUST TCN_2 SUBSUBCMBS22-SFR1144A 5.739% DUE 4/17/2039 MO-1	2.C FE	2,302,511	2,172,508
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,136,136	3,101,502	2,638,234	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	16,128	46,866	78409V-BM-5	S&P GLOBAL INC SENIORCORPBND 3.9% DUE 3/1/2062 MS1	1.G FE	3,085,374	2,591,368
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	7,338,227	7,377,779	7,532,039	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	37,739	109,662	693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR ABS_ABS _22-B 5.099% DUE 6/1/2054 JD1	1.A FE	7,340,040	7,422,377
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	12,806,197	12,872,056	13,177,952	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	65,859	191,376	67704L-AA-9	OGLETHORPE POWER CORPORATION SECURED MUNITAX_BND REV 144A 5.534% DUE 1/1/2035 JJ1	2.A FE	12,806,197	12,986,576
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,710,219	10,810,156	11,237,815	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	55,080	160,054	45138L-AS-2	IDAHO POWER COMPANY SECURED CORP_BND 6.3% DUE 6/15/2037 JD15	1.F FE	10,755,076	11,077,761
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	8,568,175	8,608,329	9,102,323	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	44,064	128,043	26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP_BND 6% DUE 1/15/2038 JJ15	1.F FE	8,564,265	8,974,280
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,666,917	10,721,774	10,963,255	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	54,857	159,406	49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND 5.803% DUE 4/1/2035 A01	2.B FE	10,666,917	10,803,849
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,441,521	14,826,607	11,965,156	09/20/2022	06/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	74,269	215,814	20826F-BD-7	CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15	1.F FE	14,752,338	11,749,342
9999999999 - Totals				439,836,331	340,086,822	XXX	XXX	XXX	1,531,346	(33,837,440)	XXX	XXX	XXX	438,304,985	373,924,262

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	455,200,171	3	468,616,040					3	455,200,171
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	13,415,869	XXX		XXX		XXX		XXX	13,415,869
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	28,779,708	XXX		XXX		XXX	28,779,708
7. Ending Inventory	3	468,616,040	3	439,836,332					3	439,836,332

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	(13,565,032)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,000,000	
3.	Total (Line 1 plus Line 2)		(5,565,032)
4.	Part D, Section 1, Column 6	134,328,869	
5.	Part D, Section 1, Column 7	(151,647,897)	
6.	Total (Line 3 minus Line 4 minus Line 5)		11,753,996
		Fair Value Check	
7.	Part A, Section 1, Column 16	(64,591,927)	
8.	Part B, Section 1, Column 13	(2,130,750)	
9.	Total (Line 7 plus Line 8)		(66,722,677)
10.	Part D, Section 1, Column 9	130,018,035	
11.	Part D, Section 1, Column 10	(196,740,712)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	265,072,217	
14.	Part B, Section 1, Column 20	7,560,000	
15.	Part D, Section 1, Column 12	272,632,217	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	293,201,271	170,146,500
2.	Cost of cash equivalents acquired	2,309,859,059	3,823,929,831
3.	Accrual of discount	2,591,034	1,286,103
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(1,911)
6.	Deduct consideration received on disposals	2,344,770,717	3,702,159,230
7.	Deduct amortization of premium		22
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	260,880,647	293,201,271
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	260,880,647	293,201,271

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
770000598	SHAWNEE	KS		12/01/2021	8.760		458,960	9,880,703
770000623	WASHINGTON	DC		10/03/2022	8.610		755,304	26,994,795
770000681	ENGLEWOOD	CO		09/10/2021	3.120		439,919	12,684,331
770000696	BRASELTON	GA		10/03/2022	9.770		385,758	4,710,933
770000697	WOODSTOCK	GA		10/03/2022	9.770		539,089	6,817,439
770000727	MCCOOK	IL		10/05/2022	8.210		5,225,197	40,721,593
770000744	DANIA BEACH	FL		06/13/2023	8.160	809,842		66,000,000
770000749	COTTAGE GROVE	MN		12/02/2022	8.160		808,678	7,768,001
770000750	ROCHESTER	MN		12/02/2022	8.160		1,395,066	11,611,054
770000751	EAST HANOVER	NJ		04/20/2023	8.160	332,697	2,879,830	27,024,399
770000752	LAKELAND	FL		09/26/2022	8.309		1,201,380	45,868,579
0599999. Mortgages in good standing - Commercial mortgages-all other						1,142,539	14,089,181	260,081,827
0899999. Total Mortgages in good standing						1,142,539	14,089,181	260,081,827
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,142,539	14,089,181	260,081,827

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
770000209	MULTI-CITY	US		08/21/2008	06/01/2023	16,359,795							16,247,108	16,247,108			
770000297	MULTI-CITY	US		05/10/2019	04/01/2023	1,315,604		(4,843)			(4,843)		1,300,584	1,300,584			
770000298	MULTI-CITY	US		04/14/2011	04/01/2023	6,533,882							6,483,156	6,483,156			
770000302	SANTA BARBARA	CA		04/14/2011	04/01/2023	3,027,896							3,004,389	3,004,389			
770000528	SEATTLE	WA		09/07/2018	05/01/2023	4,486,000							4,486,000	4,486,000			
0199999. Mortgages closed by repayment						31,723,177		(4,843)			(4,843)		31,521,237	31,521,237			
770000046	BALTIMORE	MD		11/15/2017		84,115							84,115	84,115			
770000328	SAN BRUNO	CA		01/08/2020		146,248							146,248	146,248			
770000348	CARLSBAD	CA		04/03/2012		197,673							197,673	197,673			
770000394	IRVINE	CA		02/01/2018		318,523							318,523	318,523			
770000396	NEW YORK	NY		05/10/2019		34,958							34,958	34,958			
770000418	SAN DIEGO	CA		02/01/2018		199,118							199,118	199,118			
770000467	CHARLOTTE	NC		02/01/2018		178,022							178,022	178,022			
770000469	MULTI-CITY	NJ		11/01/2016		50,493							50,493	50,493			
770000502	FORT WORTH	TX		02/01/2018		179,596							179,596	179,596			
770000516	ARLINGTON	TX		06/28/2018		60,570							60,570	60,570			
770000520	HOUSTON	TX		04/27/2018		22,200							22,200	22,200			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
770000526	LINTHICUM	MD		08/29/2018		52,504							52,504	52,504			
770000532	MULTI-CITY	US		08/15/2018		302,523							302,523	302,523			
770000534	MULTI-CITY	US		09/24/2018		24,654							24,654	24,654			
770000543	WAKE FOREST	NC		06/13/2019		32,730							32,730	32,730			
770000544	MOUNT PLEASENT	SC		06/20/2019		33,805							33,805	33,805			
770000556	MULTI-CITY	WI		02/11/2020		55,860							55,860	55,860			
770000560	SAN JOSE	CA		10/01/2019		43,582							43,582	43,582			
770000592	RICHMOND	VA		09/25/2020		8,975							8,975	8,975			
770000658	AURORA	CO		07/01/2021		115,352							115,352	115,352			
770000676	NEWPORT BEACH	CA		12/01/2021		26,168							26,168	26,168			
770000677	NEWPORT BEACH	CA		12/01/2021		16,197							16,197	16,197			
770000699	MINNEAPOLIS	MN		12/17/2021		29,091							29,091	29,091			
770000726	OGDEN	UT		05/18/2022		34,805							34,805	34,805			
0299999. Mortgages with partial repayments						2,247,762							2,247,762	2,247,762			
0599999 - Totals						33,970,939		(4,843)			(4,843)		33,768,999	33,768,999			

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM025-L7-6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	AEA INVESTORS		11/20/2020	3		1,133		1,285,764	0.000
BHM0JP-76-2	AEA INVESTORS SMALL BUSINESS FUND II LP	NEW YORK	NY	AEA INVESTORS		03/29/2018	3		13,805		280,990	0.000
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	ARLINGTON CAPITAL PARTNERS		08/26/2019	3		766,817		820,368	0.000
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY	THE BLACKSTONE GROUP		03/01/2018	13		11,653		5,513,801	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
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		184,434		866,120	0.000
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CORTEC GROUP		12/11/2019	3		47,809		1,270,640	0.000
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	HARBOURVEST PARTNERS		10/08/2020	3		320,000		5,560,000	0.000
BHM1AM-CX-1	DWH EQUITY INVESTORS LP	ST LOUIS	MO	GRIDIRON CAPITAL		03/29/2018	3		2,665		(2,665)	0.000
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS IV LP	NEW YORK	NY	GRAYCLIFF PARTNERS		09/11/2020	3		642,798		4,353,293	0.000
BHM0KJ-87-1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	GRIDIRON CAPITAL		03/29/2018	3		4,945		2,694,382	0.000
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	GRIDIRON CAPITAL		03/29/2018	3		427,266		8,863,137	0.000
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	GRIDIRON CAPITAL		05/06/2020	3		243,085		726,526	0.000
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	GRYPHON INVESTORS		12/18/2020	3		1,036,367		1,205,185	0.000
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III LP	WAYNE	PA	GUARDIAN CAPITAL PARTNERS		10/31/2019	3		350,000		4,000,000	0.000
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	HEARTWOOD PARTNERS		03/29/2018	3		5,833		672,531	0.000
BHM20C-LC-8	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP	NEW YORK	NY	KOHLBERG KRAVIS AND ROBERTS		04/20/2020	13		2,019,521		1,231,606	0.000
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE PARTNERS		06/01/2021	3		1,141,319		3,028,343	0.000
BHM0LU-T1-5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	MSOUTH EQUITY PARTNERS		03/29/2018	3		8,224		543,488	0.000
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	ONE ROCK CAPITAL PARTNERS		06/21/2021	3		128,609		3,445,386	0.000
BHM0ME-7Y-2	PARTHENON INVESTORS IV LP	BOSTON	MA	PARTHENON CAPITAL PARTNERS		03/29/2018	3		103,589		126,365	0.000
BHM252-3H-4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	PARTHENON CAPITAL PARTNERS		04/30/2020	3		468,021		4,307,613	0.000
BHM22R-5B-3	REVELSTOKE CAPITAL PARTNERS FUND II LP	DENVER	CO	REVELSTOKE CAPITAL PARTNERS		11/04/2019	3		227,451		2,160,733	0.000
BHM22R-5C-1	UPFRONT GROWTH III LP	LOS ANGELES	CA	UPFRONT VENTURES		12/24/2019	1		20,526		1,220,462	0.000
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	UPFRONT VENTURES		02/01/2018	3		20,262		9,391,927	0.000
BHM2BE-9L-6	UPFRONT VII LP	SANTA MONICA	CA	UPFRONT VENTURES		09/16/2021	1		344,094		3,380,650	0.000
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG PARTNERS		03/29/2018	3		35,558		1,463,010	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
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WINDPOINT PARTNER		02/26/2020	3		84,617		849,989	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									9,121,617		74,589,810	XXX
6099999. Total - Unaffiliated									9,121,617		74,589,810	XXX
6199999. Total - Affiliated												XXX
6299999 - Totals									9,121,617		74,589,810	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM025-L7-6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	DISTRIBUTION	11/20/2020	06/23/2023	159,387							159,387	210,991				

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
BHM0JP-76-2	AEA INVESTORS SMALL BUSINESS FUND II LP	NEW YORK	NY	DISTRIBUTION	03/29/2018	06/15/2023	1,695,645							1,695,645	1,551,505				
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDINGS LP	NEW YORK	NY	DISTRIBUTION	03/01/2018	05/11/2023	3,913,530							3,913,530					
BHM0LL-V8-7	CENTURY FOCUSED FUND III LP	BOSTON	MA	DISTRIBUTION	03/29/2018	06/29/2023	641,918							641,918	641,918				
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	DISTRIBUTION	12/11/2019	06/08/2023	63,117							63,117	63,117				
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	DISTRIBUTION	10/08/2020	06/29/2023	130,020							130,020	68,244				
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE & ANNUITY: 2021 RCA	NEW YORK	NY	DISTRIBUTION	03/01/2018	06/30/2023	1,703,658							1,703,658	1,703,658				
BHM1AM-CX-1	DWH EQUITY INVESTORS LP	ST LOUIS	MO	DISTRIBUTION	03/29/2018	04/04/2023	22,652							22,652	22,652				
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	09/11/2020	05/26/2023	231,669							231,669					
BHM0KJ-87-1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	DISTRIBUTION	03/29/2018	04/11/2023	103,388							103,388	4,179				
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	DISTRIBUTION	03/29/2018	04/28/2023	1,172,065							1,172,065	36,961				
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	DISTRIBUTION	05/06/2020	05/25/2023	328,450							328,450					
BHM1AE-FF-5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	DISTRIBUTION	02/01/2018	05/04/2023	1,497,568							1,497,568	1,497,568				
BHM02K-5A-4	GSO SPECIAL SITUATIONS FUND	NEW YORK	NY	DISTRIBUTION	06/01/2007	05/04/2023	28,324							28,324	8,648				
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	DISTRIBUTION	03/29/2018	06/16/2023	1,805,743							1,805,743	1,527,992				
BHM20C-LC-8	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS II LP	NEW YORK	NY	DISTRIBUTION	04/20/2020	06/29/2023	296,497							296,497	72,630				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	DISTRIBUTION	03/29/2018	06/29/2023	483,066							483,066	190,942				
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DISTRIBUTION	02/01/2018	05/02/2023	11,976							11,976	11,976				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	12/09/2021	06/16/2023	51,260							51,260	51,260				
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	DISTRIBUTION	06/01/2021	05/24/2023	47,501							47,501					
BHM0LU-T1-5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DISTRIBUTION	03/29/2018	04/27/2023	1,598,587							1,598,587	1,310,842				
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HSIII) LP	LOS ANGELES	CA	DISTRIBUTION	02/15/2022	04/28/2023	559,712							559,712					
BHM0ME-7Y-2	PARTHENON INVESTORS IV LP	BOSTON	MA	DISTRIBUTION	03/29/2018	05/15/2023	330,480							330,480	114,200				
BHM22R-5B-3	REVELSTOKE CAPITAL PARTNERS FUND II LP	DENVER	CO	DISTRIBUTION	11/04/2019	04/20/2023	2,836							2,836					
BHM1KE-CC-4	RIVERSIDE MICRO-CAP FUND IV LP	BOSTON	MA	DISTRIBUTION	03/29/2018	05/08/2023	2,044,681							2,044,681	1,484,327				
BHM0MD-LK-8	SUMMER STREET CAPITAL III LP	BUFFALO	NY	DISTRIBUTION	03/29/2018	06/23/2023	1,022,175							1,022,175	970,582				
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	DISTRIBUTION	02/01/2018	06/29/2023	71,009							71,009	70,731				
BHM0L1-V7-3	VMG PARTNERS II LP	SAN FRANCISCO	CA	DISTRIBUTION	03/03/2020	05/03/2023	82,927							82,927					
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	DISTRIBUTION	10/14/2021	05/04/2023	13,820							13,820	13,820				
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	DISTRIBUTION	02/26/2020	06/29/2023	27,903							27,903					
1999999. Joint Venture Interests - Common Stock - Unaffiliated							20,141,564							20,141,564	11,628,743				
BHM1S9-UL-7	PRETIUM SFR FUND 2	NEW YORK	NY	DISTRIBUTION	04/27/2018	05/01/2023	375,682							375,682					
2199999. Joint Venture Interests - Real Estate - Unaffiliated							375,682							375,682					
6099999. Total - Unaffiliated							20,517,246							20,517,246	11,628,743				
6199999. Total - Affiliated																			
6299999 - Totals							20,517,246							20,517,246	11,628,743				

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55276V-AG-7	MDGH GMTN RSC LTD SENIOR CORP BND 144A M	D	05/11/2023	DIRECT		1,028,160	1,020,000	1,020	1.C FE
0309999999. Subtotal - Bonds - All Other Governments						1,028,160	1,020,000	1,020	XXX
74529J-PU-3	PUERTO RICO SALES TAX FINANCIN SENIOR MU	C	05/31/2023	J.P. MORGAN SECURITIES INC		340,340	340,000	6,418	5.B
0909999999. Subtotal - Bonds - U.S. Special Revenues						340,340	340,000	6,418	XXX
126117-AX-8	CNA FINANCIAL CORP SENIOR CORP BND 5.5		06/08/2023	DIRECT		195,622	200,000	611	2.A FE
302445-AE-1	FLIR SYSTEMS INC SENIORCORPBND 2.500%		06/22/2023	DIRECT		910,217	1,100,000	11,076	2.B FE
302491-AX-3	FMC CORPORATION SENIORCORPBND 5.650% 0		06/15/2023	DIRECT		1,638,147	1,655,000	2,511	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/01/2023	TAXABLE EXCHANGE		9,492,133	11,944,000	78,461	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		05/01/2023	TAXABLE EXCHANGE		10,564,503	13,343,000	91,913	2.C FE
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP_BND		06/05/2023	DIRECT		1,757,430	1,800,000	41,830	2.A FE
581557-BU-8	MCKESSONCORP MCKESSONCORP 5.100% 07/15		06/07/2023	DIRECT		149,034	150,000		2.A FE
68389X-BE-4	ORACLE CORPORATION SENIOR CORP_BND 3.9		05/30/2023	DIRECT		85,420	100,000	173	2.B FE
863667-AY-7	STRYKER CORPORATION SENIORCORPBND 1.95		05/19/2023	DIRECT		82,935	100,000	856	2.A FE
BHM24G-LH-4	KKR REAL ESTATE CREDIT OPPORTU SENIOR_CM		06/12/2023	DIRECT		1,231,754	1,231,754		2.C PL
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIORCORP	D	05/16/2023	CITICORP SECURITIES MARKETS		3,769,375	3,775,000		1.E FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES SENIORCORP	D	05/16/2023	CITICORP SECURITIES MARKETS		3,701,652	3,775,000		1.E FE
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROU SENIORCOR	D	04/01/2023	DIRECT		1,059,552	1,225,000	8,158	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,637,774	40,398,754	235,589	XXX
2509999997. Total - Bonds - Part 3						36,006,274	41,758,754	243,027	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						36,006,274	41,758,754	243,027	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
354713-55-4	Franklin Strategic Income R Fund		06/30/2023	DIRECT WITH ISSUER	3.306	27			.
416649-35-8	Hartford Capital Appreciation R4 Fund		06/30/2023	DIRECT WITH ISSUER	41.723	1,745			.
416649-28-3	Hartford Dividend & Growth R4 Fund		06/30/2023	DIRECT WITH ISSUER	38.412	1,142			.
416641-87-6	Hartford Growth Opportunities R4 Fund		06/30/2023	DIRECT WITH ISSUER	6.107	226			.
416649-34-1	Hartford High Yield R4 Fund		06/30/2023	DIRECT WITH ISSUER	7.036	47			.
416649-39-0	Hartford Small Company R4 Fund		06/30/2023	DIRECT WITH ISSUER	65.807	1,300			.
416649-25-9	Hartford Total Return Bond R4 Fund		06/30/2023	DIRECT WITH ISSUER	300.193	2,794			.
55272P-25-7	MFS Total Return Bond R3 Fund		06/30/2023	DIRECT WITH ISSUER	6.740	64			.
552981-46-6	MFS Total Return R3 Fund		06/30/2023	DIRECT WITH ISSUER	696.584	12,928			.
55273H-64-3	MFS Value R3 Fund		06/30/2023	DIRECT WITH ISSUER	0.269	12			.
880208-84-8	Templeton Global Bond R Fund		06/30/2023	DIRECT WITH ISSUER	6.959	54			.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						20,339	XXX		XXX
5989999997. Total - Common Stocks - Part 3						20,339	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						20,339	XXX		XXX
5999999999. Total - Preferred and Common Stocks						20,339	XXX		XXX
6009999999 - Totals						36,026,613	XXX	243,027	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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		4,241	4,241	4,233	4,224		17		17		4,241				61	09/20/2048	1.A
36179U-CB-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA5466		06/01/2023	PAYDOWN		8,053	8,053	8,217	8,424		(371)		(371)		8,053				134	09/20/2048	1.A
36200Q-3L-6	GOVERNMENTNATIONALMORTGAGEA POOL# 569703		06/01/2023	PAYDOWN		86	86	88	91		(5)		(5)		86				2	02/15/2032	1.A
36200R-YQ-9	GOVERNMENTNATIONALMORTGAGEA POOL# 570519		06/01/2023	PAYDOWN		159	159	163	169		(10)		(10)		159				4	01/15/2032	1.A
36200U-WJ-0	GOVERNMENTNATIONALMORTGAGEA POOL# 573149		06/01/2023	PAYDOWN		71	71	72	74		(3)		(3)		71				2	09/15/2031	1.A
36200W-CB-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		06/01/2023	PAYDOWN		524	524	577	566		(43)		(43)		524				14	01/15/2032	1.A
36200X-JF-7	GOVERNMENTNATIONALMORTGAGEA POOL# 575462		06/01/2023	PAYDOWN		207	207	232	239		(31)		(31)		207				6	12/15/2031	1.A
36200X-KN-8	GOVERNMENTNATIONALMORTGAGEA POOL# 575501		06/01/2023	PAYDOWN		1,053	1,053	1,098	1,086		(33)		(33)		1,053				29	01/15/2032	1.A
36201C-6E-9	GOVERNMENTNATIONALMORTGAGEA POOL# 579669		06/01/2023	PAYDOWN		235	235	258	253		(18)		(18)		235				6	03/15/2032	1.A
36201C-PY-4	GOVERNMENTNATIONALMORTGAGEA POOL# 579239		06/01/2023	PAYDOWN		253	253	257	258		(5)		(5)		253				7	01/15/2032	1.A
36201F-Q6-7	GOVERNMENTNATIONALMORTGAGEA POOL# 581977		06/01/2023	PAYDOWN		653	653	671	683		(30)		(30)		653				19	05/15/2032	1.A
36201F-UH-8	GOVERNMENTNATIONALMORTGAGEA POOL# 582084		06/01/2023	PAYDOWN		1,057	1,057	1,087	1,111		(55)		(55)		1,057				29	04/15/2032	1.A
36201F-UQ-8	GOVERNMENTNATIONALMORTGAGEA POOL# 582091		06/01/2023	PAYDOWN		9,136	9,136	9,396	9,620		(484)		(484)		9,136				204	04/15/2032	1.A
36201F-UR-6	GOVERNMENTNATIONALMORTGAGEA POOL# 582092		06/01/2023	PAYDOWN		357	357	367	378		(21)		(21)		357				10	04/15/2032	1.A
36201F-X6-9	GOVERNMENTNATIONALMORTGAGEA POOL# 582201		06/01/2023	PAYDOWN		290	290	295	297		(7)		(7)		290				8	02/15/2032	1.A
36201H-WX-7	GOVERNMENTNATIONALMORTGAGEA POOL# 583962		06/01/2023	PAYDOWN		2,962	2,962	3,038	3,030		(68)		(68)		2,962				80	06/15/2032	1.A
36201J-F6-1	GOVERNMENTNATIONALMORTGAGEA POOL# 584389		06/01/2023	PAYDOWN		113	113	116	120		(7)		(7)		113				3	05/15/2032	1.A
36201J-FD-6	GOVERNMENTNATIONALMORTGAGEA POOL# 584364		06/01/2023	PAYDOWN		3,790	3,790	3,957	4,220		(430)		(430)		3,790				113	04/15/2032	1.A
36201L-7K-4	GOVERNMENTNATIONALMORTGAGEA POOL# 586898		06/01/2023	PAYDOWN		601	601	630	657		(55)		(55)		601				18	08/15/2032	1.A
36201M-G8-9	GOVERNMENTNATIONALMORTGAGEA POOL# 587123		06/01/2023	PAYDOWN		155	155	159	164		(9)		(9)		155				5	06/15/2032	1.A
36201M-JU-7	GOVERNMENTNATIONALMORTGAGEA POOL# 587175		06/01/2023	PAYDOWN		392	392	403	419		(27)		(27)		392				11	07/15/2032	1.A
36201M-LH-3	GOVERNMENTNATIONALMORTGAGEA POOL# 587228		06/01/2023	PAYDOWN		433	433	468	472		(39)		(39)		433				12	08/15/2032	1.A
36201T-AM-9	GOVERNMENTNATIONALMORTGAGEA POOL# 592312		06/01/2023	PAYDOWN		1,804	1,804	1,855	1,866		(62)		(62)		1,804				49	08/15/2032	1.A
36202E-AL-3	GOVERNMENTNATIONALMORTGAGEA POOL# 003611		06/01/2023	PAYDOWN		9,397	9,397	9,662	9,666		(268)		(268)		9,397				226	09/20/2034	1.A
36202F-B4-7	GOVERNMENTNATIONALMORTGAGEA POOL# 004559		06/01/2023	PAYDOWN		374	374	400	411		(37)		(37)		374				8	10/20/2039	1.A
36202F-DB-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004598		06/01/2023	PAYDOWN		1,213	1,213	1,244	1,247		(34)		(34)		1,213				23	12/20/2039	1.A
36202F-E6-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004657		06/01/2023	PAYDOWN		632	632	639	640		(8)		(8)		632				12	03/20/2040	1.A
36202F-EH-5	GOVERNMENTNATIONALMORTGAGEA POOL#004636		06/01/2023	PAYDOWN		18,354	18,354	18,497	18,516		(163)		(163)		18,354				333	02/20/2040	1.A
36202F-GW-0	GOVERNMENTNATIONALMORTGAGEA POOL# 004713		06/01/2023	PAYDOWN		1,555	1,555	1,593	1,600		(45)		(45)		1,555				29	06/20/2040	1.A
36202F-KN-5	GOVERNMENTNATIONALMORTGAGEA POOL# 004801		06/01/2023	PAYDOWN		42,863	42,863	45,388	45,960		(3,097)		(3,097)		42,863				779	09/20/2040	1.A
36202F-LP-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004834		06/01/2023	PAYDOWN		884	884	932	943		(59)		(59)		884				17	10/20/2040	1.A
36203L-CQ-3	GOVERNMENTNATIONALMORTGAGEA POOL# 352079		06/01/2023	PAYDOWN		83	83	85	84						83				2	09/15/2023	1.A
36209R-VG-5	GOVERNMENTNATIONALMORTGAGEA POOL# 479515		06/01/2023	PAYDOWN		28	28	28	29		(1)		(1)		28				1	08/15/2030	1.A
36209Y-X4-5	GOVERNMENTNATIONALMORTGAGEA POOL# 485899		06/01/2023	PAYDOWN		168	168	171	172		(4)		(4)		168				5	09/15/2031	1.A
3620A1-X7-8	GOVERNMENTNATIONALMORTGAGEA POOL# 716302		06/01/2023	PAYDOWN		32	32	33	33		(1)		(1)		32				1	06/15/2039	1.A
3620A8-LU-5	GOVERNMENTNATIONALMORTGAGEA POOL# 722239		06/01/2023	PAYDOWN		717	717	740	743		(25)		(25)		717				17	08/15/2039	1.A
3620A9-SH-5	GOVERNMENTNATIONALMORTGAGEA POOL# 723320		06/01/2023	PAYDOWN		315	315	325	325		(10)		(10)		315				6	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENTNATIONALMORTGAGEA POOL# 726316		06/01/2023	PAYDOWN		1,563	1,563	1,614	1,616		(53)		(53)		1,563				35	09/15/2039	1.A
3620AC-4G-6	GOVERNMENTNATIONALMORTGAGEA POOL# 726323		06/01/2023	PAYDOWN		200	200	206	207		(7)		(7)		200				4	09/15/2039	1.A
36211C-2S-0	GOVERNMENTNATIONALMORTGAGEA POOL# 509385		06/01/2023	PAYDOWN		147	147	150	151		(3)		(3)		147				4	07/15/2029	1.A
36213D-3C-0	GOVERNMENTNATIONALMORTGAGEA POOL# 551695		06/01/2023	PAYDOWN		912	912	942	934		(22)		(22)		912				25	02/15/2032	1.A
36213E-AB-2	GOVERNMENTNATIONALMORTGAGEA POOL# 551802		06/01/2023	PAYDOWN		555	555	580	581		(26)		(26)		555				15	05/15/2032	1.A
36213E-SK-3	GOVERNMENTNATIONALMORTGAGEA POOL# 552322		06/01/2023	PAYDOWN		5,250	5,250	5,395	5,388		(138)		(138)		5,250				144	01/15/2032	1.A
36213E-YS-9	GOVERNMENTNATIONALMORTGAGEA POOL# 552521		06/01/2023	PAYDOWN		183	183	199	194		(11)		(11)		183				5	04/15/2032	1.A
36213G-AL-5	GOVERNMENTNATIONALMORTGAGEA POOL# 553611		06/01/2023	PAYDOWN		697	697	711	722		(25)		(25)		697				21	02/15/2032	1.A
36213G-TY-7	GOVERNMENTNATIONALMORTGAGEA POOL# 554167		06/01/2023	PAYDOWN		81	81	83	85		(4)		(4)		81				2	11/15/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
36213N-LL-8	GOVERNMENTNATIONALMORTGAGEA POOL# 559331		06/01/2023	PAYDOWN		296	296	301	304		(8)		(8)		296				8	12/15/2031	1.A
36213U-C9-9	GOVERNMENTNATIONALMORTGAGEA POOL# 564496		06/01/2023	PAYDOWN		11	11	12	12		(1)		(1)		11					11/15/2031	1.A
36213X-SB-1	GOVERNMENTNATIONALMORTGAGEA POOL# 567614		06/01/2023	PAYDOWN		882	882	944	916		(34)		(34)		882				24	04/15/2032	1.A
36213X-T5-3	GOVERNMENTNATIONALMORTGAGEA POOL# 567672		06/01/2023	PAYDOWN		30	30	30	31		(1)		(1)		30				1	05/15/2032	1.A
36213X-T6-1	GOVERNMENTNATIONALMORTGAGEA POOL# 567673		06/01/2023	PAYDOWN		935	935	961	980		(45)		(45)		935				27	05/15/2032	1.A
36225B-ND-6	GOVERNMENTNATIONALMORTGAGEA POOL# 781288		06/01/2023	PAYDOWN		1,673	1,673	1,723	1,772		(99)		(99)		1,673				47	05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		06/01/2023	PAYDOWN		9,818	9,818	10,042	10,273		(456)		(456)		9,818				292	09/15/2031	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		06/01/2023	PAYDOWN				813	414		(414)		(414)						29	12/16/2059	1.A
38380J-FE-3	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		06/01/2023	PAYDOWN				2,759	1,493		(1,493)		(1,493)						99	01/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.759% 11/16/60		06/01/2023	PAYDOWN				8,817											473	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		06/01/2023	PAYDOWN				803											33	11/16/2060	1.A
912828-VB-3	UNITEDSTATESTREASURY SENIORGOVTBND 1.7		05/15/2023	MATURITY		575,000	575,000	550,346	573,978		1,022		1,022		575,000				5,031	05/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						711,473	711,473	704,805	718,841		(7,366)		(7,366)		711,473				8,604	XXX	XXX
31424E-AE-2	UNITED ARAB EMIRATES GOVERNME SENIORCOR	D	05/18/2023	HUTCHINSON SHOCKEY ERLEY & CO		4,138,450	4,200,000	4,200,000	4,200,000						4,200,000		(61,550)	(61,550)	181,949	07/07/2052	1.D FE
857006-AM-2	STATE GRID OVERSEAS INVESTMENT SENIOR CO	D	05/11/2023	DIRECT		1,052,688	1,040,000	1,038,102	1,038,891		85		85		1,038,975		13,713	13,713	23,696	05/02/2028	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						5,191,138	5,240,000	5,238,102	5,238,891		85		85		5,238,975		(47,837)	(47,837)	205,645	XXX	XXX
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIS SENIOR MU		06/01/2023	CALL 100.0000		440,000	440,000	440,000	440,000						440,000				10,582	06/01/2027	1.B FE
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIS SENIOR MU		06/01/2023	REDEMPTION 100.0000																06/01/2027	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						440,000	440,000	440,000	440,000						440,000				10,582	XXX	XXX
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		06/25/2023	REDEMPTION 0.0001			31,345	2,131	1,910		(1,910)		(1,910)						101	03/25/2035	1.B FE
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		06/30/2023	REDEMPTION 33.2776		14,661	44,056	3,201	2,972		11,689		11,689		14,661				142	08/20/2036	2.B FE
130911-XH-8	CALIFORNIA STATEWIDE CMNTYS DE SENIORMUN		06/01/2023	CALL 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				51,590	06/01/2024	1.E FE
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		204	204	211	211		(7)		(7)		204				6	03/01/2032	1.A
31283H-UA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		238	238	246	246		(8)		(8)		238				6	12/01/2032	1.A
31283H-XH-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		104	104	108	108		(4)		(4)		104				3	06/01/2033	1.A
31283H-Y5-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		06/01/2023	PAYDOWN		1,946	1,946	2,049	2,033		(88)		(88)		1,946				53	12/01/2033	1.A
31288F-6X-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C77		06/01/2023	PAYDOWN		14	14	14	14						14					03/01/2033	1.A
3128JR-LE-4	FEDERALHOMELOANMORTGAGECOR POOL# 847525		06/01/2023	PAYDOWN		27,479	27,479	29,399	28,908		(1,429)		(1,429)		27,479				494	04/01/2034	1.A
3128KR-WQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A61		06/01/2023	PAYDOWN		856	856	903	925		(69)		(69)		856				19	10/01/2036	1.A
3128L0-YL-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A68		06/01/2023	PAYDOWN		38	38	39	40		(2)		(2)		38				1	11/01/2037	1.A
3128M5-LF-5	FEDERAL HOME LOAN MORTGAGE COR POOL#G036		06/01/2023	PAYDOWN		1,229	1,229	1,341	1,426		(197)		(197)		1,229				33	12/01/2037	1.A
3128M7-BX-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		06/01/2023	PAYDOWN		303	303	319	332		(28)		(28)		303				8	12/01/2038	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		06/01/2023	PAYDOWN		38	38	39	39						38				1	03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		06/01/2023	PAYDOWN		4,964	4,964	4,893	4,911		53		53		4,964				101	12/01/2033	1.A
31292H-SQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		06/01/2023	PAYDOWN		299	299	309	309		(10)		(10)		299				7	11/01/2032	1.A
31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A10		06/01/2023	PAYDOWN		3,457	3,457	3,483	3,478		(21)		(21)		3,457				79	06/01/2033	1.A
31296M-2N-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A13		06/01/2023	PAYDOWN		5,401	5,401	5,671	5,643		(242)		(242)		5,401				123	09/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		06/01/2023	PAYDOWN		3,286	3,286	3,309	3,305		(19)		(19)		3,286				75	10/01/2033	1.A
31296S-AC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A17		06/01/2023	PAYDOWN		97	97	100	100		(3)		(3)		97				2	01/01/2034	1.A
31296U-EU-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A19		06/01/2023	PAYDOWN		160	160	165	166		(7)		(7)		160				4	03/01/2034	1.A
31297A-3S-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		06/01/2023	PAYDOWN		35,827	35,827	34,288	34,839		988		988		35,827				614	06/01/2034	1.A
31297A-3T-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		06/01/2023	PAYDOWN		6,541	6,541	6,260	6,336		205		205		6,541				135	06/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31297A-5J-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		06/01/2023	PAYDOWN		49,598	49,598	47,467	48,254		1,344		1,344		49,598				1,191	06/01/2034	1.A
31297A-5K-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		06/01/2023	PAYDOWN		5,862	5,862	5,611	5,698		165		165		5,862				123	06/01/2034	1.A
31297B-AM-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		06/01/2023	PAYDOWN		3,194	3,194	3,057	3,106		88		88		3,194				65	06/01/2034	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		06/01/2023	PAYDOWN		94	94	93	93						94				3	01/01/2031	1.A
3132WP-LD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q49		06/01/2023	PAYDOWN		15,214	15,214	15,059	14,985		229		229		15,214				260	07/01/2047	1.A
3132XX-MY-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		06/01/2023	PAYDOWN		4,770	4,770	4,720	4,694		77		77		4,770				69	03/01/2048	1.A
3132Y1-UJ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57		06/01/2023	PAYDOWN		97,174	97,174	100,848	103,768		(6,594)		(6,594)		97,174				2,140	08/01/2048	1.A
3133TH-A5-6	FREDDIE MAC FHLMC_2104 AGENCYCMO2104 6		06/01/2023	PAYDOWN		37,880	37,880	38,682	38,435		(556)		(556)		37,880				937	12/15/2028	1.A
31359S-J3-5	FANNIE MAE FNMA_01-19 AGENCYCMO01-19 6		06/01/2023	PAYDOWN		5,003	5,003	5,249	5,133		(130)		(130)		5,003				133	05/25/2031	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0		06/01/2023	PAYDOWN		3,848	3,848	3,894	3,876		(28)		(28)		3,848				114	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
31371J-L4-4	FEDERALNATIONALMORTGAGEASSO POOL# 253347		06/01/2023	PAYDOWN		90	90	93	97		(7)		(7)		90				3	06/01/2030	1.A
31371J-XA-7	FEDERALNATIONALMORTGAGEASSO POOL#253673		06/01/2023	PAYDOWN		131	131	134	137		(6)		(6)		131				4	03/01/2031	1.A
31371K-HY-0	FEDERALNATIONALMORTGAGEASSO POOL# 254147		06/01/2023	PAYDOWN		362	362	359	358		4		4		362				10	01/01/2032	1.A
31371L-CD-9	FEDERALNATIONALMORTGAGEASSO POOL# 254868		06/01/2023	PAYDOWN		128	128	132	132		(4)		(4)		128				3	09/01/2033	1.A
31371L-DH-9	FEDERALNATIONALMORTGAGEASSO POOL# 254904		06/01/2023	PAYDOWN		2,379	2,379	2,395	2,394		(14)		(14)		2,379				55	10/01/2033	1.A
3137F7-2J-3	FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBS00		06/01/2023	PAYDOWN				3,455	3,004		(3,004)		(3,004)						184	10/25/2055	1.A
3137FV-NQ-1	FHLMCMULTIFAMILYSTRUCTUREDP SUBCMBS01-2		06/01/2023	PAYDOWN				181,209	146,345		(146,345)		(146,345)						13,183	09/25/2035	1.A
31382S-GP-0	FEDERALNATIONALMORTGAGEASSO POOL# 490806		06/01/2023	PAYDOWN		631	631	653	675		(45)		(45)		631				17	04/01/2029	1.A
31383P-2X-3	FEDERALNATIONALMORTGAGEASSO POOL#509390		06/01/2023	PAYDOWN		556	556	563	561		(5)		(5)		556				17	09/01/2029	1.A
31383R-FV-9	FEDERALNATIONALMORTGAGEASSO POOL# 510580		06/01/2023	PAYDOWN		157	157	154	154		3		3		157				4	08/01/2029	1.A
31385J-GG-7	FEDERALNATIONALMORTGAGEASSO POOL#545699		06/01/2023	PAYDOWN		449	449	465	483		(34)		(34)		449				12	06/01/2032	1.A
31386E-C4-8	FEDERALNATIONALMORTGAGEASSO POOL# 560891		06/01/2023	PAYDOWN		7,512	7,512	7,728	7,780		(268)		(268)		7,512				242	04/01/2031	1.A
31386H-MR-9	FEDERALNATIONALMORTGAGEASSO POOL# 563868		06/01/2023	PAYDOWN		11	11	12	12						11					01/01/2031	1.A
31386M-ZB-9	FEDERALNATIONALMORTGAGEASSO POOL#567838		06/01/2023	PAYDOWN		736	736	749	751		(14)		(14)		736				20	10/01/2030	1.A
31386P-UJ-0	FEDERALNATIONALMORTGAGEASSO POOL# 569485		06/01/2023	PAYDOWN		50	50	51	52		(2)		(2)		50				2	01/01/2031	1.A
31386R-KK-4	FEDERALNATIONALMORTGAGEASSO POOL#570998		06/01/2023	PAYDOWN		3,224	3,224	3,294	3,360		(137)		(137)		3,224				84	02/01/2031	1.A
31389C-Q8-5	FEDERALNATIONALMORTGAGEASSO POOL#621579		06/01/2023	PAYDOWN		40	40	40	41		(1)		(1)		40				1	12/01/2031	1.A
3138W5-KA-5	FEDERALNATIONALMORTGAGEASSO POOL# AR7488		06/01/2023	PAYDOWN		531	531	533	533		(1)		(1)		531				6	03/01/2043	1.A
3138W6-GB-6	FEDERALNATIONALMORTGAGEASSO POOL# AR8293		06/01/2023	PAYDOWN		559	559	561	561		(2)		(2)		559				7	05/01/2043	1.A
3138WM-XK-2	FEDERALNATIONALMORTGAGEASSO POOL# AT0681		06/01/2023	PAYDOWN		890	890	892	892		(2)		(2)		890				11	03/01/2043	1.A
3138WP-G2-4	FEDERALNATIONALMORTGAGEASSO POOL# AT2016		06/01/2023	PAYDOWN		2,046	2,046	2,051	2,052		(6)		(6)		2,046				26	04/01/2043	1.A
3138WQ-A2-8	FEDERALNATIONALMORTGAGEASSO POOL# AT2724		06/01/2023	PAYDOWN		306	306	307	307		(1)		(1)		306				4	05/01/2043	1.A
3138WQ-AY-8	FEDERALNATIONALMORTGAGEASSO POOL#AT2722		06/01/2023	PAYDOWN		880	880	882	882		(2)		(2)		880				11	05/01/2043	1.A
3138WT-RV-0	FEDERALNATIONALMORTGAGEASSO POOL# AT5899		06/01/2023	PAYDOWN		409	409	409	410		(1)		(1)		409				5	06/01/2043	1.A
3138WT-US-3	FEDERALNATIONALMORTGAGEASSO POOL# AT5992		06/01/2023	PAYDOWN		690	690	691	692		(2)		(2)		690				8	04/01/2043	1.A
3138X2-RR-7	FEDERALNATIONALMORTGAGEASSO POOL# AU3195		06/01/2023	PAYDOWN		818	818	820	820		(2)		(2)		818				9	08/01/2043	1.A
3138X2-YC-2	FEDERALNATIONALMORTGAGEASSO POOL# AU3406		06/01/2023	PAYDOWN		297	297	298	298		(1)		(1)		297				4	07/01/2043	1.A
31390K-CM-8	FEDERALNATIONALMORTGAGEASSO POOL# 648176		06/01/2023	PAYDOWN		117	117	120	117						117				3	06/01/2032	1.A
31390K-WQ-7	FEDERALNATIONALMORTGAGEASSO POOL# 648755		06/01/2023	PAYDOWN		1,357	1,357	1,405	1,431		(74)		(74)		1,357				38	08/01/2032	1.A
31390P-GK-7	FEDERALNATIONALMORTGAGEASSO POOL#651902		06/01/2023	PAYDOWN		1,641	1,641	1,716	1,779		(138)		(138)		1,641				39	08/01/2032	1.A
31391U-J2-2	FEDERALNATIONALMORTGAGEASSO POOL# 677181		06/01/2023	PAYDOWN		117	117	123	126		(8)		(8)		117				3	01/01/2033	1.A
31391W-5H-0	FEDERALNATIONALMORTGAGEASSO POOL# 679548		06/01/2023	PAYDOWN		1,236	1,236	1,273	1,279		(43)		(43)		1,236				26	04/01/2033	1.A
31392C-KP-8	FANNIE MAE FNMA_02-15 AGENCYCMO02-15 5		06/25/2023	PAYDOWN		4,966	4,966	5,005	4,966						4,966				117	04/25/2032	1.A
31392F-P9-2	FANNIE MAE FNMA_02-82 AGENCYCMO02-82 5		06/25/2023	PAYDOWN		3,195	3,195	3,196	3,195						3,195				66	12/25/2032	1.A
31394A-E2-8	FNMA SENIORAGENCYCMO04-69C 6.500% 05/2		06/01/2023	PAYDOWN		8,653	8,653	9,029	8,807		(153)		(153)		8,653				231	05/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396X-QJ-6	FANNIE MAE FNMA_07-89 AGENCYCMO07-89 5		06/25/2023	PAYDOWN		11,117	11,117	11,056	11,075		42		42		11,117				237	09/25/2037	1.A
31397L-TB-5	FNMA SENIORAGENCYCMO08-49C 5.000% 04/2		06/01/2023	PAYDOWN		8,540	8,540	8,958	8,995		(455)		(455)		8,540				167	04/25/2038	1.A
31400J-PF-0	FEDERALNATIONALMORTGAGEASSO POOL# 689022		06/01/2023	PAYDOWN		68	68	70	71		(3)		(3)		68				1	05/01/2033	1.A
31400J-SJ-9	FEDERALNATIONALMORTGAGEASSO POOL#689121		06/01/2023	PAYDOWN		133	133	137	137		(5)		(5)		133				3	02/01/2033	1.A
31400Q-TN-3	FEDERALNATIONALMORTGAGEASSO POOL#694557		06/01/2023	PAYDOWN		317	317	319	319		(2)		(2)		317				7	04/01/2033	1.A
31400R-NT-4	FEDERALNATIONALMORTGAGEASSO POOL# 695302		06/01/2023	PAYDOWN		600	600	637	676		(77)		(77)		600				18	02/01/2033	1.A
31400T-B2-2	FEDERALNATIONALMORTGAGEASSO POOL# 696757		06/01/2023	PAYDOWN		29	29	29	29						29				1	05/01/2033	1.A
31401B-NS-0	FEDERALNATIONALMORTGAGEASSO POOL# 703401		06/01/2023	PAYDOWN		556	556	560	560		(4)		(4)		556				13	04/01/2033	1.A
31401N-4U-0	FEDERALNATIONALMORTGAGEASSO POOL# 713735		06/01/2023	PAYDOWN		2,288	2,288	2,375	2,416		(127)		(127)		2,288				49	09/01/2033	1.A
31402C-PL-0	FEDERALNATIONALMORTGAGEASSO POOL#725027		06/01/2023	PAYDOWN		700	700	721	725		(24)		(24)		700				15	11/01/2033	1.A
31402C-U6-7	FEDERALNATIONALMORTGAGEASSO POOL#725205		06/01/2023	PAYDOWN		192	192	198	199		(7)		(7)		192				4	03/01/2034	1.A
31402E-AQ-1	FEDERALNATIONALMORTGAGEASSO POOL# 726415		06/01/2023	PAYDOWN		200	200	206	208		(9)		(9)		200				4	07/01/2033	1.A
31402K-CE-2	FEDERALNATIONALMORTGAGEASSO POOL#730969		06/01/2023	PAYDOWN		75	75	77	78		(2)		(2)		75				2	08/01/2033	1.A
31402R-UN-7	FEDERALNATIONALMORTGAGEASSO POOL# 735989		06/01/2023	PAYDOWN		549	549	573	582		(32)		(32)		549				12	02/01/2035	1.A
31403F-JW-5	FEDERALNATIONALMORTGAGEASSO POOL# 747377		06/01/2023	PAYDOWN		9,706	9,706	9,785	9,757		(50)		(50)		9,706				200	10/01/2033	1.A
31404M-6Q-6	FEDERALNATIONALMORTGAGEASSO POOL# 773179		06/01/2023	PAYDOWN		62	62	60	61		1		1		62				2	06/01/2034	1.A
31405A-TY-9	FEDERALNATIONALMORTGAGEASSO POOL# 783667		06/01/2023	PAYDOWN		1,341	1,341	1,315	1,319		23		23		1,341				31	06/01/2034	1.A
31408E-G5-5	FEDERALNATIONALMORTGAGEASSO POOL# 849020		06/01/2023	PAYDOWN		469	469	454	450		19		19		469				11	01/01/2036	1.A
3140KC-WV-0	FEDERALNATIONALMORTGAGEASSO POOL# BP5159		06/01/2023	PAYDOWN		19,714	19,714	20,557	20,670		(957)		(957)		19,714				206	04/01/2050	1.A
3140KT-TW-5	FEDERALNATIONALMORTGAGEASSO POOL# BQ7764		06/01/2023	PAYDOWN		8,112	8,112	7,943	7,955		157		157		8,112				51	03/01/2051	1.A
3140KT-TY-1	FEDERALNATIONALMORTGAGEASSO POOL# BQ7766		06/01/2023	PAYDOWN		8,177	8,177	8,234	8,231		(54)		(54)		8,177				71	03/01/2051	1.A
3140KT-XT-7	FEDERALNATIONALMORTGAGEASSO POOL#BQ7889		06/01/2023	PAYDOWN		17,300	17,300	17,854	17,789		(489)		(489)		17,300				144	11/01/2050	1.A
3140L3-QQ-7	FEDERALNATIONALMORTGAGEASSO POOL# BR4962		06/01/2023	PAYDOWN		10,113	10,113	10,480	10,446		(333)		(333)		10,113				84	02/01/2051	1.A
3140X4-7L-4	FEDERALNATIONALMORTGAGEASSO POOL#FM1798		06/01/2023	PAYDOWN		11,678	11,678	12,645	13,348		(1,670)		(1,670)		11,678				170	09/01/2049	1.A
3140X9-SL-0	FEDERALNATIONALMORTGAGEASSO POOL# FM5922		06/01/2023	PAYDOWN		7,608	7,608	8,140	8,312		(704)		(704)		7,608				110	01/01/2050	1.A
31410F-Z9-9	FEDERALNATIONALMORTGAGEASSO POOL#888268		06/01/2023	PAYDOWN		5,973	5,973	6,590	7,122		(1,150)		(1,150)		5,973				150	03/01/2037	1.A
31410G-NB-5	FEDERALNATIONALMORTGAGEASSO POOL# 888786		06/01/2023	PAYDOWN		1,993	1,993	1,992	1,992		1		1		1,993				52	10/01/2037	1.A
31412N-SL-1	FEDERALNATIONALMORTGAGEASSO POOL#930323		06/01/2023	PAYDOWN		230	230	242	253		(23)		(23)		230				6	12/01/2038	1.A
31413U-TQ-2	FEDERALNATIONALMORTGAGEASSO POOL#956059		06/01/2023	PAYDOWN		81	81	86	87		(6)		(6)		81				2	12/01/2037	1.A
31416B-VH-8	FEDERALNATIONALMORTGAGEASSO POOL# 995316		06/01/2023	PAYDOWN		700	700	721	730		(29)		(29)		700				15	12/01/2034	1.A
31417E-ZA-2	FEDERALNATIONALMORTGAGEASSO POOL#AB7936		06/01/2023	PAYDOWN		315	315	316	316		(1)		(1)		315				4	02/01/2043	1.A
31417F-VB-1	FEDERALNATIONALMORTGAGEASSO POOL# AB8709		06/01/2023	PAYDOWN		5,468	5,468	5,602	5,598		(130)		(130)		5,468				68	03/01/2043	1.A
31417G-TQ-9	FEDERALNATIONALMORTGAGEASSO POOL# AB9558		06/01/2023	PAYDOWN		322	322	323	323		(1)		(1)		322				4	06/01/2043	1.A
31418M-A2-8	FEDERALNATIONALMORTGAGEASSO POOL# AD0024		06/01/2023	PAYDOWN		962	962	1,003	1,020		(57)		(57)		962				21	08/01/2037	1.A
31418M-VX-7	FEDERALNATIONALMORTGAGEASSO POOL# AD0629		06/01/2023	PAYDOWN		7	7	7	7						7					02/01/2024	1.A
31418T-XF-9	FEDERALNATIONALMORTGAGEASSO POOL#AD6077		06/01/2023	PAYDOWN		133	133	139	135		(3)		(3)		133				2	05/01/2025	1.A
31418U-2M-5	FEDERALNATIONALMORTGAGEASSO POOL#AD7079		06/01/2023	PAYDOWN		825	825	864	840		(14)		(14)		825				16	06/01/2025	1.A
31419A-BJ-5	FEDERALNATIONALMORTGAGEASSO POOL#AE0040		06/01/2023	PAYDOWN		17,455	17,455	18,672	17,840		(384)		(384)		17,455				358	06/01/2025	1.A
31419A-HL-4	FEDERALNATIONALMORTGAGEASSO POOL#AE0234		06/01/2023	PAYDOWN		505	505	529	513		(8)		(8)		505				9	08/01/2025	1.A
38122N-B7-6	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B		06/01/2023	CALL 100.0000		1,125,000	1,125,000	1,125,000	1,133,129		(8,129)		(8,129)		1,125,000				16,875	06/01/2046	1.D FE
45200F-CE-7	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R		04/03/2023	CALL 112.6062		9,819,261	8,720,000	8,720,000	8,720,000						8,720,000				1,513,410	07/01/2033	1.C FE
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	CALL 100.0000		4,000	4,000	4,579	4,560		(20)		(20)		4,540		(540)	(540)	133	04/01/2057	1.F FE
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	REDEMPTION 100.0000																04/01/2057	1.F FE
93978T-S6-7	WASHINGTON STATE HOUSING FINAN MUNIBNDRE		06/30/2023	REDEMPTION 0.0000			164,742	10,433	9,398		(9,398)		(9,398)						498	12/20/2035	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
74526Q-PQ-9	PUERTO RICO ELECTRIC POWER AUT SENIOR MU	C	06/01/2023	BANK OF AMERICA		9,450	10,000	10,300	9,960	326	(10)		316		10,277		(827)	(827)	487	07/01/2032	6. FE
74526Q-PS-5	PUERTO RICO ELECTRIC POWER AUT SENIOR MU	C	06/01/2023	BANK OF AMERICA		28,350	30,000	30,900	29,862	1,007	(23)		984		30,845		(2,495)	(2,495)	1,461	07/01/2034	6. FE
74526Q-VV-1	PUERTO RICO ELECTRIC POWER AUT SENIOR MU	C	06/01/2023	BANK OF AMERICA		292,500	300,000	345,501	311,978		(3,376)		(3,376)		308,602		(16,102)	(16,102)	14,613	07/01/2024	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,558,256	12,694,177	12,711,273	12,651,984	1,333	(174,350)		(173,017)		12,478,959		(19,964)	(19,964)	1,622,886	XXX	XXX
004421-MG-5	ACE_04-HE2 ABS05-HE2 6.158% 04/25/35		06/26/2023	PAYDOWN		29,150	29,150	24,914	27,995		1,154		1,154		29,150				406	04/25/2035	1.A FM
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES ABS04-R3		06/26/2023	PAYDOWN		15,130	15,130	14,487	14,960		169		169		15,130				248	05/25/2034	1.A FM
03464J-AC-5	AOMT_21-7 WHOLECMO21-7144A 2.337% 10/2		06/01/2023	PAYDOWN		180,650	180,650	180,648	180,648		1		1		180,650				1,784	10/25/2066	1.F FE
05552U-AC-8	BINOM_21-INV1 WHOLECMO21-INV1144A 2.62		06/01/2023	PAYDOWN		157,279	157,279	157,277	157,278						157,279				1,428	06/25/2056	1.F FE
059497-BW-6	BANC OF AMERICA COMMERCIAL MOR SENIORSEN		04/01/2023	PAYDOWN				251											9	01/15/2049	6. FE
06744U-AD-3	BARC_21-NQM1-M1 SENIORWHOLECMO21-1144A		06/01/2023	PAYDOWN		151,466	151,466	151,463	151,464		2		2		151,466				1,432	09/25/2051	1.F FE
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		06/01/2023	PAYDOWN				31											4	06/11/2041	6. FE
07383F-YN-2	BEAR STERNS COMM MOR SEC SENIORCMBS04-PW		06/01/2023	PAYDOWN																02/11/2041	6. Z*
07388N-AX-4	BSCMS_06-T24 SENIORCMBS06-T24144A 0.83		06/01/2023	PAYDOWN				399	1	886	(886)								77	10/12/2041	6. FE
12489W-MZ-4	CBASS SUBABS05-CB5 5.750% 08/25/35		06/26/2023	PAYDOWN		20,468	20,468	18,338	20,023		445		445		20,468				276	08/25/2035	1.A FM
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		06/15/2023	PAYDOWN		5,813	5,813	5,812	5,813		1		1		5,813				74	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		06/15/2023	PAYDOWN		944	944	944	944						944				13	02/15/2050	1.E FE
12515B-AF-5	CD_19-CD8 SENIORCMBS19-CD8 1.543% 08/1		06/01/2023	PAYDOWN				5,161	3,396		(3,396)		(3,396)						268	08/15/2057	1.A FE
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.65		06/01/2023	PAYDOWN				5,680	2,255		(2,255)		(2,255)						282	12/10/2054	1.A FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIORCMB		06/01/2023	PAYDOWN				2,946	202		(202)		(202)						153	03/10/2047	1.A FE
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.831%		06/01/2023	PAYDOWN				5,835	1,066		(1,066)		(1,066)						356	08/25/2048	1.A FE
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		06/10/2023	REDEMPTION 100.0000		62,746	62,746	84,131	74,812		(12,067)		(12,067)		62,746				2,186	07/10/2031	2.B FE
12665U-AA-2	CVS HEALTH CORP SECURED CORP_BND 144A		06/12/2023	REDEMPTION 100.0000		70,050	70,050	70,160	70,050						70,050				1,374	01/10/2036	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
14315P-AE-5	CARMAX AUTO OWNER TRUST CARMX SENIOR ABS		06/15/2023	PAYDOWN		50,486	50,486	50,480	50,484		2		2		50,486				565	04/15/2025	1.A FE
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO		04/01/2023	DIRECT		996,790	1,000,000	1,035,520	1,003,573		(2,860)		(2,860)		1,000,712		(3,922)	(3,922)	11,642	05/01/2023	1.G FE
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO		05/01/2023	MATURITY		500,000	500,000	517,760	501,786		(1,786)		(1,786)		500,000				2,750	05/01/2023	1.G FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.080% 07/25/35		06/26/2023	PAYDOWN		65,268	65,268	60,700	64,472		796		796		65,268				927	07/25/2035	1.A FM
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		06/01/2023	PAYDOWN				162,607	54,248		(54,248)		(54,248)						10,161	08/12/2049	1.A FE
24381J-AB-3	DRMT_21-4 WHOLECMO21-4144A 2.085% 11/2		06/01/2023	PAYDOWN		210,727	210,727	210,725	210,726		1		1		210,727				1,915	11/26/2066	1.C FE
24381J-AC-1	DRMT_21-4 WHOLECMO21-4144A 2.239% 11/2		06/01/2023	PAYDOWN		292,500	292,500	292,497	292,498		2		2		292,500				2,854	11/26/2066	1.F FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		06/20/2023	PAYDOWN		25,950	25,950	25,950	25,950		1		1		25,950				414	09/20/2055	1.A FE
31659T-DV-4	FMIC ABS05-2 5.885% 12/25/35		06/26/2023	PAYDOWN		5,136	5,136	3,892	4,843		294		294		5,136				66	12/25/2035	1.A FM
32027N-LA-7	FFML ABS04-F7 6.008% 09/25/34		06/26/2023	PAYDOWN		18,285	18,285	16,838	17,995		290		290		18,285				308	09/25/2034	1.A FM
33853H-BD-2	FSMT_21-13IN WHOLECMO21-13IN144A 3.365		06/01/2023	PAYDOWN		17,552	17,552	17,315	17,326		226		226		17,552				232	12/25/2051	3.A
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN SENIORABS2		06/15/2023	PAYDOWN		351,261	351,261	351,252	351,253		8		8		351,261				3,181	01/15/2042	1.D FE
362341-GM-5	GSR MORTGAGE LOAN TRUST GSR_05 SUBABS05-		06/26/2023	PAYDOWN		54,433	54,433	42,866	52,756		1,678		1,678		54,433				822	08/25/2035	1.A FM
36253B-AW-3	GS MORTGAGE SECURITIES TRUST G SENIORSEN		06/01/2023	PAYDOWN				3,044	195		(195)		(195)						162	06/10/2047	1.A FE
36263U-AQ-2	GSMS_21-GSA3 SUB_CMBS _21-GSA3 144A 1.		06/01/2023	PAYDOWN				5,914	5,290		(5,290)		(5,290)						314	12/15/2054	1.A FE
38218D-AA-7	GOODGREEN TRUST GOODG_19-1A ABS19-1A144A		06/15/2023	PAYDOWN		71,079	71,079	71,057	71,058		21		21		71,079				1,393	10/15/2054	1.C FE
38381D-ET-3	GNMA_21-88 SENIORCMBS21-88 0.787% 04/1		06/01/2023	PAYDOWN				27,206	22,356		(22,356)		(22,356)						1,062	04/16/2063	1.A FE
42770A-AA-5	HERO_21-1A ABS21-1A144A 2.240% 09/20/5		06/20/2023	PAYDOWN		97,381	97,249	97,292	97,291		90		90		97,381				1,117	09/20/2051	1.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		06/20/2023	PAYDOWN		6,694	6,694	6,836	6,848		(154)		(154)		6,694				138	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		7,222	7,222	7,222	7,222						7,222				92	01/17/2041	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
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
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		06/01/2023	PAYDOWN		386,385	386,385	390,249	387,804		(1,419)		(1,419)		386,385				4,944	08/15/2049	1.A
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		06/01/2023	PAYDOWN				225											19	08/12/2037	6. FE
46625Y-NP-4	JP MORGAN CHASE COMMERCIAL MOR SENIORSEN		06/01/2023	PAYDOWN																07/15/2042	6. FE
46640N-AE-8	JPMBB COMMERCIAL MORTGAGE SECU LCFSENIOR		06/01/2023	PAYDOWN		3,656,061	3,656,061	3,658,203	3,657,251		(1,190)		(1,190)		3,656,061				75,516	11/15/2045	1.A
52607B-AA-1	LBZZ_21-1A ABS21-1A144A 1.460% 06/15/2		06/15/2023	PAYDOWN		117,626	117,626	117,616	117,618		8		8		117,626				708	06/15/2026	1.E FE
55312Y-BD-3	MERRILL LYNCH/COUNTRYWIDE COMM SENIORSEN		06/01/2023	PAYDOWN				1												08/12/2048	6. FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	TAXABLE EXCHANGE		9,492,133	11,944,000	12,003,099	12,002,412		(328)		(328)		12,002,084		(2,509,950)	(2,509,950)	385,481	03/15/2052	2.C FE
58013M-FS-8	MCDONALDS CORPORATION SENIORCORPBND 4.		06/05/2023	DIRECT		1,792,368	1,800,000	1,792,008	1,792,206		280		280		1,792,486		(118)	(118)	61,640	09/09/2032	2.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		06/01/2023	PAYDOWN				14,149	5,071		(5,071)		(5,071)						770	11/15/2049	1.A FE
61763M-AE-0	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		05/01/2023	PAYDOWN		496,411	496,411	495,034	495,508		903		903		496,411				7,446	06/15/2047	1.A
61763M-AG-5	MSBAM_14-C16 SENIORCMBS14-C16 1.031% 0		06/01/2023	PAYDOWN				28,764	1,694		(1,694)		(1,694)						1,386	01/25/2042	1.A FE
61766R-BA-3	MORGANSTANLEYBAMLTRUSTMSBA SENIORSENIORC		06/01/2023	PAYDOWN				17,319	6,110		(6,110)		(6,110)						932	11/15/2049	1.A FE
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		06/25/2023	PAYDOWN		1,979	1,979	1,843	1,906		73		73		1,979				41	02/25/2035	1.A FM
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		06/01/2023	PAYDOWN		17,423	17,423	17,286	17,309		114		114		17,423				276	11/25/2056	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
65246P-AD-3	NEWZ21-1 WHOLECMO21-1144A 6.538% 05/25		04/01/2023	PAYDOWN															10,314	05/25/2055	2.B FE
67108F-AN-6	OZLM FUNDING LTD OZLMF_13-4A SENIORABS13		04/24/2023	PAYDOWN		858,791	858,791	858,791	858,791						858,791				25,268	10/22/2030	1.A FE
67109U-AS-1	OZLM LTD OZLM_15-11A SENIORABS15-11A144A		05/01/2023	PAYDOWN		33,595	33,595	33,595	33,595						33,595				995	10/30/2030	1.A FE
67118A-AQ-8	OPGT_21-PORT SUBCMBS21-PORT144A 7.141%		04/15/2023	PAYDOWN		65,176	65,176	65,012	65,102		74		74		65,176				1,415	10/15/2036	1.A
67118A-AS-4	OPGT_21-PORT SUBCMBS21-PORT144A 7.591%		04/15/2023	PAYDOWN		97,657	97,657	97,415	97,547		110		110		97,657				2,268	10/15/2036	1.A
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		06/20/2023	PAYDOWN		66,583	66,583	67,131	67,111		(528)		(528)		66,583				1,033	09/20/2055	1.A FE
70069F-FL-6	PARK PLACE SECURITIES INC PPSI MEZZANINA		06/26/2023	PAYDOWN		37,250	37,250	37,133	37,223		26		26		37,250				550	01/25/2036	1.A FM
74332Y-AA-7	PROGRESS RESIDENTIAL MASTER TR SENIORSEN		04/01/2023	PAYDOWN		2,151	2,151	2,138	2,141		10		10		2,151				32	06/17/2039	1.A FE
75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORAT SENIORCOR		05/17/2023	SUNTRUST		7,610,576	7,560,000	7,546,543			41		41		7,546,585		63,992	63,992	92,558	02/27/2053	2.A FE
75975B-AA-6	RENEW_21-1 ABS21-1 2.060% 11/20/56		06/20/2023	PAYDOWN		34,736	34,736	34,731	34,542		194		194		34,736				125	11/20/2056	1.A FE
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		06/01/2023	PAYDOWN		89,429	89,429	89,429	89,429						89,429				775	12/25/2061	1.F FE
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		06/15/2023	PAYDOWN		110,185	110,185	113,314	111,888		(1,703)		(1,703)		110,185				1,356	06/15/2028	2.A PL
81745J-AA-6	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		06/01/2023	PAYDOWN		791	791	753	765		27		27		791				12	09/25/2043	1.A
81746N-CB-2	SEMT_16-3 WHOLECMO16-3144A 3.615% 11/2		06/01/2023	PAYDOWN		9,130	9,130	9,347	9,284		(154)		(154)		9,130				143	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.615% 11/2		06/01/2023	PAYDOWN		6,896	6,896	6,822	6,838		58		58		6,896				108	11/25/2046	1.A
85208N-AD-2	SPRINTSPECTRUMCOI/II/III/ SECURED CORP_B		06/20/2023	REDEMPTION 100.0000		212,938	212,938	213,354	213,085		(147)		(147)		212,938				5,044	03/20/2025	1.F FE
85208N-AE-0	SPRINTSPECTRUMCOI/II/III/ SPRINTSPECTRUM		06/20/2023	REDEMPTION 100.0000		262,650	262,650	262,754	262,711		(61)		(61)		262,650				6,766	09/20/2029	1.F FE
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		06/30/2023	REDEMPTION 100.0000		95,493	95,493	81,082	93,900		1,593		1,593		95,493				2,890	12/30/2023	2.B FE
88579Y-BG-5	3M CO SENIOR CORP_BND 3.375% 03/01/29		06/12/2023	DIRECT		1,926,620	2,110,000	2,109,262	2,109,517		42		42		2,109,558		(182,939)	(182,939)	55,981	03/01/2029	1.E FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS 7.927		06/06/2023	DIRECT		4,525,344	4,525,344	4,514,030	4,522,200		(280)		(280)		4,521,919		3,424	3,424	161,406	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS 7.927%		06/06/2023	DIRECT		4,383,236	4,383,236	4,372,278	4,379,829		(182)		(182)		4,379,647		3,589	3,589	156,008	06/09/2026	1.E PL
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST SUBCMBS18-		06/01/2023	PAYDOWN				6,515	3,672		(3,672)		(3,672)						348	12/15/2051	1.A FE
90932J-AA-0	UNITED AIRLINES 2019-2 PASS TH SECUREDCO		05/01/2023	REDEMPTION 100.0000		39,567	39,567	39,567	39,567						39,567				534	11/01/2033	1.F FE
90932L-AA-5	UNITED AIRLINES 2015-1 PASS TH SECURED C		06/01/2023	REDEMPTION 100.0000		9,066	9,066	9,066	9,066						9,066				156	06/01/2029	1.F FE
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSE		04/01/2023	PAYDOWN		97,710	97,710	95,023	97,654		56		56		97,710				1,001	06/15/2046	1.A
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		06/26/2023	PAYDOWN		3,836	3,836	3,376	3,452		385		385		3,836				55	12/25/2045	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2023	PAYDOWN				49,261	8,229		(8,229)		(8,229)						2,789	12/15/2047	1.A FE
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		06/01/2023	PAYDOWN				12,190	4,023		(4,023)		(4,023)						648	08/15/2049	1.A FE
95000J-AU-2	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		04/01/2023	PAYDOWN		150,344	150,344	151,844	150,957		(613)		(613)		150,344				1,691	12/15/2059	1.A
95002K-BJ-1	WFMBS_20-1 WHOLECMO20-1144A 3.372% 12/		06/01/2023	PAYDOWN		31,238	31,238	32,213	31,921		(683)		(683)		31,238				439	12/27/2049	1.A
96042P-AE-2	WESTLAKE AUTOMOBILE RECEIVABLE SUBABS20-		06/15/2023	PAYDOWN		658,826	658,826	658,727	658,814		12		12		658,826				5,455	07/15/2025	1.A FE
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	TAXABLE EXCHANGE		10,564,503	13,343,000	13,477,018	13,476,217		(380)		(380)		13,475,837		(2,911,334)	(2,911,334)	451,574	03/15/2062	2.C FE
BHM0KL-DQ-8	FR-ENCLAVE SPV LP SENIOR CORP_BND 5.19		04/07/2023	REDEMPTION 100.0000		48,269	48,269	48,269	48,269						48,269				1,253	09/30/2033	2.B
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		06/30/2023	REDEMPTION 100.0000		75,000	75,000	75,000	75,000						75,000				1,219	09/30/2024	1.F
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		06/15/2023	REDEMPTION 100.0000		14,653	14,653	14,653	14,653						14,653				586	12/15/2025	1.C FE
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
BHM1KD-XX-7	SOLGEN LLC SENIOR CORP_BND 3.930% 09/3		06/30/2023	REDEMPTION 100.0000		190,688	190,688	190,688	190,688						190,688				3,747	09/30/2036	2.C PL
BHM1N0-TA-7	UNITED BOTTLING MANAGEMENT CO SENIOR COR		05/18/2023	SEAFIRST		1,938,420	2,000,000	2,000,000	2,000,000						2,000,000		(61,580)	(61,580)	34,137	12/21/2026	2.A PL
BHM1T0-2R-3	ALASKA VENTURES LLC SENIORCORPBND 4.67		06/30/2023	REDEMPTION 100.0000		159,722	159,722	159,722	159,722						159,722				3,730	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
BHM1VK-49-4	CORPUS CHRISTI TUG SERVICES LL SENIOR CO		06/30/2023	REDEMPTION 100.0000		179,671	179,671	179,671	179,671						179,671				5,749	09/30/2030	3.B PL
BHM1XJ-J6-5	AIR CARGO LOGISTICS FT WORTH T SENIOR CO		06/10/2023	REDEMPTION 100.0000		34,644	34,644	34,644	34,644						34,644				649	11/10/2039	1.E
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		04/20/2023	PAYDOWN		891,418	891,418	889,190	889,597		1,821		1,821		891,418				11,886	02/10/2030	1.G PL
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM SECURED C	A	04/10/2023	REDEMPTION 100.0000		218,859	218,859	220,847	220,334		(1,475)		(1,475)		218,859				7,947	04/10/2032	1.C FE
28622P-AA-1	AWPT_17-6A SENIORABS17-6A144A 6.540% 0	D	04/17/2023	PAYDOWN		168,220	168,220	168,220	168,220						168,220				4,858	07/15/2029	1.A FE
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO	D	05/10/2023	MATURITY		1,850,000	1,850,000	1,841,332	1,849,394		606		606		1,850,000				26,594	05/10/2023	2.A FE
34964M-AA-2	FORTI_21-1A ABS21-1A144A 1.970% 03/20/	D	06/20/2023	PAYDOWN		43,511	64,172	64,169	64,169		(20,658)		(20,658)		43,511				838	03/20/2057	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS_ABS _18-	D	06/15/2023	PAYDOWN		95,265	95,265	96,766	96,725		(1,460)		(1,460)		95,265				1,163	10/15/2053	1.A FE
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROU SENIORCOR	D	04/01/2023	DIRECT		1,059,552	1,225,000	1,195,931	1,202,065		1,120		1,120		1,203,185		(143,634)	(143,634)	8,158	09/17/2026	1.G FE
98887V-AA-1	ZAIS7_17-2A SENIORABS17-2A144A 6.550%	D	04/17/2023	PAYDOWN		704,095	704,095	704,095	704,095						704,095				20,368	04/15/2030	1.A FE
BHM0M6-49-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	06/30/2023	REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				5,706	03/31/2035	2.C FE
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	06/15/2023	REDEMPTION 100.0000		211,140	211,140	210,123	211,140						211,140				5,806	09/15/2027	3.C FE
BHM1JP-0C-4	MEGGITT PLC SENIOR CORP_BND 3.310% 07/	D	06/23/2023	CALL 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,905	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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,618,337	67,239,904	67,744,383	59,971,322	886	(157,941)		(157,055)		67,360,808		(5,742,472)	(5,742,472)	1,775,785	XXX	XXX
BHM273-D7-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		04/17/2023	REDEMPTION 100.0000		357,587	357,587	357,587	357,587						357,587				6,415	03/10/2026	1.F PL
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		04/17/2023	REDEMPTION 100.0000		1,472,312	1,472,312	1,472,312	1,472,312						1,472,312				26,412	03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		06/30/2023	REDEMPTION 100.0000		2,216,966	2,216,966	2,216,966	2,216,966						2,216,966				72,321	09/20/2026	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BHM2DA-SJ-6	STRATEGIC PARTNERS TOUCHDOWN H SECURED T		04/14/2023	REDEMPTION 100.0000		3,140,674	3,140,674	3,132,822	3,134,357		6,317		6,317		3,140,674				59,383	10/28/2026	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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,139,824	8,139,824	8,131,020	8,132,702		7,122		7,122		8,139,824				184,282	XXX	XXX
2509999997. Total - Bonds - Part 4						89,659,028	94,465,378	94,969,583	87,153,740	2,219	(332,450)		(330,231)		94,370,039		(5,810,273)	(5,810,273)	3,807,784	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						89,659,028	94,465,378	94,969,583	87,153,740	2,219	(332,450)		(330,231)		94,370,039		(5,810,273)	(5,810,273)	3,807,784	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
09661L-30-2	BNY Mellon S&P 500 Index Fund		06/30/2023	DIRECT WITH ISSUER	0.123	6															
552981-46-6	MFS Total Return R3 Fund		06/30/2023	DIRECT WITH ISSUER	61.311	1,140		919	919						919		221	221			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,146	XXX	919	919						919		221	221		XXX	XXX
5989999997. Total - Common Stocks - Part 4						1,146	XXX	919	919						919		221	221		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						1,146	XXX	919	919						919		221	221		XXX	XXX
5999999999. Total - Preferred and Common Stocks						1,146	XXX	919	919						919		221	221		XXX	XXX
6009999999 - Totals						89,660,174	XXX	94,970,502	87,154,659	2,219	(332,450)		(330,231)		94,370,958		(5,810,052)	(5,810,052)	3,807,784	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CALL OPTION JUN25 SPX C @ 4160 BHM25HD49	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/30/2025	21,600	89,856,000	4160	3,240,000			14,777,603		14,777,603	5,803,271						2
CALL OPTION SEP23 SPX C @ 4500 BHM2KNWK2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023	150,000	675,000,000	4500		4,878,000		13,054,083		13,054,083	8,176,083						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,240,000	4,878,000		27,831,686	XXX	27,831,686	13,979,354					XXX	XXX
PUT OPTION JUN25 SPX P @ 2700 BHM1VW8D5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	37,000	99,900,000	2700	17,677,029	169,594		1,582,019		1,582,019	(3,128,128)						2
PUT OPTION JUN25 SPX P @ 2700 BHM1VYJG2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	74,000	199,800,000	2700	34,815,075	334,017		3,164,085		3,164,085	(6,251,054)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1WBRG2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,476,686	158,077		1,736,636		1,736,636	(3,356,992)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1WCGQ0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,616,995	159,424		1,736,624		1,736,624	(3,358,347)						2
PUT OPTION JUN25 RTY P @ 1670 BHM1WFFP6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/01/2018	06/20/2025	60,000	100,200,000	1670	16,225,727	155,671		5,071,531		5,071,531	(5,609,408)						2
PUT OPTION JUN25 MXEA P @ 1990 BHM1WK0K2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025	50,000	99,500,000	1990	15,324,299	147,021		5,244,562		5,244,562	(5,832,449)						2
PUT OPTION JUN25 MXEA P @ 1990 BHM1WK0Y2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/20/2025	50,000	99,500,000	1990	16,328,941	156,660		5,244,474		5,244,474	(5,842,148)						2
PUT OPTION JUN28 SPX P @ 2800 BHM1WN497	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	35,700	99,960,000	2800	18,956,700			4,952,371		4,952,371	(3,367,693)						2
PUT OPTION JUN25 SPX P @ 2900 BHM1WTU87	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/20/2025	34,500	100,050,000	2900	15,487,481			1,906,841		1,906,841	(3,453,671)						2
PUT OPTION JUN25 SPX P @ 2900 BHM1WYC94	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	34,500	100,050,000	2900	16,389,337	157,240		1,905,418		1,905,418	(3,611,883)						2
PUT OPTION JUN28 SPX P @ 2880 BHM1X1BW5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	34,700	99,936,000	2880	18,391,000			5,176,048		5,176,048	(3,485,260)						2
PUT OPTION SEP23 RTY P @ 1700 BHM1X75S8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	09/15/2023	58,800	99,960,000	1700	13,065,528	307,643		681,090		681,090	(5,953,377)						2
PUT OPTION SEP25 SPX P @ 2900 BHM1X8MN8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	34,500	100,050,000	2900	15,722,507	139,603		2,199,623		2,199,623	(3,720,392)						2
PUT OPTION SEP25 SPX P @ 2800 BHM1XH6H9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025	35,700	99,960,000	2800	16,628,783	147,651		2,013,190		2,013,190	(3,479,506)						2
PUT OPTION DEC25 SPX P @ 2700 BHM1XQMG3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	12/19/2025	37,000	99,900,000	2700	16,406,876	137,215		2,110,507		2,110,507	(3,363,910)						2
PUT OPTION DEC25 SPX P @ 2650 BHM1Y11N5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/19/2025	38,000	100,700,000	2650	17,086,209	142,897		2,037,437		2,037,437	(3,283,538)						2
PUT OPTION JUN24 SPX P @ 3900 BHM29P694	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	06/28/2024	25,560	99,684,000	3900	10,332,126	175,879		755,138		755,138	(6,702,857)						2
PUT OPTION JUN25 NDX P @ 12750 BHM29VTH8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	06/30/2025	1,680	21,420,000	12750	2,715,884	25,629		785,162		785,162	(2,554,039)						2
PUT OPTION JUN24 NDX P @ 12500 BHM29VTJ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	06/28/2024	1,980	24,750,000	12500	2,680,770	45,634		162,423		162,423	(3,114,137)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2ASZB9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/21/2024	5,076	17,766,000	3500	1,422,957	24,436		263,822		263,822	(888,219)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2ASZC7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/18/2027	2,707	9,474,500	3500	1,160,433	7,934		577,749		577,749	(458,044)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2ASZD5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/19/2026	3,215	11,252,500	3500	1,247,485	8,755		534,063		534,063	(585,723)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2ASZE3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/16/2028	2,707	9,474,500	3500	1,255,639	10,033		672,119		672,119	(430,611)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2ASZF0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/20/2025	3,610	12,635,000	3500	1,225,174	11,754		406,284		406,284	(672,408)						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 JUN26 NDX P @ 12500 BHM2ATQ19	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/30/2026	1,440	18,000,000	12500	2,184,540	15,160		969,729		969,729	(1,885,399)						2
PUT OPTION JUN27 SPX P @ 4000 BHM2B33Q5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	15,900	63,600,000	4000	8,753,352	59,892		4,553,236		4,553,236	(3,640,015)						2
PUT OPTION JUN26 SPX P @ 4000 BHM2B33R3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2026	18,600	74,400,000	4000	9,533,620	66,159		4,146,588		4,146,588	(4,725,442)						2
PUT OPTION JUN27 NDX P @ 12500 BHM2B33S1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	1,200	15,000,000	12500	1,770,029	12,111		1,002,481		1,002,481	(1,446,201)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BN0Z4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/08/2021	09/20/2024	9,000	23,400,000	2600	1,234,775	18,463		180,975		180,975	(526,065)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BN100	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/15/2028	6,000	15,600,000	2600	1,485,051	12,527		714,328		714,328	(495,663)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BN134	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	09/15/2023	9,000	23,400,000	2600	860,795	20,268		10,834		10,834	(253,578)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BN167	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	09/19/2025	8,400	21,840,000	2600	1,405,858	12,483		368,164		368,164	(640,438)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BN191	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/17/2027	6,000	15,600,000	2600	1,359,699	9,534		588,896		588,896	(494,562)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BN1B6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	09/18/2026	7,200	18,720,000	2600	1,421,652	9,728		512,744		512,744	(597,239)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2BNGS3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/17/2027	6,293	22,025,500	3500	2,763,869	18,896		1,342,290		1,342,290	(1,065,615)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2BNGT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/18/2026	7,285	25,497,500	3500	2,862,806	20,092		1,209,083		1,209,083	(1,327,721)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2BNGV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	06/16/2028	6,293	22,025,500	3500	2,989,523	23,886		1,562,473		1,562,473	(1,001,613)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2BNGW4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/23/2021	06/20/2025	8,390	29,365,000	3500	2,799,536	26,859		944,249		944,249	(1,562,281)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2BNGX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/23/2021	06/21/2024	11,424	39,984,000	3500	3,200,472	54,961		593,755		593,755	(1,998,983)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BRH04	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/18/2026	7,200	18,720,000	2600	1,328,005	9,088		512,760		512,760	(596,594)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BRH12	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/17/2027	6,000	15,600,000	2600	1,260,676	8,840		588,909		588,909	(493,864)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BRH20	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/15/2028	6,000	15,600,000	2600	1,407,694	11,875		714,345		714,345	(495,008)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BRH46	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/15/2023	9,000	23,400,000	2600	847,874	19,964		10,835		10,835	(253,273)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BRH61	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	09/19/2025	8,400	21,840,000	2600	1,390,237	12,344		368,166		368,166	(640,298)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BRH79	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/20/2024	9,000	23,400,000	2600	1,196,706	17,895		180,982		180,982	(525,494)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BSJK6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/19/2025	7,200	18,720,000	2600	1,175,151	10,435		315,574		315,574	(548,680)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BSJN0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/18/2026	6,600	17,160,000	2600	1,285,243	8,795		470,019		470,019	(547,345)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BSJR1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/17/2027	6,000	15,600,000	2600	1,308,418	9,175		588,902		588,902	(494,202)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BSJT7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/20/2024	15,000	39,000,000	2600	2,078,829	31,084		301,620		301,620	(877,090)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BSJU4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/15/2028	6,000	15,600,000	2600	1,438,685	12,136		714,338		714,338	(495,270)						2
PUT OPTION SEP23 SPX P @ 2600 BHM2BSJX8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/15/2023	15,000	39,000,000	2600	1,454,946	34,258		18,055		18,055	(423,109)						2
PUT OPTION JAN24 SPX P @ 4000 BHM2JL239	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2022	01/19/2024	100,000	400,000,000	4000	35,052,000			5,982,367		5,982,367	(29,706,066)						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 SEP23 MXEA P @ 2300 BHM2KNY04	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/15/2023	09/15/2023	60,000	138,000,000	2300		20,119,680		9,198,299		9,198,299	(10,921,381)						2
PUT OPTION SEP23 RTY P @ 2000 BHM2KNYU8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/15/2023	09/15/2023	60,000	120,000,000	2000		15,841,334		6,875,745		6,875,745	(8,965,589)						2
PUT OPTION JUL23 SPX P @ 3950 BHM2LHC34	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	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										399,489,682	43,790,109		96,545,433	XXX	96,545,433	(164,701,816)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										402,729,682	48,668,109		124,377,119	XXX	124,377,119	(150,722,462)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										3,240,000	4,878,000		27,831,686	XXX	27,831,686	13,979,354					XXX	XXX
0449999999. Total Purchased Options - Put Options										399,489,682	43,790,109		96,545,433	XXX	96,545,433	(164,701,816)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										402,729,682	48,668,109		124,377,119	XXX	124,377,119	(150,722,462)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION JUN25 SPX P @ 1350 BHM1VW8C7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	37,000	49,950,000	1350	(3,413,001)	(32,744)		(207,220)		(207,220)	452,486						2
PUT OPTION JUN25 SPX P @ 1350 BHM1VYJE7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	74,000	99,900,000	1350	(6,603,871)	(63,358)		(414,459)		(414,459)	902,830						2
PUT OPTION JUN25 SPX P @ 1400 BHM1WBRH0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	49,980,000	1400	(2,851,883)	(27,361)		(224,631)		(224,631)	473,790						2
PUT OPTION JUN25 SPX P @ 1400 BHM1WCGP2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	49,980,000	1400	(2,960,654)	(28,405)		(224,621)		(224,621)	474,841						2
PUT OPTION JUN25 RTY P @ 835 BHM1WFFQ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/01/2018	06/20/2025	60,000	50,100,000	835	(2,957,680)	(28,376)		(338,410)		(338,410)	1,062,407						2
PUT OPTION JUN25 MXEA P @ 995 BHM1WK0L0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025	50,000	49,750,000	995	(1,834,684)	(17,602)		(568,882)		(568,882)	789,430						2
PUT OPTION JUN25 MXEA P @ 995 BHM1WK0X4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/20/2025	50,000	49,750,000	995	(2,884,574)	(27,674)		(568,790)		(568,790)	799,565						2
PUT OPTION JUN28 SPX P @ 1400 BHM1WN4A4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	35,700	49,980,000	1400	(4,758,524)			(858,626)		(858,626)	809,639						2
PUT OPTION JUN25 SPX P @ 1450 BHM1WTU79	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/20/2025	34,500	50,025,000	1450	(2,760,000)			(242,615)		(242,615)	472,989						2
PUT OPTION JUN25 SPX P @ 1450 BHM1WYCA1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	34,500	50,025,000	1450	(2,765,506)	(26,533)		(242,375)		(242,375)	499,686						2
PUT OPTION JUN28 SPX P @ 1440 BHM1X1BV7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/08/2021	06/16/2028	34,700	49,968,000	1440	(4,448,887)			(901,158)		(901,158)	831,888						2
PUT OPTION SEP23 RTY P @ 850 BHM1X75T6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	09/15/2023	58,800	49,980,000	850	(1,659,890)	(39,084)		(2,986)		(2,986)	262,369						2
PUT OPTION SEP25 SPX P @ 1450 BHM1X8MM0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	34,500	50,025,000	1450	(2,794,029)	(24,809)		(281,600)		(281,600)	543,635						2
PUT OPTION SEP25 SPX P @ 1400 BHM1XH6J5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025	35,700	49,980,000	1400	(3,031,336)	(26,917)		(261,005)		(261,005)	517,162						2
PUT OPTION DEC25 SPX P @ 1350 BHM1XQMH1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	12/19/2025	37,000	49,950,000	1350	(2,846,757)	(23,808)		(277,304)		(277,304)	528,870						2
PUT OPTION DEC25 SPX P @ 1325 BHM1Y11M7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/19/2025	38,000	50,350,000	1325	(3,050,663)	(25,514)		(264,122)		(264,122)	523,436						2
PUT OPTION SEP23 SPX P @ 2800 BHM2KNWJ5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023	150,000	420,000,000	2800		(3,659,460)		(256,114)		(256,114)	3,403,346						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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP23 MXEA P @ 1500 BHM2KNY12	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/15/2023	09/15/2023	60,000	90,000,000	1500		(456,847)		(93,366)		(93,366)	363,481						2
PUT OPTION SEP23 RTY P @ 1350 BHM2KNYV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/15/2023	09/15/2023	60,000	81,000,000	1350		(1,820,935)		(112,097)		(112,097)	1,708,838						2
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(51,621,939)	(6,329,427)		(6,340,381)	XXX	(6,340,381)	15,420,688					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(51,621,939)	(6,329,427)		(6,340,381)	XXX	(6,340,381)	15,420,688					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options										(51,621,939)	(6,329,427)		(6,340,381)	XXX	(6,340,381)	15,420,688					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(51,621,939)	(6,329,427)		(6,340,381)	XXX	(6,340,381)	15,420,688					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	BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	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	BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	04/21/2023	07/14/2023		50,000,000	1.4105%[5.2513%]			(418,045)			(68,389)					48,962		100/100
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 3.05 PAY 1.12 09/23/2026 BHM1KE557	980745F*9 - WOODWARD INC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		2,248,800	3.0475%[1.12%]			21,924	66,800		127,429		(48,300)			20,226		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 2.31 02/20/2025 BHM1LLQP3	G1591#AU6 - BRITVIC PLC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/01/2016	02/20/2025		2,448,000	3%[2.31%]			7,870	(94,700)		(244,075)		(132,800)			15,706		100/100
CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8MY2	B9550@AA9 - UMICORE SA	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	4%[1.84%]			57,231	(123,429)		150,792		(118,750)			56,179		100/100
CURRENCY SWAP WITH CITIBANK NA RCV 3.56 PAY 2.35 01/31/2025 BHM1T4X00	G8030*AJ9 - SENIOR PLC	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2017	01/31/2025		4,054,054	3.558%[2.35%]			26,701	240,004		45,296		(198,446)			25,574		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.24 PAY 2.22 07/30/2049 BHM1ZSE68	L8749#AA0 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		2,255,400	4.244%[2.22%]			23,197	73,400		357,734		(48,200)			57,614		100/100
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.37 PAY 2.37 07/30/2049 BHM1ZSFM2	L8749#AB8 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		4,510,800	4.365%[2.37%]			45,797	146,800		701,230		(96,400)			115,227		100/100

STATEMENT AS OF JUNE 30, 2023 OF THE Talcott Resolution Life and Annuity Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 4.49 PAY 2.50 07/30/2049 BHM1ZSFX8	L8749#AC6 - STADIUM FINANCE COMPANY SARL	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		3,383,100	4.487%[2.5%]			34,240	110,100		522,435		(72,300)			86,420		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												216,960	418,975	XXX	1,660,841		(715,196)			376,946	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,372,127)	418,975	XXX	(15,239,132)		(715,196)			2,106,884	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.27 PAY SOFR 03/24/2042 BHM2EPND0	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/22/2022	03/24/2042		300,000,000	2.2665%[5.06%]			(3,849,423)	(48,099,945)		(48,099,945)	1,216,656				6,494,360		2
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(3,849,423)	(48,099,945)	XXX	(48,099,945)	1,216,656				6,494,360	XXX	XXX
CALL OPTION JUN25 SPX @ 4110.94 BHM29G0F6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/30/2025		88,796,303	4110.9399414062 5				(11,995,971)		(11,995,971)	(12,400,277)				628,315		2
GOLDMANSACHSINTERNATIONAL SEP23 SPX @ 3995.5 BHM2KNWH9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/14/2023	09/15/2023		599,325,000	3995.5				(72,510,149)		(72,510,149)	(72,510,149)				1,376,358		2
1149999999. Subtotal - Swaps - Hedging Other - Total Return													(84,506,120)	XXX	(84,506,120)	(84,910,426)				2,004,673	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												(3,849,423)	(132,606,065)	XXX	(132,606,065)	(83,693,770)				8,499,033	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029 BHM2KXPH5	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	06/10/2029		50,000,000	2.132%[5.3116%]		15,142		15,142		(4,748,053)					609,851		
BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY SOFR 12/17/2049 BHM2KXPL6	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	12/17/2049		100,000,000	1.9545%[5.3116%]		35,363		35,363		(26,630,140)					2,573,176		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	06/10/2029		50,000,000	2.135%[5.3116%]		15,145		15,145		(4,740,517)					609,851		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY ULB3 09/11/2023 BHM2KXWJ3	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	09/11/2023		50,000,000	2.135%[5.5397%]		42,441	(225,156)	42,441		(341,840)					111,803		
BASIS SWAP WITH CME GROUP INC RCV 1.95 PAY ULB3 09/18/2023 BHM2KXWP9	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	09/18/2023		100,000,000	1.9545%[5.5137%]		96,464	(430,901)	96,464		(770,762)					234,082		
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 09/11/2023 BHM2KXWQ7	ASSET REPLICATION	D PART 1	Interest Rate	BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	04/21/2023	09/11/2023		50,000,000	2.132%[5.5397%]		41,110	(225,985)	41,110		(342,128)					111,803		
1179999999. Subtotal - Swaps - Replication - Interest Rate											245,665	(882,042)	245,665	XXX	(37,573,440)					4,250,566	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 549300EX04Q2QBFQTQ27	03/20/2023	06/20/2028		250,000,000	1%[0%]		1,356,183	644,778	1,285,683		3,736,000			(70,500)		250,000,000		
1189999999. Subtotal - Swaps - Replication - Credit Default											1,356,183	644,778	1,285,683	XXX	3,736,000			(70,500)		250,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication											1,601,848	(237,264)	1,531,348	XXX	(33,837,440)			(70,500)		254,250,566	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											245,665	(6,320,552)	(47,854,280)	XXX	(102,573,358)	1,216,656				12,474,864	XXX	XXX
1369999999. Total Swaps - Credit Default											1,356,183	644,778	1,285,683	XXX	3,736,000			(70,500)		250,000,000	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)
1379999999. Total Swaps - Foreign Exchange												216,960	418,975	XXX	1,660,841		(715,196)			376,946	XXX	XXX
1389999999. Total Swaps - Total Return													(84,506,120)	XXX	(84,506,120)	(84,910,426)				2,004,673	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps											1,601,848	(5,458,814)	(130,655,742)	XXX	(181,682,637)	(83,693,770)	(715,196)	(70,500)		264,856,483	XXX	XXX
CALL OPTION SEPT 23 NDX @ 15074.2091 BHM2LTVH6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	06/22/2023	09/15/2023		15,074,209	15074.208984375				(244,440)		(244,440)	(244,440)				34,618		2
CALL OPTION SEPT 23 RTY @ 1882.294 BHM2LTVN3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/21/2023	09/15/2023		61,174,553	1882.2939453125				(676,153)		(676,153)	(676,153)				140,488		2
CALL OPTION SEPT 23 MXEA @ 2144.3703 BHM2LTVS2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/22/2023	09/15/2023		17,691,055	2144.3703613281 2				(25,435)		(25,435)	(25,435)				40,628		2
1439999999. Subtotal - Forwards - Hedging Other													(946,028)	XXX	(946,028)	(946,028)				215,734	XXX	XXX
1479999999. Subtotal - Forwards													(946,028)	XXX	(946,028)	(946,028)				215,734	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,372,127)	418,975	XXX	(15,239,132)		(715,196)			2,106,884	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										351,107,743	42,338,682	(3,849,423)	(15,515,355)	XXX	(15,515,355)	(219,941,572)				8,714,767	XXX	XXX
1719999999. Subtotal - Replication											1,601,848	(237,264)	1,531,348	XXX	(33,837,440)			(70,500)		254,250,566	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										351,107,743	43,940,530	(5,458,814)	(13,565,032)	XXX	(64,591,927)	(219,941,572)	(715,196)	(70,500)		265,072,217	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
1579999999. Subtotal - Long Futures																				XXX	XXX
	450	9,000	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	(2,130,750)					(5,393,932)	(5,393,932)	7,560,000	2	20
1609999999. Subtotal - Short Futures - Hedging Other												(2,130,750)					(5,393,932)	(5,393,932)	7,560,000	XXX	XXX
1649999999. Subtotal - Short Futures												(2,130,750)					(5,393,932)	(5,393,932)	7,560,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(2,130,750)					(5,393,932)	(5,393,932)	7,560,000	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(2,130,750)					(5,393,932)	(5,393,932)	7,560,000	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms. For the six months ending 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		8,000,000		8,000,000		(2,130,750)		7,560,000	7,560,000
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y		35,638,755	10,901,022	(93,366)		10,901,022	(93,366)	10,807,656		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		27,090,434	15,346,963	(568,790)		15,346,963	(568,790)	14,778,173		
BARCLAYS CAPITAL INC G5GSEF7VJP5I7OUK5573	Y	Y			245,665		245,665		(44,018,546)		4,874,848	4,874,848
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y		6,374,600	2,694,041	(123,429)		2,650,125		2,650,125	81,753	
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Y	Y		46,956,616	13,915,118	(542,605)		13,915,118	(542,605)	13,372,513		
GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	Y	Y		15,273,637	20,196,279	(73,122,800)		20,196,279	(73,122,800)		1,410,976	
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Y	Y		92,907,638	13,891,255	(1,370,208)		13,891,255	(1,370,208)	12,521,047		
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y		59,274,792	26,717,693	(13,848,651)		28,029,421	(13,998,026)	14,031,395	1,104,624	
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Y	Y	1,843,000	13,395,342	17,106,791	(2,340,809)		17,106,791	(2,340,809)	12,922,982		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y		11,516,881	4,245,061			4,245,061		4,245,061		
0299999999. Total NAIC 1 Designation			1,843,000	308,428,695	125,259,888	(92,010,658)	245,665	126,282,035	(136,055,150)	85,328,952	7,472,201	4,874,848
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,068,981	(59,637,239)		3,736,000	(58,554,812)		257,600,016	210,785,754
0999999999 - Gross Totals			1,843,000	308,428,695	134,328,869	(151,647,897)	8,245,665	130,018,035	(196,740,712)	85,328,952	272,632,217	223,220,602
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					134,328,869	(151,647,897)						

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	Cash		CASH	8,340,000	8,340,000	8,340,000		IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-RD-2	UNITED STATES TREASURY	4,398,138	4,591,000	4,500,829	11/15/2043	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-RU-4	UNITED STATES TREASURY	25,586	31,000	29,606	11/15/2046	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SN-9	UNITED STATES TREASURY	15,338,689	27,311,000	19,147,816	05/15/2050	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SP-4	UNITED STATES TREASURY	2,548,156	4,364,000	3,884,404	08/15/2050	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SX-7	UNITED STATES TREASURY	3,780,253	5,081,000	5,084,402	05/15/2051	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SZ-2	UNITED STATES TREASURY	545,374	794,000	782,236	08/15/2051	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-TB-4	UNITED STATES TREASURY	955,819	1,448,000	1,399,879	11/15/2051	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	10,920,000	10,920,000	10,920,000		IV
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		CASH	91,105,304	91,105,304	91,105,304		V
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	6,988,480	12,443,200	8,723,961	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	4,687,817	8,346,800	5,851,964	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	27,076,203	48,210,000	33,800,162	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	9,901,435	15,000,000	14,501,509	11/15/2051	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Cash		CASH	1	1	1		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-RD-2	UNITED STATES TREASURY	346,026	361,200	354,106	11/15/2043	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-SN-9	UNITED STATES TREASURY	545,905	972,000	681,472	05/15/2050	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-SP-4	UNITED STATES TREASURY	433,257	742,000	660,456	08/15/2050	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-SX-7	UNITED STATES TREASURY	587,014	789,000	789,528	05/15/2051	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-SZ-2	UNITED STATES TREASURY	1,114,102	1,622,000	1,597,969	08/15/2051	IV
CITIBANK NA E570DZWZ7FF32TWEFA76	Treasury	912810-TB-4	UNITED STATES TREASURY	347,012	525,700	508,230	11/15/2051	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash		CASH	6,260,000	6,260,000	6,260,000		IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-RD-2	UNITED STATES TREASURY	363,079	379,000	371,556	11/15/2043	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-RD-2	UNITED STATES TREASURY	14,370	15,000	14,705	11/15/2043	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-SP-4	UNITED STATES TREASURY	965,193	1,653,000	1,471,338	08/15/2050	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-SX-7	UNITED STATES TREASURY	5,393,240	7,249,000	7,253,854	05/15/2051	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	16,286,936	24,673,600	23,853,629	11/15/2051	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	5,104,520	7,733,000	7,476,011	11/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		CASH	42,652,000	42,652,000	42,652,000		IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-RD-2	UNITED STATES TREASURY	17,288,869	18,047,000	17,692,541	11/15/2043	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-RU-4	UNITED STATES TREASURY	422,579	512,000	488,979	11/15/2046	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	UNITED STATES TREASURY	2,665,520	4,565,000	4,063,315	08/15/2050	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SX-7	UNITED STATES TREASURY	1,362,260	1,831,000	1,832,226	05/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SZ-2	UNITED STATES TREASURY	642,909	936,000	922,133	08/15/2051	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Cash		CASH	4,745,000	4,745,000	4,745,000		IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-RD-2	UNITED STATES TREASURY	2,280,977	2,381,000	2,334,235	11/15/2043	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SN-9	UNITED STATES TREASURY	28,770,080	51,226,000	35,914,688	05/15/2050	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SP-4	UNITED STATES TREASURY	2,773,543	4,750,000	4,227,984	08/15/2050	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SX-7	UNITED STATES TREASURY	3,598,717	4,837,000	4,840,239	05/15/2051	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SX-7	UNITED STATES TREASURY	655,462	881,000	881,590	05/15/2051	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SZ-2	UNITED STATES TREASURY	40,045,153	58,301,000	57,437,235	08/15/2051	IV
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-TB-4	UNITED STATES TREASURY	1,081,237	1,638,000	1,583,565	11/15/2051	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		CASH	5,120,000	5,120,000	5,120,000		IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	3128JR-LE-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,150,914	95,950,000	1,197,433	04/01/2034	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31292H-4H-4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	72,270	5,061,000	70,894	12/01/2033	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296J-TJ-5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	148,915	11,301,667	150,123	06/01/2033	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31296M-2N-8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	170,127	14,268,700	170,956	09/01/2033	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-3S-1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	218,233	7,203,754	212,858	06/01/2034	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31297A-5K-6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	321,754	8,651,205	313,675	06/01/2034	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	31410G-NB-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	115,893	45,175,000	115,227	10/01/2037	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	US AGENCY - LOAN BACKED	36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2	57,790	415,000	61,695	09/20/2048	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY	4,352,250	4,543,100	4,453,870	11/15/2043	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-RU-4	UNITED STATES TREASURY	297,951	361,000	344,769	11/15/2046	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SA-7	UNITED STATES TREASURY	136,392	160,000	156,337	02/15/2048	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SN-9	UNITED STATES TREASURY	11,624,627	20,698,000	14,511,424	05/15/2050	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SN-9	UNITED STATES TREASURY	15,785,466	28,106,500	19,705,544	05/15/2050	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SP-4	UNITED STATES TREASURY	2,453,739	4,202,300	3,740,475	08/15/2050	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SX-7	UNITED STATES TREASURY	2,536,289	3,409,000	3,411,283	05/15/2051	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-SZ-2	UNITED STATES TREASURY	2,547,597	3,709,000	3,654,049	08/15/2051	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	231,694	351,000	339,335	11/15/2051	IV

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)
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Cash		CASH	1,190,000	1,190,000	1,190,000		IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-RD-2	UNITED STATES TREASURY	1,745,460	1,822,000	1,786,214	11/15/2043	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-SN-9	UNITED STATES TREASURY	226,337	403,000	282,544	05/15/2050	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-SP-4	UNITED STATES TREASURY	2,757,777	4,723,000	4,203,951	08/15/2050	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-SX-7	UNITED STATES TREASURY	686,710	923,000	923,618	05/15/2051	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-SZ-2	UNITED STATES TREASURY	438,222	638,000	628,548	08/15/2051	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Treasury	912810-TB-4	UNITED STATES TREASURY	349,851	530,000	512,387	11/15/2051	IV
0199999999 - Total				428,092,473	757,177,031	506,237,866	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)
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Cash		CASH	1,843,000	1,843,000	XXX		IV
0299999999 - Total				1,843,000	1,843,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received	Amount of Interest Accrued	6	7	8	
Depository		Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America	New York, NY		0.000			499,496	651,096	639,325	XXX
Wells Fargo Bank N.A.	Minneapolis, MN		0.000			256,769	776,171		XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			416,886	396,433	2,340,161	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			3,160,913	3,303,078	3,303,078	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			1,629,770	1,687,282	1,687,282	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			9,850,000	26,370,228	13,134,237	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					4,257,200	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					1,075,023	XXX
BNY Mellon Bank N.A.	New York, NY		0.000			4,685,062	2,112,710	4,845,953	XXX
BNY Mellon Bank N.A.	New York, NY		0.000			1,309,656	1,309,656	1,309,656	XXX
Federal Home Loan Bank of Boston	Boston, MA		0.000			1,206,803	437,150	586,082	XXX
JP Morgan	New York, NY		0.000			1,598,783			XXX
0199998. Deposits in ... 69 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,154,168	919,071	1,325,741	XXX
0199999. Totals - Open Depositories		XXX	XXX			25,768,306	37,962,874	34,503,738	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			25,768,306	37,962,874	34,503,738	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			25,768,306	37,962,874	34,503,738	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	2,995,914		9,941
	AMERICAN HONDA FINANCE CORPORA CPCASH		06/07/2023	5.469	07/24/2023	2,989,555		10,822
	BMW US CAPITAL LLC CPCASH		06/12/2023	5.140	07/10/2023	2,996,135		8,128
	FIDELITY NATIONAL INFORMATION CPCASH		06/12/2023	5.510	07/17/2023	2,992,632		8,703
	MERCEDES-BENZ FINANCE NORTH AM CPCASH		06/15/2023	5.214	07/17/2023	2,993,064		6,904
	MERCK & CO INC CPCASH		06/13/2023	5.110	07/24/2023	2,990,182		7,215
	MONDELEZ INTERNATIONAL INC CPCASH144A		05/17/2023	5.340	07/20/2023	2,797,041		18,670
	NEXTERAENERGYCAPITALHOLDING CPCASH		06/21/2023	5.477	07/24/2023	2,989,538		4,526
	NISOURCE INC CPCASH		06/13/2023	5.370	07/05/2023	2,998,205		7,603
	NTTFINANCEAMERICASINC CPCASH		06/15/2023	5.250	07/25/2023	2,989,536		6,936
	PENSKE TRUCK LEASING CO LP CPCASH144A		06/20/2023	5.342	07/05/2023	2,998,220		4,883
	VW CREDIT INC CPCASH		06/16/2023	5.400	07/17/2023	2,992,784		6,734
	CANADIAN NATIONAL RAILWAY COMP CPCASH144		06/13/2023	5.250	07/14/2023	2,994,298		7,860
	CANADIAN PACIFIC RAILWAY COMPA CPCASH		06/14/2023	5.400	07/05/2023	2,998,195		7,645
	QUEBEC PROVINCE OF CPCASH		06/07/2023	5.182	07/06/2023	2,997,843		10,313
	HALEON UK CAPITAL PLC CPCASH		06/05/2023	5.540	07/10/2023	2,995,851		11,922
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,708,993		138,811
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						47,708,993		138,811
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						47,708,993		138,811
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						47,708,993		138,811
4812A0-37-5	JPMORGAN PRIME MMKT FD - CAP		06/30/2023	0.000		1,633		36
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		06/30/2023	0.000		24,011,900		725,658
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						24,013,533		725,694
4812C0-66-2	JP MORGAN US GOVT AGENCY SHARES		06/30/2023	0.000		50,059,674		306,658
4812C0-67-0	JPMORGAN US GOVT MM-CP		06/30/2023	0.010		135,819,514		478,082
94975P-40-5	Allspring Government Money Market Institutional Fund		06/30/2023	0.000		3,278,933		72,600
8309999999. Subtotal - All Other Money Market Mutual Funds						189,158,121		857,340
8609999999 - Total Cash Equivalents						260,880,647		1,721,845