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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

Incorporated/Organized 02/16/1978 Commenced Business 01/01/1979

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

Main Administrative Office 1 American Row (Street and Number)
Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1 American Row (Street and Number)
Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Internet Website Address www.talcottresolution.com

Statutory Statement Contact Andrew G. Helming (Name), 860-791-0166 (Area Code) (Telephone Number)
Statement.questions@talcottresolution.com (E-mail Address), 860-624-0444 (FAX Number)

OFFICERS

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

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

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

State of Connecticut
County of Hartford SS:

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

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

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

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	12,176,959,124		12,176,959,124	12,640,916,161
2.	Stocks:				
	2.1 Preferred stocks	17,383,319		17,383,319	50,652,206
	2.2 Common stocks	952,473,574	12,738,720	939,734,854	1,010,834,941
3.	Mortgage loans on real estate:				
	3.1 First liens	1,285,090,902		1,285,090,902	1,402,357,791
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ... encumbrances)				
	4.2 Properties held for the production of income (less $ ... encumbrances)				10,216,216
	4.3 Properties held for sale (less $ ... encumbrances)	6,000,000		6,000,000	
5.	Cash ($ 257,516,504), cash equivalents ($ 241,173,194) and short-term investments ($ 193,621,859)	692,311,557		692,311,557	1,270,020,781
6.	Contract loans (including $ ... premium notes)	1,434,807,696		1,434,807,696	1,397,465,988
7.	Derivatives	294,673,601		294,673,601	520,082,901
8.	Other invested assets	828,675,504		828,675,504	782,321,754
9.	Receivables for securities	122,537,477		122,537,477	74,162,264
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	493,247,683		493,247,683	292,463,521
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,304,160,437	12,738,720	18,291,421,717	19,451,494,524
13.	Title plants less $ ... charged off (for Title insurers only)				
14.	Investment income due and accrued	199,575,647	5,636,654	193,938,993	180,909,186
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	209,429		209,429	136,683
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ ...) and contracts subject to redetermination ($ ...)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	21,466,394		21,466,394	41,377,183
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	332,026,256		332,026,256	200,370,542
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	58,241,395		58,241,395	
18.2	Net deferred tax asset	166,107,082	105,472,428	60,634,654	52,633,000
19.	Guaranty funds receivable or on deposit	445,523		445,523	445,523
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ...)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	33,296,398		33,296,398	28,758,705
24.	Health care ($ ...) and other amounts receivable	2,648		2,648	122
25.	Aggregate write-ins for other than invested assets	277,242,853	4,419,538	272,823,315	109,549,321
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,392,774,062	128,267,340	19,264,506,722	20,065,674,789
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	61,906,613,483		61,906,613,483	64,507,908,894
28.	Total (Lines 26 and 27)	81,299,387,545	128,267,340	81,171,120,205	84,573,583,683
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	493,247,683		493,247,683	292,463,521
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	493,247,683		493,247,683	292,463,521
2501.	Deferred Asset SSAP 108	229,912,975		229,912,975	68,052,337
2502.	Disbursements and Items not allocated	47,329,878	4,419,538	42,910,340	41,496,984
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	277,242,853	4,419,538	272,823,315	109,549,321

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,005,103,006 less $ 0 included in Line 6.3 (including $ 7,177,825,640 Modco Reserve)	14,005,103,006	14,230,413,078
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	105,521	109,659
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	105,086,548	118,963,688
4.	Contract claims:		
	4.1 Life	228,360,488	219,163,022
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	1,475,799	1,796,883
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 22,630 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	415,305,880	344,418,344
	9.3 Other amounts payable on reinsurance, including $ 39,564,370 assumed and $ 114,753,467 ceded	154,317,837	170,829,580
	9.4 Interest Maintenance Reserve	296,536,470	375,339,370
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,439,008 , accident and health $ 0 and deposit-type contract funds $ 0	6,439,008	7,083,281
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	23,576,950	25,524,612
13.	Transfers to Separate Accounts due or accrued (net) (including $ (157,319,030) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(860,623,068)	(870,968,923)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,901,022	1,902,368
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		32,483,885
15.2	Net deferred tax liability		
16.	Unearned investment income	886,131	4,645,993
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ 5,354,303 agents' credit balances	5,356,951	7,300,363
19.	Remittances and items not allocated	52,263,914	70,146,799
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	276,726,244	260,851,937
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	803,526,230	833,586,109
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	37,318,921	27,312,017
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	297,219,740	259,289,642
	24.08 Derivatives	231,176,133	199,938,801
	24.09 Payable for securities	556,653,191	317,189,482
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	435,202,446	689,867,310
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,073,915,362	17,327,187,300
27.	From Separate Accounts Statement	61,906,613,483	64,507,908,894
28.	Total liabilities (Lines 26 and 27)	78,980,528,845	81,835,096,194
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	192,147,298	206,437,654
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	168,278,174	43,486,878
35.	Unassigned funds (surplus)	716,940,042	1,375,337,111
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,184,901,360	2,732,797,489
38.	Totals of Lines 29, 30 and 37	2,190,591,360	2,738,487,489
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	81,171,120,205	84,573,583,683
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	278,238,970	446,696,906
2502.	Deferred Liability SSAP 108	61,634,802	24,565,460
2503.	Collateral on derivatives	50,273,000	194,479,329
2598.	Summary of remaining write-ins for Line 25 from overflow page	45,055,674	24,125,615
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	435,202,446	689,867,310
3101.	Gain on inforce reinsurance	192,147,298	206,437,654
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	192,147,298	206,437,654
3401.	Special surplus SSAP 108	168,278,174	43,486,878
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	168,278,174	43,486,878

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	63,794,399	(30,465,338)	1,429,400,295
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	593,265,439	499,161,439	680,253,420
4.	Amortization of Interest Maintenance Reserve (IMR)	36,803,719	50,228,870	64,167,049
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	133,644,213	71,912,354	94,440,605
7.	Reserve adjustments on reinsurance ceded	(1,535,283,438)	(1,159,870,376)	4,471,589,261
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	612,619,162	596,240,076	889,150,818
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	86,956,716	47,604,231	(26,550,735)
9.	Totals (Lines 1 to 8.3)	(8,199,790)	74,811,256	7,602,450,713
10.	Death benefits	433,744,649	411,723,795	604,562,241
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,903,213	2,583,107	2,800,644
12.	Annuity benefits	208,239,674	227,202,939	306,613,737
13.	Disability benefits and benefits under accident and health contracts	18,000	16,200	19,800
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,578,163,617	844,827,208	1,568,357,849
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,941,599	(13,697,843)	(1,384,133)
18.	Payments on supplementary contracts with life contingencies	99,516	113,972	137,994
19.	Increase in aggregate reserves for life and accident and health contracts	(225,314,211)	(480,244,014)	(284,984,984)
20.	Totals (Lines 10 to 19)	2,000,796,057	992,525,364	2,196,123,148
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	24,819,894	33,625,644	43,344,943
22.	Commissions and expense allowances on reinsurance assumed	79,719,886	31,704,912	85,134,769
23.	General insurance expenses and fraternal expenses	101,211,435	82,337,361	114,285,282
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,699,960	2,492,174	2,466,854
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,800,207,751)	(1,514,293,994)	(2,026,304,765)
27.	Aggregate write-ins for deductions	(871,524,444)	233,442,674	6,622,983,470
28.	Totals (Lines 20 to 27)	(462,484,963)	(138,165,865)	7,038,033,701
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	454,285,173	212,977,121	564,417,012
30.	Dividends to policyholders and refunds to members	802,665	960,069	3,228,662
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	453,482,508	212,017,052	561,188,350
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(14,270,498)	(43,590,132)	(17,147,707)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	467,753,006	255,607,184	578,336,057
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (176,180) (excluding taxes of $ (11,139,149) transferred to the IMR)	(126,552,367)	14,871,976	(135,765,350)
35.	Net income (Line 33 plus Line 34)	341,200,639	270,479,160	442,570,707
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,738,487,489	2,153,456,165	2,153,456,165
37.	Net income (Line 35)	341,200,639	270,479,160	442,570,707
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (12,831,437)	(401,493,463)	(42,470,626)	88,192,673
39.	Change in net unrealized foreign exchange capital gain (loss)	(449,038)		
40.	Change in net deferred income tax	(5,660,684)	(5,745,845)	(42,133,652)
41.	Change in nonadmitted assets	(1,120,216)	(9,213,846)	3,802,101
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			11,810,451
44.	Change in asset valuation reserve	(15,874,307)	(12,647,131)	(26,971,762)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(575,000,000)		
53.	Aggregate write-ins for gains and losses in surplus	110,500,940	(5,931,802)	107,760,806
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(547,896,129)	194,469,910	585,031,324
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,190,591,360	2,347,926,075	2,738,487,489
	DETAILS OF WRITE-INS			
08.301.	Other investment management fees	56,596,335	65,654,503	(12,108,930)
08.302.	Reinsurance hedge program allowance	14,679,559		
08.303.	Miscellaneous income	13,950,789	(18,197,080)	(14,656,775)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,730,033	146,808	214,970
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	86,956,716	47,604,231	(26,550,735)
2701.	Miscellaneous deductions	4,758,123	78,829	1,641
2702.	Change in provision for future dividends	13,456	2,092,706	677,892
2703.	IMR adjustment on reinsurance ceded	(94,763)	(22,714,368)	(28,652,920)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(876,201,260)	253,985,507	6,650,956,857
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(871,524,444)	233,442,674	6,622,983,470
5301.	Special Surplus - SSAP 108	124,791,296		43,486,878
5302.	Gain on inforce reinsurance	(14,290,356)	(5,931,802)	64,273,928
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	110,500,940	(5,931,802)	107,760,806

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	3,048,238	219,212,621	614,322,569
2. Net investment income	635,649,143	591,781,618	776,760,768
3. Miscellaneous income	825,058,480	709,824,859	949,131,619
4. Total (Lines 1 to 3)	1,463,755,861	1,520,819,098	2,340,214,956
5. Benefit and loss related payments	3,757,546,413	2,634,483,698	4,073,649,199
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,810,553,606)	(1,536,172,642)	(2,031,183,457)
7. Commissions, expenses paid and aggregate write-ins for deductions	(654,256,480)	402,135,431	239,247,334
8. Dividends paid to policyholders	1,123,749	1,091,846	3,254,542
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	65,139,453	(88,105,299)	(109,985,350)
10. Total (Lines 5 through 9)	1,358,999,529	1,413,433,034	2,174,982,268
11. Net cash from operations (Line 4 minus Line 10)	104,756,332	107,386,064	165,232,688
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	896,824,403	3,734,642,717	4,257,993,419
12.2 Stocks	1,962,674	10,113,288	11,462,752
12.3 Mortgage loans	156,829,220	97,945,519	152,993,314
12.4 Real estate			
12.5 Other invested assets	37,138,765	37,037,492	45,052,895
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,331)	(846,652)	(822,108)
12.7 Miscellaneous proceeds	239,492,046	105,756,070	68,869,747
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,332,234,777	3,984,648,433	4,535,550,020
13. Cost of investments acquired (long-term only):			
13.1 Bonds	516,722,985	3,151,655,506	3,199,506,519
13.2 Stocks	577,828	5,908,526	5,908,995
13.3 Mortgage loans	50,072,491	377,566,697	388,059,695
13.4 Real estate			
13.5 Other invested assets	45,201,779	87,453,292	133,940,269
13.6 Miscellaneous applications	488,191,564	444,591,796	691,221,690
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,100,766,647	4,067,175,818	4,418,637,168
14. Net increase (or decrease) in contract loans and premium notes	37,341,708	53,430,940	14,579,579
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	194,126,422	(135,958,325)	102,333,272
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,877,140)	(17,322,511)	(12,527,995)
16.5 Dividends to stockholders	575,000,000		
16.6 Other cash provided (applied)	(287,714,838)	(76,179,248)	52,502,794
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(876,591,978)	(93,501,759)	39,974,799
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(577,709,224)	(122,074,020)	307,540,759
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,270,020,781	962,480,022	962,480,022
19.2 End of period (Line 18 plus Line 19.1)	692,311,557	840,406,002	1,270,020,781

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

20.0001. Non-cash proceeds from asset exchanges - bonds and preferred stock	(265,177,189)	(233,381,899)	(277,296,385)
20.0002. Non-cash acquisitions from asset exchanges - bonds, preferred stock and other invested assets	(265,177,189)	(233,381,899)	(277,296,385)
20.0003. Non-cash ceded premiums for reinsurance	94,763	22,714,368	28,652,920
20.0004. Non-cash payable on reinsurance	(8,749,220)	(9,908,675)	(13,286,858)
20.0005. Non-cash transfer of funds witheld for unauthorized reinsurance	8,654,457	(12,805,693)	(15,366,062)
20.0006. Non-cash transfer of IMR liability for reinsurance	(94,763)	(22,714,368)	(28,652,920)
20.0007. Non-cash IMR reserve transferred on reinsurance	94,763	22,714,368	28,652,920
20.0008. Non-cash deferred asset SSAP 108	(161,860,638)		(68,052,338)
20.0009. Non-cash deferred liability SSAP 108	37,069,342		24,565,460

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

20.0010.	Non-cash special surplus SSAP 108	124,791,296		43,486,878
20.0011.	Non-cash Modco premium			6,033,248,096
20.0012.	Non-cash Modco reserve adjustment			(6,011,226,103)
20.0013.	Non-cash transfer of other balances for reinsurance			(22,021,993)
20.0014.	Non-cash transfer of bonds purchased for reinsurance			404,919,735
20.0015.	Non-cash assumed premiums for reinsurance			(7,051,915,098)
20.0016.	Non-cash Modco assumed adjustment			6,586,465,000
20.0017.	Non-cash deferred gain on reinsurance			73,544,941
20.0018.	Non-cash adjustment of IMR on reinsurance			(24,513,512)
20.0019.	Non-cash transfer of IMR reserves on reinsurance			24,513,512
20.0020.	Non-cash transfer of other balances for reinsurance			(13,014,577)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	55,173,160	48,969,074	104,574,604
3.	Ordinary individual annuities	90,275,992	100,287,965	136,817,604
4.	Credit life (group and individual)			
5.	Group life insurance	(37,483,101)	(2,874,997)	20,079,267
6.	Group annuities	531,640,420	595,907,645	766,364,479
7.	A & H - group	10,367,554	11,666,652	17,105,094
8.	A & H - credit (group and individual)			
9.	A & H - other	12,732	12,468	491,203
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	649,986,757	753,968,807	1,045,432,251
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	649,986,757	753,968,807	1,045,432,251
14.	Deposit-type contracts	647,273,640	703,468,350	910,520,740
15.	Total (Lines 13 and 14)	1,297,260,397	1,457,437,157	1,955,952,991
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company (“TLA”), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 341,200,639	$ 442,570,707
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(1,758,756)	3,505,228
				(1,758,756)	3,505,228
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 342,959,395	$ 439,065,479
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,190,591,360	$ 2,738,487,489
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	4,175,320	5,934,076
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	13,375,392	34,263,177
				17,550,712	40,197,253
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,173,040,648	$ 2,698,290,236

The Company's reported investment in TLA was $878,389,077 and $948,629,171 as of September 30, 2023 and December 31, 2022, respectively. The Company's investment in TLA would have been reported as $865,013,685 and $914,365,994 as of September 30, 2023 and December 31, 2022, respectively, without the state prescribed practices.

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

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

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 96,699,618
2. 12 Months or Longer	$ 102,888,082

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

1. Less than 12 Months	$ 724,714,245
2. 12 Months or Longer	$ 854,106,307

5. As of September 30, 2023, loan-backed securities in an unrealized loss position comprised 526 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and asset-backed securities ("ABS"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of September 30, 2023.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

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

2. Type of Repo Trades Used

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

3. Maturity Time Frame

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	4,707,353	—
5. >1 month to 3 months	180,000,000	—	21,814,299	—
6. >3 months to 1 year	207,046,836	273,195,536	251,717,318	—
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	—	—	4,707,353	—
5. >1 month to 3 months	180,000,000	—	21,814,299	—
6. >3 months to 1 year	137,682,436	271,810,285	251,717,318	—
7. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 387,046,836	$ 273,195,536	$ 278,238,970	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 317,682,436	$ 271,810,285	$ 278,238,970	$ —
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	$ —	$278,238,970	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$278,238,970	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	187,323,757
c. 31 to 90 days	—
d. >90 days	90,915,213

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 187,323,757	$ 187,323,757
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	49,170,275	49,170,275
e. 121 to 180 days	41,744,938	41,744,938
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

NOTES TO FINANCIAL STATEMENTS

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 387,046,836	$ 273,195,535	$ 278,238,970	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 317,682,436	$ 271,810,285	$ 278,238,970	$ —
	2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. **Reverse Repurchase Agreements Transactions Accounted for as a Sale**

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

J. Real Estate

1. As of September 30, 2023, the Company held one office property located in Maryland. The Company recognized an impairment of $4.1 million in Septmeber 2023 due to the anticipation of sale. Fair value of the property was primarily determined by current market conditions and comparable property valuation. The Company reported the OTTI loss in Net realized capital gain (losses).

2. As of September 30, 2023, the Company reclassified the office property as held-for-sale. The Company intends to sell the property at market value during the fourth quarter of 2023.

3. No significant change

4. No significant change

5. No significant change

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

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

R. Share of Cash Pool by Asset type

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

<u>Note 6 - Joint Ventures, Partnerships and Limited Liability Companies</u>

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

1. The Company impaired 2 limited partnerships that included 2 private equity partnerships in 2023. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary.

2. The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amounts of the impairments were $8,178,784 and $842,009 for the periods ended September 30, 2023 and December 31, 2022, respectively.

<u>Note 7 - Investment Income</u>

. No significant change.

.

<u>Note 8 - Derivative Instruments</u>

H. Other Investment and/or Risk Management Activities

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of September 30, 2023 and December 31, 2022, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2023	$ 75,125
2024	32,078
2025	110,037
2026	47,897
Thereafter	76,900
Total Future Settled Premiums	$ 342,038

NOTES TO FINANCIAL STATEMENTS

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
September 30, 2023	$ 342,038	$ (158,829)	$ (158,829)
December 31, 2022	$ 278,812	$ 182,492	$ 182,492

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

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

0001 Interest Rate Hedge

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

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

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

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

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

a.	Scheduled Amortization		
	Amortization Year	Deferred assets	Deferred liabilities
1	2023	$ (7,585,726)	$ 2,080,082
2	2024	(30,342,907)	8,320,330
3	2025	(30,342,907)	8,320,330
4	2026	(30,342,907)	8,320,330
5	2027	(30,342,907)	8,320,330
6	2028	(30,342,907)	8,320,330
7	2029	(30,342,907)	8,320,330
8	2030	(26,017,310)	8,320,329
9	2031	(14,252,498)	1,312,411
10	2032	—	—
11	Total	$ (229,912,976)	$ 61,634,802
b.	Total Deferred Balance*		$ (168,278,174)

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

c.	Reconciliation of Amortization:	
1	Prior Year Total Deferred Balance	$ (43,486,878)
2	Current Year Amortization	(3,576,846)
3	Current Year Deferred Recognition	128,368,142
4	Ending Deferred Balance [1-(2+3)]	$ (168,278,174)

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

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

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

(4) Hedging Strategies Terminated: Not applicable.

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On September 22, 2023, TL loaned $50M to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 5.12% and the maturity date is September 21, 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 ofSeptember 30, 2023 there were no advances outstanding.

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

2. a. FHLB Capital Stock - Aggregate Totals

   1. September 30, 2023

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 5,000,000	$ 5,000,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 548,000,000	$ 548,000,000	$ —

   2. December 31, 2022

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

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

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

3. Collateral Pledged to FHLB

   a. Amount Pledged as of September 30, 2023

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 320,272,261	$ 367,030,284	$ —
2	Current Year General Account: Total Collateral Pledged	320,272,261	367,030,284	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	339,143,216	375,167,097	—

NOTES TO FINANCIAL STATEMENTS

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)	$ 342,031,464	$ 379,031,599	$ —
2	Current Year General Account Maximum Collateral Pledged	342,031,464	379,031,599	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	339,143,216	375,167,097	—

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

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

c. FHLB - Prepayment Obligations

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

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

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

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of September 30, 2023 and December 31, 2022, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

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

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

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

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

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

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

September 30, 2023					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated			$ 17,383	$ —	$ 17,383
Common stocks - unaffiliated			9,151	—	9,151
Cash equivalents	241,173			—	241,173
Total bonds, stocks and real estate	241,173	—	26,534	—	267,707
Derivative assets					
Macro hedge program	—	—	262,618	—	262,618
Total derivative assets	—	—	262,618	—	262,618
Separate Account assets [1]	26,734,145	32,897,742	99,938	—	59,731,825
Total assets accounted for at fair value	$ 26,975,318	$ 32,897,742	$ 389,090	$ —	$ 60,262,150
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (178,894)	$ (22,959)	$ —	(201,853)
Macro hedge program	—	(8,005)	(5,934)	—	(13,939)
Total liabilities accounted for at fair value	$ —	$ (186,899)	$ (28,893)	$ —	$ (215,792)

[1] Excludes approximately $2.2 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

Separate Account Assets

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

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

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

(Amounts in thousands)	Ending Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 17,715	$ —	$ —	$ (663)	$ 121	$ 210	$ —	$ —	$ 17,383
Common stocks - unaffiliated	9,151	—	—	—	—	.	—	—	9,151
Total bonds and stocks	26,866	—	—	(663)	121	210	—	—	26,534
Derivatives									
Macro hedge program	(41,636)	—	—	153,587	123,738	94,414	(4,258)	(69,161)	256,684
Total derivatives [3]	(41,636)	—	—	153,587	123,738	94,414	(4,258)	(69,161)	256,684
Separate Accounts	106,012	—	$ 8,842	(2)	3,464	83,300	(101,678)	—	99,938
Total assets	$ 91,242	$ —	$ 8,842	$ 152,922	$ 127,323	$ 177,924	$ (105,936)	$ (69,161)	$ 383,156
Liabilities									
Derivatives									
Interest rate derivatives	$ (3,000)	$ —	$ —	$ —	$ (19,959)	$ —	$ —	$ —	$ (22,959)
Total derivatives [3]	(3,000)	—	—	—	(19,959)	—	—	—	(22,959)
Total liabilities	$ (3,000)	$ —	$ —	$ —	$ (19,959)	$ —	$ —	$ —	$ (22,959)

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

B. Other Fair Value Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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

(Amounts in thousands)	September 30, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,160,868	$ 12,163,960		$ 8,851,911	$ 1,308,957	$ —	$ —
Bonds - affiliated	13,159	12,999			13,159	—	—
Preferred stocks - unaffiliated	17,383	17,383			17,383	—	—
Common stocks - unaffiliated	9,151	9,151			9,151	—	—
Mortgage loans	1,143,300	1,285,091			1,143,300	—	—
Cash, cash equivalents and short-term investments -unaffiliated	542,312	542,312	498,690		43,622	—	—
Cash, cash equivalents and short-term investments - affiliated	150,000	150,000			150,000	—	—
Derivative-related assets	278,765	294,674	—	16,147	262,618	—	—
Contract loans	1,434,808	1,434,808			1,434,808	—	—
Surplus debentures	44,578	49,642		44,578		—	—
Separate Account assets [1]	59,731,825	59,731,825	26,734,145	32,897,742	99,938	—	—
Total assets	$ 73,526,149	$ 75,691,845	$ 27,232,835	$ 41,810,378	$ 4,482,936	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (97,116)	$ (105,087)	$ —	$ —	$ (97,116)	$ —	$ —
Derivative related liabilities	(374,962)	(231,176)		(346,069)	(28,893)	—	—
Separate Account liabilities	(59,731,825)	(59,731,825)	(26,734,145)	(32,897,742)	(99,938)	—	—
Total liabilities	$ (60,203,903)	$ (60,068,088)	$ (26,734,145)	$ (33,243,811)	$ (225,947)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.2 billion as of September 30, 2023.

(Amounts in thousands)	December 31, 2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,822,267	$ 12,640,916	$ 3,473,489	$ 6,465,641	$ 883,137	$ —	$ —
Preferred stocks – unaffiliated	50,652	50,652	—	33,492	17,160	—	—
Common stocks – unaffiliated	10,893	10,893	—	—	10,893	—	—
Mortgage loans	1,269,853	1,402,358	—	—	1,269,853	—	—
Cash, cash equivalents and short-term investments - unaffiliated	1,169,787	1,170,021	459,475	673,642	36,670	—	—
Cash, cash equivalents and short-term investments - affiliated	100,000	100,000	—	—	100,000	—	—
Derivative related assets	515,568	520,083	—	36,407	479,161	—	—
Contract loans	1,397,466	1,397,466	—	—	1,397,466	—	—
Surplus debentures	31,118	31,792	—	9,079	22,039	—	—
Separate Account assets [1]	63,362,192	63,362,192	28,907,514	34,134,060	320,618	—	—
Total assets	$ 78,729,796	$ 80,686,373	$ 32,840,478	$ 41,352,321	$ 4,536,997	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (110,490)	$ (118,964)	$ —	$ —	$ (110,490)		$ —
Derivative related liabilities	(316,826)	(199,939)	—	(269,545)	(47,281)	—	—
Separate Account liabilities	(63,362,192)	(63,362,192)	(28,907,514)	(34,134,060)	(320,618)	—	—
Total liabilities	$ (63,789,508)	$ (63,681,095)	$ (28,907,514)	$ (34,403,605)	$ (478,389)	$ —	$ —

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

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

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

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

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

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

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

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

Note 21 – Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of November 14, 2023.

Note 23 - Reinsurance

a. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

    a. For the periods ended September 30, 2023, and December 31, 2022, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $4,175,320 and $5,934,076, respectively.

    b. For the periods ended September 30, 2023, and December 31, 2022, the total amount of reinsurance credit taken for this agreement was $5,285,216 and $7,511,488, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ...... $ 66,469

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 $633,239,717 of cash and bonds pledged as collateral for derivative activity; $5,000,000 of FHLB capital stock; $367,030,284, pledged as collateral for FHLB activity; $351,243,000 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 9,046,588

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,352,978	$ 12,998,978
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,012,459,191	$ 943,322,372
14.24	Short-Term Investments	$ 100,000,000	$ 150,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 8,136,743	$ 24,077,342
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,124,948,912	$ 1,130,398,692
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
104559	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	SEC	NO
317703	Sixth Street Insurance Solutions, LP	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	$ 1,285,090,902
	1.14 Total Mortgages in Good Standing	$ 1,285,090,902
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,285,090,902
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	127,733	503,478	144,597	7,439,561	8,215,369	12,186,500
2.	Alaska AK	L	24,828	(44,268)	33,490	3,003,266	3,017,316	5,325,334
3.	Arizona AZ	L	404,168	1,697,958	104,006	1,923,820	4,129,952	5,394,265
4.	Arkansas AR	L	616,421	134,097	67,734	1,840,584	2,658,836	1,888,729
5.	California CA	L	3,546,666	11,905,751	463,047	65,474,044	81,389,508	91,594,565
6.	Colorado CO	L	382,331	527,550	173,251	1,099,388	2,182,520	4,047,223
7.	Connecticut CT	L	1,283,081	853,320	144,258	16,777,875	19,058,534	11,342,183
8.	Delaware DE	L	173,282	127,251	17,159	1,805,073	2,122,765	3,352,744
9.	District of Columbia DC	L	19,138	168,051	22,206	197,790	407,185	1,869,115
10.	Florida FL	L	3,977,768	6,551,611	802,723	29,697,620	41,029,722	55,255,569
11.	Georgia GA	L	798,704	775,352	156,420	13,481,235	15,211,711	31,288,748
12.	Hawaii HI	L	475,674	242,824	1,246,344	1,238,494	3,203,336	8,915,082
13.	Idaho ID	L	66,959	79,591	49,883	328,415	524,848	395,343
14.	Illinois IL	L	955,781	1,396,870	265,353	9,606,913	12,224,917	21,244,608
15.	Indiana IN	L	477,585	1,081,803	202,657	7,886,970	9,649,015	5,316,582
16.	Iowa IA	L	187,211	710,480	46,329	1,917,607	2,861,627	5,586,047
17.	Kansas KS	L	152,106	421,856	84,588	1,590,111	2,248,661	3,070,440
18.	Kentucky KY	L	116,852	378,914	60,918	3,728,385	4,285,069	10,007,444
19.	Louisiana LA	L	377,826	3,268,691	81,802	15,808,042	19,536,361	14,325,792
20.	Maine ME	L	167,337	47,901	78,372	2,636,571	2,930,181	7,842,990
21.	Maryland MD	L	582,784	1,730,444	201,735	9,683,755	12,198,718	11,510,036
22.	Massachusetts MA	L	499,377	1,115,431	233,983	15,251,804	17,100,595	7,649,234
23.	Michigan MI	L	378,243	2,117,472	119,803	10,846,956	13,462,474	21,843,551
24.	Minnesota MN	L	1,134,858	723,705	156,410	10,312,114	12,327,087	10,143,769
25.	Mississippi MS	L	250,525	241,487	44,951	718,335	1,255,298	4,808,357
26.	Missouri MO	L	261,355	1,986,351	156,967	7,792,514	10,197,187	11,209,279
27.	Montana MT	L	81,455	288,755	21,495	2,725,313	3,117,018	23,432,223
28.	Nebraska NE	L	71,086	154,319	57,740	1,326,025	1,609,170	2,390,195
29.	Nevada NV	L	271,108	560,719	64,132	9,575,468	10,471,427	2,455,546
30.	New Hampshire NH	L	185,724	138,448	52,373	3,907,487	4,284,032	1,249,831
31.	New Jersey NJ	L	3,850,944	4,114,517	134,385	22,299,038	30,398,884	39,050,942
32.	New Mexico NM	L	157,089	818,178	53,762	2,000,925	3,029,954	301,466
33.	New York NY	L	49,140,018	17,605,021	2,181,309	35,805,639	104,731,987	26,415,631
34.	North Carolina NC	L	1,302,243	4,744,798	216,748	8,503,247	14,767,036	13,888,066
35.	North Dakota ND	L	70,962	960,383	7,632	5,531,347	6,570,324	14,683,778
36.	Ohio OH	L	1,617,621	1,433,045	334,892	8,701,766	12,087,324	16,908,729
37.	Oklahoma OK	L	318,335	391,401	155,624	4,445,660	5,311,020	3,253,612
38.	Oregon OR	L	216,233	569,025	95,465	5,977,420	6,858,143	6,828,452
39.	Pennsylvania PA	L	2,043,510	6,886,260	333,982	69,996,565	79,260,317	156,807
40.	Rhode Island RI	L	119,630	391,233	33,231	634,128	1,178,222	1,410,046
41.	South Carolina SC	L	4,184,175	3,305,053	120,944	4,553,421	12,163,593	4,867,214
42.	South Dakota SD	L	60,594	350,209	18,227	2,363,553	2,792,583	2,697,053
43.	Tennessee TN	L	552,954	1,158,730	144,907	13,160,452	15,017,043	24,708,161
44.	Texas TX	L	1,863,663	3,270,722	376,991	36,246,309	41,757,685	56,707,352
45.	Utah UT	L	157,772	100,987	48,805	1,151,534	1,459,098	6,782,533
46.	Vermont VT	L	107,662	826,052	373,364	2,699,942	4,007,020	3,171,654
47.	Virginia VA	L	2,567,077	1,204,452	758,011	6,269,968	10,799,508	14,311,713
48.	Washington WA	L	744,887	2,201,984	289,033	22,480,146	25,716,050	
49.	West Virginia WV	L	36,925	782,697	47,346	3,939,631	4,806,599	13,895,545
50.	Wisconsin WI	L	330,012	598,259	73,201	12,948,320	13,949,792	
51.	Wyoming WY	L	74,767	(19,046)	1,199	1,005,694	1,062,614	293,562
52.	American Samoa AS	N						
53.	Guam GU	N	575		165		740	
54.	Puerto Rico PR	N	14,522		724		15,246	
55.	U.S. Virgin Islands VI	N			53		53	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	5,766		1,117		6,883	
58.	Aggregate Other Aliens OT	XXX	107,689		394		108,083	
59.	Subtotal	XXX	87,693,591	91,580,172	11,156,237	530,336,240	720,766,240	647,273,640
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,126,139				1,126,139	
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	190,391				190,391	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	89,010,121	91,580,172	11,156,237	530,336,240	722,082,770	647,273,640
96.	Plus Reinsurance Assumed	XXX	57,750	208,995,286		340,071,954	549,124,990	
97	Totals (All Business)	XXX	89,067,871	300,575,458	11,156,237	870,408,194	1,271,207,760	647,273,640
98.	Less Reinsurance Ceded	XXX	197,487,037	194,938,378	11,156,139	771,006,530	1,174,588,084	647,273,640
99.	Totals (All Business) less Reinsurance Ceded	XXX	(108,419,166)	105,637,080	98	99,401,664	96,619,676	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	107,689		394		108,083	
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	107,689		394		108,083	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 6

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

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

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

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

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

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accrued interest on derivatives in a liability position	26,256,019	1,807,790
2505.	Provision for future dividends	12,413,912	12,747,744
2506.	Other liabilities - abandoned property unpaid funds	3,640,241	6,718,975
2507.	Miscellaneous liabilities	2,094,340	2,213,344
2508.	Interest on policy or contract funds due or accrued	651,162	637,762
2597.	Summary of remaining write-ins for Line 25 from overflow page	45,055,674	24,125,615

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Separate Account loads	1,730,033	146,808	214,970
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	1,730,033	146,808	214,970

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	MODCO adjustment	(876,201,260)	(493,892)	6,428,530,900
2705.	Reinsurance hedge program allowance.		254,479,399	246,939,469
2706.	IMR adjustment on reinsurance assumed			(24,513,512)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(876,201,260)	253,985,507	6,650,956,857

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,216,216	10,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	4,074,325	
8.	Deduct current year's depreciation	141,891	283,784
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	6,000,000	10,216,216
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	6,000,000	10,216,216

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,402,401,106	1,166,435,826
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	553,074	351,812,221
	2.2 Additional investment made after acquisition	49,519,417	36,247,475
3.	Capitalized deferred interest and other	2,721,029	
4.	Accrual of discount	1,672,576	921,668
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		72,819
7.	Deduct amounts received on disposals	156,829,220	152,993,314
8.	Deduct amortization of premium and mortgage interest points and commitment fees	62,163	95,589
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,299,975,819	1,402,401,106
12.	Total valuation allowance	(14,884,917)	(43,316)
13.	Subtotal (Line 11 plus Line 12)	1,285,090,902	1,402,357,790
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,285,090,902	1,402,357,790

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	782,321,755	656,921,970
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	17,134,515	44,208,930
	2.2 Additional investment made after acquisition	28,067,264	91,481,339
3.	Capitalized deferred interest and other		
4.	Accrual of discount	169,418	45,956
5.	Unrealized valuation increase (decrease)	46,334,457	35,580,811
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	37,138,765	45,052,895
8.	Deduct amortization of premium and depreciation	34,355	22,347
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	8,178,784	842,009
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	828,675,505	782,321,755
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	828,675,505	782,321,755

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,714,921,067	14,400,371,567
2.	Cost of bonds and stocks acquired	782,478,002	3,885,881,634
3.	Accrual of discount	15,211,318	11,512,485
4.	Unrealized valuation increase (decrease)	(62,841,005)	169,435,568
5.	Total gain (loss) on disposals	(56,833,510)	(81,858,067)
6.	Deduct consideration for bonds and stocks disposed of	1,163,854,615	4,563,681,566
7.	Deduct amortization of premium	81,296,922	116,113,789
8.	Total foreign exchange change in book/adjusted carrying value	(196,167)	(5,081,765)
9.	Deduct current year's other than temporary impairment recognized	662,500	2,474,010
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(109,651)	16,929,010
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,146,816,017	13,714,921,067
12.	Deduct total nonadmitted amounts	12,738,720	12,517,739
13.	Statement value at end of current period (Line 11 minus Line 12)	13,134,077,297	13,702,403,328

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,209,250,144	305,854,051	628,376,236	145,418,870	7,491,750,731	7,209,250,144	7,032,146,829	7,296,678,464
2. NAIC 2 (a)	5,293,704,324	262,420,297	334,267,817	(173,753,849)	5,524,604,919	5,293,704,324	5,048,102,955	5,854,713,015
3. NAIC 3 (a)	259,159,481	26,486,289	21,766,461	9,920,949	285,393,881	259,159,481	273,800,258	278,814,592
4. NAIC 4 (a)	8,985,346			(4,084,514)	8,994,562	8,985,346	4,900,832	9,255,259
5. NAIC 5 (a)	9,111,797	63,860		13,695	9,047,569	9,111,797	9,189,352	8,999,649
6. NAIC 6 (a)	2,440,762			(4)	2,440,763	2,440,762	2,440,758	2,440,762
7. Total Bonds	12,782,651,854	594,824,497	984,410,514	(22,484,853)	13,322,232,425	12,782,651,854	12,370,580,984	13,450,901,741
PREFERRED STOCK								
8. NAIC 1								6,517,500
9. NAIC 2								26,974,812
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	11,673,781			(818,125)	11,662,447	11,673,781	10,855,656	11,661,356
13. NAIC 6	6,041,327	209,763		276,573	5,891,478	6,041,327	6,527,663	5,498,538
14. Total Preferred Stock	17,715,108	209,763		(541,552)	17,553,925	17,715,108	17,383,319	50,652,206
15. Total Bonds and Preferred Stock	12,800,366,962	595,034,260	984,410,514	(23,026,405)	13,339,786,350	12,800,366,962	12,387,964,303	13,501,553,947

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

NAIC 1 $ .... ; NAIC 2 $ 150,000,000 ; NAIC 3 $ 43,621,860 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	193,621,859	XXX	193,621,859	1,585,690	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	210,330,550	409,403,124
2.	Cost of short-term investments acquired	91,532,370	279,641,673
3.	Accrual of discount	366,230	203,188
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(662,035)
6.	Deduct consideration received on disposals	108,607,062	477,274,054
7.	Deduct amortization of premium	229	981,345
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	193,621,859	210,330,550
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	193,621,859	210,330,550

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	320,144,097
2.	Cost Paid/(Consideration Received) on additions	86,673,443
3.	Unrealized Valuation increase/(decrease)	(303,222,173)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(64,054,883)
6.	Considerations received/(paid) on terminations	(23,828,049)
7.	Amortization	(144,131)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	268,916
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	63,493,318
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	63,493,318

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				15,210,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				19,074,916
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	(6,349,822)			
	3.14 Section 1, Column 18, prior year	4,092,566	(10,442,388)	(10,442,388)	
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	(6,349,822)			
	3.24 Section 1, Column 19, prior year plus	4,092,566			
	3.25 SSAP No. 108 adjustments		(10,442,388)	(10,442,388)	
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)				34,284,916
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				34,284,916

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	22,036,728	21,375,101	9,669,829	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	5,972	(8,158,371)	037833-AL-4	APPLE INC SENIOR CORP_BND 3.85% DUE 5/4/2043 MN4	1.B FE	21,369,129	17,828,200
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	15,312,320	15,909,618	7,566,229	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	4,150	(5,668,881)	037833-BH-2	APPLE INC SENIOR CORP_BND 4 3/8% DUE 5/13/2045 MN13	1.B FE	15,905,468	13,235,110
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	48,037,466	54,972,916	25,349,424	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	13,018	(17,784,285)	097023-CX-1	BOEING CO BOEINGCO 5.93% DUE 5/1/2060 MN1	2.C FE	54,959,898	43,133,709
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	24,759,951	25,298,031	8,622,590	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	6,710	(9,166,554)	20826F-BD-7	CONOCOPHILLIPS CO SENIORCORPBND 4.025% DUE 3/15/2062 MS15	1.F FE	25,291,321	17,789,144
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	34,853,535	34,824,033	18,300,836	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	9,445	(12,903,370)	46590X-AX-4	JBS USA LUX SA SENIORCORPBND 6 1/2% DUE 12/1/2052 JD1	2.C FE	34,814,588	31,204,206
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,066,531	6,170,736	4,292,443	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	88,176	72,221	00217G-AC-7	APTIV PLC SENIORCORPBND 4.15% DUE 5/1/2052 MN1	2.B FE	6,082,560	4,220,222
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,097,488	6,140,068	4,391,801	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	88,626	72,589	02209S-BK-8	ALTRIA GROUP INC SENIOR CORP_BND 4.45% DUE 5/6/2050 MN6	2.B FE	6,051,442	4,319,212
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	22,246,943	22,364,632	20,787,219	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	323,355	264,845	031162-DU-1	AMGEN INC SENIORCORPBND 5 3/4% DUE 3/2/2063 MS2	2.A FE	22,041,277	20,522,374
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,986,059	9,237,601	7,862,403	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	145,145	118,882	037833-DG-2	APPLE INC SENIOR CORP_BND 3 3/4% DUE 11/13/2047 MN13	1.B FE	9,092,456	7,743,521
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,986,059	7,491,576	7,950,236	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	145,145	118,882	12614Q-AK-1	BEST FOODS INC SENIOR CORP_BND 5.6% DUE 10/15/2097 AO15	1.F FE	7,346,431	7,831,354
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	20,264,710	23,035,475	15,359,892	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	294,543	241,247	20268J-AC-7	COMMONSPIRIT HEALTH SECUREDCORPBND 4.187% DUE 10/1/2049 AO1	1.G FE	22,740,932	15,118,645
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,889,798	11,008,732	9,743,807	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	158,281	129,641	28622H-AC-5	ELEVANCE HEALTH INC SENIORCORPBND 5 1/8% DUE 2/15/2053 FA15	2.B FE	10,850,451	9,614,166
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,228,138	14,428,423	13,657,459	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	206,803	169,383	458140-CK-4	INTEL CORPORATION SENIORCORPBND 5.9% DUE 2/10/2063 FA10	1.F FE	14,221,620	13,488,076
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,145,609	3,206,611	2,374,763	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	45,721	37,448	55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND 5.141% DUE 3/15/2052 MS15	2.C FE	3,160,890	2,337,315
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,481,180	13,677,126	11,812,546	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	195,946	160,490	677704-A6-5	OHIO UNIVERSITY SENIOR MUNITAX_BND REV 5.59% DUE 12/1/2114 JD1	1.E FE	13,481,180	11,652,056
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,800,734	14,354,806	9,091,334	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	200,591	164,295	68389X-BX-2	ORACLE CORPORATION SENIOR CORP_BND 3.6% DUE 4/1/2050 AO1	2.B FE	14,154,215	8,927,039
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	5,991,636	6,001,453	4,144,401	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	87,087	71,329	872898-AE-1	TSMC ARIZONA CORP SENIOR CORP_BND 3 1/4% DUE 10/25/2051 AO25	1.D FE	5,914,366	4,073,072
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,968,460	4,025,066	4,290,258	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	57,681	47,244	89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BND 7 1/4% DUE 8/15/2038 FA15	2.B FE	3,967,385	4,243,014
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	64,909,386	44,420,264	31,396,778	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	943,444	772,732	912810-SN-9	TREASURY BILL SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	43,476,820	30,624,046
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	4,993,030	5,065,603	4,663,686	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	72,573	59,441	BHM0J5-8U-2	ALLETE INC CORP_BND 5.82% DUE 4/15/2040 AO15	1.E FE	4,993,030	4,604,245
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,979,089	15,196,807	13,469,285	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	217,718	178,323	BHM0JG-4J-7	MADISON GAS AND ELECTRIC CO CORP_BND 5.26% DUE 12/20/2040 JD20	1.E	14,979,089	13,290,962

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	24,965,149	25,328,012	18,128,751	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	362,863	297,205	BHM1KD-F6-6	MARS INC SENIOR CORP_BND 3 3/4% DUE 9/27/2046 MS27	1.F FE	24,965,149	17,831,546
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	90,640,000	86,700,739	(2,397,042)	04/21/2023	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(46,626,530)	912810-SP-4	UNITED STATES TREASURY SENIORGOVTBND 1 3/8% DUE 8/15/2050 FA15	1.A	86,700,739	44,229,488
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	19,360,000	15,094,659	9,928,203	04/21/2023	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(9,959,065)	760719-BH-6	HSBC USA INC SUB CORP_BND 7.2% DUE 7/15/2097 JJ15	1.G FE	15,094,659	19,887,268
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	1,921,057	1,991,137	1,266,797	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	476	(357,582)	126408-HN-6	CSX CORP SENIOR CORP_BND 4 3/4% DUE 11/15/2048 MN15	1.G FE	1,990,661	1,624,379
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	5,079,126	5,030,000	3,028,220	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	1,258	(945,420)	55336V-BT-6	MPLX LP SENIOR CORP_BND 4.95% DUE 3/14/2052 MS14	2.B FE	5,028,742	3,973,640
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	8,192,139	7,918,419	3,041,287	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	2,029	(1,524,871)	912810-TB-4	UNITED STATES TREASURY SENIORGOVTBND 1 7/8% DUE 11/15/2051 MN15	1.A	7,916,390	4,566,158
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,870,400	33,425,318	13,239,699	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	8,390	(6,304,580)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1.A	33,416,928	19,544,279
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,479,635	22,719,098	9,563,744	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	8,294	(6,231,843)	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	22,710,804	15,795,587
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	2,457,642	2,444,734	1,883,178	09/21/2018	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	609	(457,461)	911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BND 5.3% DUE 4/1/2050 A01	1.F FE	2,444,125	2,340,639
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	538,978	527,767	327,775	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(66,563)	912810-SA-7	UNITED STATES TREASURY SENIOR GOVT_BND 3% DUE 2/15/2048 FA15	1.A	527,767	394,338
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	1,763,928	1,773,865	1,071,548	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(217,842)	912810-SF-6	UNITED STATES TREASURY SENIORGOVTBND 3% DUE 2/15/2049 FA15	1.A	1,773,865	1,289,390
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	79,787,883	54,123,857	27,790,006	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(9,853,668)	912810-SN-9	UNITED STATES TREASURY SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	1.A	54,123,857	37,643,674
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	17,909,211	20,419,135	13,841,398	06/06/2019	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(2,211,757)	02209S-AR-4	UNITED STATES TREASURY BILL SENIORGOVTBND 1 1/4% DUE 5/15/2050 MN15	2.B FE	20,419,135	16,053,155
9999999999 - Totals				635,701,418	335,510,783	XXX	XXX	XXX	3,694,049	(135,462,446)	XXX	XXX	XXX	632,007,369	470,973,229

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	5	603,212,292	5	629,248,867	5	598,777,379			5	603,212,292
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	36,101,747	XXX	1,669,601	XXX	36,924,037	XXX		XXX	74,695,385
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	10,065,172	XXX	32,141,089	XXX		XXX		XXX	42,206,261
7. Ending Inventory	5	629,248,867	5	598,777,379	5	635,701,416			5	635,701,416

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	63,493,321	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	34,284,916	
3.	Total (Line 1 plus Line 2)		97,778,237
4.	Part D, Section 1, Column 6	313,569,438	
5.	Part D, Section 1, Column 7	(215,791,201)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(96,197,400)	
8.	Part B, Section 1, Column 13	1,904,453	
9.	Total (Line 7 plus Line 8)		(94,292,947)
10.	Part D, Section 1, Column 9	280,675,672	
11.	Part D, Section 1, Column 10	(374,968,619)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	290,339,409	
14.	Part B, Section 1, Column 20	28,847,368	
15.	Part D, Section 1, Column 12	319,186,777	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	903,114,680	525,141,341
2.	Cost of cash equivalents acquired	8,544,935,153	8,284,604,981
3.	Accrual of discount	12,236,360	5,003,623
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(140,449)
6.	Deduct consideration received on disposals	9,219,112,999	7,911,489,325
7.	Deduct amortization of premium		5,491
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	241,173,194	903,114,680
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	241,173,194	903,114,680

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
770000328	SAN BRUNO	CA		01/08/2020	4.770		67,365	41,119,714
770000556	MULTI-CITY	WI		02/11/2020	3.760		846,457	22,346,463
770000606	SUWANEE	GA		04/01/2022	9.190		5,277	9,744,499
770000632	NASHVILLE	TN		04/01/2022	4.000		213,360	26,575,669
770000689	BLOOMINGDALE	GA		03/01/2022	8.930		2,388,028	25,891,466
770000696	BRASELTON	GA		03/25/2022	9.940		670,172	9,569,076
770000697	WOODSTOCK	GA		03/28/2022	9.940		1,502,921	15,335,223
770000727	MCCOOK	IL		03/22/2022	8.380		2,364,844	41,427,934
770000730	DENVER	CO		08/23/2023	7.980	101,557	341,702	20,763,230
770000749	COTTAGE GROVE	MN		12/02/2022	8.330		1,126,139	12,083,555
770000750	ROCHESTER	MN		12/02/2022	8.330		1,863,462	17,592,524
770000751	EAST HANOVER	NJ		04/20/2023	8.330		4,050,519	36,675,759
770000752	LAKELAND	FL		11/22/2022	8.561		1,585,428	36,312,487
0599999. Mortgages in good standing - Commercial mortgages-all other						101,557	17,025,674	315,437,599
0899999. Total Mortgages in good standing						101,557	17,025,674	315,437,599
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						101,557	17,025,674	315,437,599

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
770000464	OAKLAND	CA		09/29/2016	09/01/2023	4,700,000							4,700,000	4,700,000			
770000475	LOGAN TOWNSHIP	NJ		12/01/2016	09/01/2023	5,966,400							5,894,444	5,894,444			
770000515	LONG BEACH	CA		03/23/2018	08/01/2023	3,870,868							3,870,868	3,870,868			
770000589	SECAUCUS	NJ		07/07/2020	08/01/2023	4,100,000							4,100,000	4,100,000			
770000606	SUWANEE	GA		04/01/2022	09/01/2023	4,874,951		27,027		124,200	151,227		5,889,736	5,889,736			
0199999. Mortgages closed by repayment						23,512,219		27,027		124,200	151,227		24,455,048	24,455,048			
770000038	ONTARIO	CA		11/18/2015		3,009							3,009	3,009			
770000039	ONTARIO	CA		11/18/2015		3,117							3,117	3,117			
770000126	SIMI VALLEY	CA		09/05/2007		222,221							222,221	222,221			
770000296	STAMFORD	CT		03/18/2011		202,764							202,764	202,764			
770000326	GLEN BURNIE	MD		11/30/2011		20,288							20,288	20,288			
770000328	SAN BRUNO	CA		01/08/2020		261,033							261,033	261,033			
770000348	CARLSBAD	CA		04/03/2012		19,970							19,970	19,970			
770000367	MULTI-CITY	US		05/10/2019		10,638							10,638	10,638			
770000372	FALLS CHURCH	VA		04/28/2015		12,685							12,685	12,685			
770000373	BOSTON	MA		04/28/2015		5,935							5,935	5,935			
770000378	BOSTON	MA		04/28/2015		14,291							14,291	14,291			

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
770000383	BOSTON	MA		09/13/2013		31,385							31,385	31,385			
770000384	NEWPORT BEACH	CA		09/19/2013		31,745							31,745	31,745			
770000386	DALLAS	TX		10/03/2013		34,695							34,695	34,695			
770000391	TIMONIUM	MD		01/15/2014		108,170							108,170	108,170			
770000401	CHARLESTON	SC		05/10/2019		41,254							41,254	41,254			
770000409	LAUREL	MD		05/10/2019		35,280							35,280	35,280			
770000410	GLEN MILLS	PA		05/10/2019		48,401							48,401	48,401			
770000421	WESTMINSTER	MD		08/27/2015		68,219							68,219	68,219			
770000432	PALO ALTO	CA		11/05/2015		4,475							4,475	4,475			
770000434	PALO ALTO	CA		11/05/2015		5,000							5,000	5,000			
770000435	ONTARIO	CA		11/18/2015		5,541							5,541	5,541			
770000440	MULTI-CITY	IL		12/08/2015		19,105							19,105	19,105			
770000447	SAN ANTONIO	TX		03/01/2016		20,536							20,536	20,536			
770000452	TACOMA	WA		03/23/2016		6,288							6,288	6,288			
770000460	MULTI-CITY	MD		12/22/2016		238,438							238,438	238,438			
770000469	MULTI-CITY	NJ		11/01/2016		179,499							179,499	179,499			
770000472	ELKRIDGE	MD		11/22/2016		49,858							49,858	49,858			
770000479	CHARLESTON	SC		01/20/2017		154,524							154,524	154,524			
770000481	CARROLLTON	TX		02/16/2017		53,029							53,029	53,029			
770000489	SAN DIEGO	CA		04/26/2017		252,603							252,603	252,603			
770000505	JERICHO	NY		08/31/2017		261,589							261,589	261,589			
770000516	ARLINGTON	TX		06/28/2018		288,666							288,666	288,666			
770000517	COPPELL	TX		06/28/2018		100,371							100,371	100,371			
770000524	DAVENPORT	FL		07/25/2018		32,089							32,089	32,089			
770000541	WILMINGTON	NC		05/10/2019		50,975							50,975	50,975			
770000546	DEER PARK	NY		09/30/2019		66,562							66,562	66,562			
770000556	MULTI-CITY	WI		02/11/2020		56,357							56,357	56,357			
770000563	FREDERICK	MD		11/01/2019		26,096							26,096	26,096			
770000580	DAVENPORT	FL		03/17/2020		19,793							19,793	19,793			
770000611	NEWPORT BEACH	CA		06/01/2021		94,398							94,398	94,398			
770000624	OGDEN	UT		03/01/2021		69,330							69,330	69,330			
770000675	IRVINE	CA		12/01/2021		28,058							28,058	28,058			
770000699	MINNEAPOLIS	MN		12/17/2021		59,154							59,154	59,154			
770000726	OGDEN	UT		05/18/2022		35,099							35,099	35,099			
BHM01JC69	NEW YORK	NY		05/10/2019		36,921							36,921	36,921			
0299999. Mortgages with partial repayments						3,389,454							3,389,454	3,389,454			
0599999 - Totals						26,901,673		27,027		124,200	151,227		27,844,502	27,844,502			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP (EQUITY)	NEW YORK CITY	NY	ANGELO GORDON		06/28/2022	3		1,200,000		13,500,000	6.977
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	APOLLO GLOBAL MANAGEMENT		03/15/2019	3		78,391		6,658,153	0.185
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	BRYNWOOD PARTNERS		07/27/2023	3	1,471,732			8,528,268	1.330
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	BRYNWOOD PARTNERS		08/27/2018	3		12,909		28,353	0.424
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAROUSEL CAPITAL		12/19/2017	3		125,979		527,635	1.849
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAROUSEL CAPITAL		03/23/2018	3		23,836		422,700	1.758
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAROUSEL CAPITAL		04/21/2021	3		22,334		3,047,136	0.643
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CENTURY EQUITY PARTNERS		02/08/2018	3		134,878		8,247	2.974
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CHARLESBANK CAPITAL PARTNERS		11/24/2010	3		2,726		(7,070,369)	0.861
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		17,657		848,463	0.767
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CORTEC GROUP		01/10/2018	3		82,814		(45,986)	2.485
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP	SAN FRANCISCO	CA	ENCORE CONSUMER CAPITAL		03/06/2018	3		60,562		696,169	2.991
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FREEMAN SPOGLI		06/16/2016	3		7,967		326,946	0.376
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	GAMUT CAPITAL MANAGEMENT, L.P.		09/15/2017	3		41,026		2,165,643	0.986
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	HEARTWOOD PARTNERS		05/30/2018	3		35,766		2,369,916	2.662
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		02/01/2018	3		53,182		214,824	0.644
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	NEW YORK	NY	LEXINGTON PARTNERS		09/18/2020	3		134,379		5,620,220	0.183
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	ONE ROCK CAPITAL PARTNERS		10/30/2017	3		23,107		4,034,648	1.536
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	PARTHENON CAPITAL PARTNERS		01/03/2017	3		482,939		725,823	1.163
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I LP	NEW YORK	NY	THE RIVERSIDE COMPANY		05/23/2017	3		498,770		1,111,090	3.908
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP	EVANSTON	IL	SILVER OAK SERVICES PARTNERS		04/17/2017	3		65,250		902,252	4.930
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	SLS MSOUTH HOLDINGS LLC		09/14/2015	3		76,136			2.015
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	SOUTHFIELD CAPITAL		02/24/2021	3		516,814		1,312,976	1.109
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	THE BLACKSTONE GROUP		09/22/2017	3		342,141		6,208,206	0.298
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	TAILWIND CAPITAL		03/30/2016	3		13,189		456,397	0.481
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	TAILWIND CAPITAL		06/24/2019	3		214,326		2,180,955	0.988
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	TRINITY HUNT PARTNERS		12/20/2019	3		485,250		2,245,566	3.776
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	UPFRONT VENTURES		09/02/2015	1		7,810		826,932	5.621
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	UPFRONT VENTURES		03/29/2018	1		19,973		4,580,122	13.713
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	UPFRONT VENTURES		03/17/2017	1		7,892		3,373,919	11.131
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	UPFRONT VENTURES		05/15/2017	1		42,911		2,975,956	1.633
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG PARTNERS		06/05/2019	3		96,352		1,095,602	2.672
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG PARTNERS		10/14/2021	3		63,964		2,261,786	0.466
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	CHICAGO	IL	WINDPOINT PARTNER		07/28/2022	3		16,470		346,936	1.295
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WINDPOINT PARTNER		09/25/2018	3		21,575		3,234,716	1.871
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1,471,732	5,029,275		75,720,200	XXX
BHM2LK-6H-3	SIXTH STREET LENDING PARTNERS	DALLAS	TX	SIXTH STREET PARTNERS		06/27/2023	2		302,773		13,791,679	3.780
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	SAN FRANCISCO	CA	PORTFOLIO TRANSFER		09/29/2022	3		2,519,529		15,271,074	0.620
2099999. Joint Venture Interests - Common Stock - Affiliated									2,822,302		29,062,753	XXX
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	BROOKDALE ON THE PARK		01/13/2015			80,730			23.400
2199999. Joint Venture Interests - Real Estate - Unaffiliated									80,730			XXX
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS		SIXTH STREET PARTNERS		08/16/2023		8,179,451				7.000
2699999. Joint Venture Interests - Other - Affiliated								8,179,451				XXX
6099999. Total - Unaffiliated								1,471,732	5,110,005		75,720,200	XXX
6199999. Total - Affiliated								8,179,451	2,822,302		29,062,753	XXX
6299999 - Totals								9,651,183	7,932,307		104,782,953	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY		03/15/2019	09/29/2023	383,213							383,213	108,673				
BHM03W-XD-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY		09/27/2018	09/21/2023	8,269							8,269	8,269				
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V-AC L.P.	NEW YORK	NY		10/29/2012	09/29/2023	224,140							224,140	75,656				
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY		02/17/2017	09/07/2023	133,439							133,439	33,364				
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II L.P.	GREENWICH	CT		08/20/2012	08/10/2023	72,442							72,442					
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II LLC	GREENWICH	CT		08/20/2012	08/11/2023	9,088							9,088					
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT		08/27/2018	09/01/2023	679,590							679,590	40,777				
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC		03/23/2018	07/28/2023	13,669							13,669	13,669				
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA		11/24/2010	09/08/2023	26,376							26,376	3,409				
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY		01/10/2018	09/07/2023	280,664							280,664					
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY		07/12/2021	09/15/2023	577,725							577,725					
BHM037-87-6	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND - LIFE: 2009 RCA	NEW YORK	NY	DISTRIBUTION	07/31/2008	09/01/2023	334,698							334,698	334,698				
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP	NEW YORK	NY		07/01/2021	09/14/2023	1,542,631							1,542,631	1,542,631				
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP	SAN FRANCISCO	CA		03/06/2018	07/07/2023	4,681,297							4,681,297	266				
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY		09/15/2017	07/13/2023	220,138							220,138	220,138				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT		05/30/2018	09/07/2023	324,856							324,856					
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS L.P.	NEW YORK	NY		10/26/2017	09/12/2023	490,647							490,647					
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY		02/01/2018	09/14/2023	43,470							43,470					
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	NEW YORK	NY		09/18/2020	07/28/2023	218,367							218,367	100,566				
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INVESTORS IV LP	NEW YORK	NY		03/27/2019	09/28/2023	449,554							449,554	196,086				
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	MA		06/10/2015	09/28/2023	52,800							52,800					
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY		10/28/2019	09/15/2023	249,783							249,783	239,909				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY		12/09/2021	09/15/2023	31,549							31,549	31,549				
BHM1Q2-BC-5	MPE PARTNERS II LP	BOSTON	MA		12/20/2017	09/28/2023	180,260							180,260					
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY		10/30/2017	09/07/2023	3,026,322							3,026,322	842,989				
BHM2ES-KK-1	PIMCO COMMERCIAL REAL ESTATE DEBT FUND II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA		04/19/2022	09/15/2023	35,934							35,934					
BHM2ES-9X-6	PIMCO PRIVATE INCOME FUND ONSHORE FEEDER LLC	NEWPORT BEACH	CA		04/01/2022	08/14/2023	1,080,922							1,080,922					
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH		01/24/2020	09/08/2023	148,358							148,358	360,863				
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL		05/17/2017	07/18/2023	3,780,000							3,780,000	3,780,000				
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY		02/24/2023	09/13/2023	103,717							103,717					
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY		05/23/2016	09/14/2023	126,979							126,979					
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA		09/14/2015	07/07/2023	76,238							76,238	76,238				
BHM28X-S5-2	SPT CAPITAL MANAGEMENT LP	GREENWICH	CT		04/28/2021	09/27/2023	588							588					
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY		09/22/2017	09/28/2023	582,819							582,819	582,819				
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY		03/30/2016	09/27/2023	13,828							13,828					
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY		06/24/2019	09/28/2023	331,204							331,204					
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA		09/02/2015	09/29/2023	90,177							90,177	224,657				
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA		03/29/2018	09/29/2023	310,212							310,212	1,802,068				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA		03/17/2017	09/29/2023	32,496							32,496	35,986				
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA		05/15/2017	09/27/2023	240,100							240,100	43,241				
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA		06/05/2019	09/11/2023	606,072							606,072	606,072				
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA		10/14/2021	09/29/2023	65,054							65,054	46,377				
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL		09/25/2018	09/25/2023	4,233,178							4,233,178	1,808,377				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							26,112,863							26,112,863	13,159,347				
BHM1NB-HR-9	ARBORS OF WATERMARK	COLUMBUS	OH		02/24/2017	09/24/2023	86,805							86,805	86,805				

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
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL		01/13/2015	09/14/2023	80,730							80,730	80,730				
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)	LOUISVILLE	KY		10/14/2015	09/21/2023	7,943							7,943	7,943				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN		02/18/2016	09/14/2023	44,100							44,100	44,100				
BHM1CC-4R-3	MCBEE STATION	GREENVILLE	SC		07/30/2015	07/28/2023	12,600							12,600	12,600				
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY	MINNEAPOLIS	MN		04/17/2020	07/25/2023	7,394							7,394					
BHM193-0C-4	MERITEX METROAIR3	PLAINFIELD	IN		03/25/2015	07/25/2023	20,911							20,911	20,911				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							260,483							260,483	253,089				
6099999. Total - Unaffiliated							26,373,346							26,373,346	13,412,436				
6199999. Total - Affiliated																			
6299999 - Totals							26,373,346							26,373,346	13,412,436				

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
38378F-TP-5	GNMA_13-5 AGENCY_CMO _13-5 3.000% 01/2		09/01/2023	INTEREST CAPITALIZATION		3,948	3,948		1.A
38379F-YH-6	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		09/01/2023	INTEREST CAPITALIZATION		5,249	5,249		1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,197	9,197		XXX
00120D-AE-6	AGL CLO CREDIT MANAGEMENT SUBABS22-17A14		09/19/2023	MORGAN STANLEY & CO. INC		3,438,750	3,500,000	44,808	1.F FE
12782@-AA-5	CL B NT - ISSUED AUG 2023 ABS ABS 5.9		08/30/2023	TAXABLE EXCHANGE		33,374,423	31,785,164		1.B FE
12782@-AB-3	CL B NT - ISSUED AUG 2023 ABS ABS 6.4		08/30/2023	TAXABLE EXCHANGE		11,249,654	10,713,957		1.D FE
12782@-AC-1	CL B NT - ISSUED AUG 2023 ABS ABS 7.2		08/30/2023	TAXABLE EXCHANGE		7,248,907	6,903,721		1.G FE
12782@-AD-9	CL B NT - ISSUED AUG 2023 ABS ABS 8.8		08/30/2023	TAXABLE EXCHANGE		2,767,860	2,636,057		2.C FE
12782@-AE-7	CL B NT - ISSUED AUG 2023 ABS 0.000% 0		08/30/2023	TAXABLE EXCHANGE		3,789,812	3,609,345		2.C Z
30225V-AL-1	EXTRA SPACE STORAGE LP SENIORCORPBND 3		07/25/2023	TAXABLE EXCHANGE		1,317,128	1,404,000	3,276	2.B FE
30225V-AM-9	EXTRA SPACE STORAGE LP SENIORCORPBND 3		07/25/2023	TAXABLE EXCHANGE		997,200	1,076,000	4,633	2.B FE
362943-AE-2	GALAXYCLOLTD ABS 3-32A-C 144A 0.000% 1		09/22/2023	BARCLAYS CAPITAL		2,500,000	2,500,000		1.F
38176Q-AG-5	GOLUB CAPITAL PARTNERS CLO LTD SUBABS43-		09/27/2023	CITICORP SECURITIES MARKETS		1,994,000	2,000,000	33,677	1.F FE
38179U-AD-0	GOCAP_23-69A ABS23-69A144A 0.000% 11/0		09/25/2023	BNP PARIBAS		10,000,000	10,000,000		1.C
38179U-AF-5	GOCAP_23-69A ABS23-69A144A 0.000% 11/0		09/25/2023	BNP PARIBAS		10,000,000	10,000,000		1.F
404119-CK-3	HCA INC SENIORCORPBND 3.625% 03/15/32		08/08/2023	TAX FREE EXCHANGE		892,185	900,000	12,959	2.C FE
404119-CL-1	HCA INC SENIORCORPBND 4.625% 03/15/52		08/08/2023	TAX FREE EXCHANGE		4,393,826	4,398,000	80,798	2.C FE
404119-CS-6	HCA INC SENIORCORPBND 4.375% 03/15/42		08/08/2023	TAX FREE EXCHANGE		689,486	700,000	12,165	2.C FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAXABLE EXCHANGE		(3,107,503)	(3,500,000)	(19,137)	2.C FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAX FREE EXCHANGE		3,161,977	3,500,000	19,137	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAXABLE EXCHANGE		(13,758,189)	(17,312,000)	(113,723)	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		07/01/2023	TAX FREE EXCHANGE		17,377,714	17,312,000	113,723	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		08/08/2023	CITICORP SECURITIES MARKETS		3,000,442	3,800,000	82,512	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		07/01/2023	TAXABLE EXCHANGE		(17,615,159)	(22,248,000)	(153,255)	2.C FE
55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIORCORPBND		07/01/2023	TAX FREE EXCHANGE		22,528,217	22,248,000	153,255	2.C FE
55954W-AQ-2	MAGNETITE CLO LTD MAGNE_19-24A MEZZANINA		09/13/2023	MORGAN STANLEY & CO. INC		2,209,500	2,250,000	27,780	1.F FE
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIORCOR		07/01/2023	DIRECT		967,996	967,996		2.A PL
69700G-AN-2	PALMER SQUARE CLO LTD PLMRS_19 MEZZANINA		09/19/2023	MORGAN STANLEY & CO. INC		2,973,750	3,000,000	24,164	1.F FE
BHM1DB-P0-0	BEAR SWAMP FINANCE LP SENIOR CORP_BND		09/30/2023	INTEREST CAPITALIZATION		271,108	271,108		2.C PL
BHM1NJ-HX-9	COMPLETE AUTOMATION SOLUTIONS SRSUBCORPB		09/29/2023	INTEREST CAPITALIZATION		55,647	55,647		5.C
BHM20D-PF-5	COMPLETE AUTOMATION SOLUTIONS CORPBND 1		09/30/2023	INTEREST CAPITALIZATION		2,968	2,968		5.B GI
BHM28F-T6-8	AUTOMATION SOLUTIONS INC SRSUBCORPBND 1		09/29/2023	INTEREST CAPITALIZATION		5,245	5,245		5.B GI
BHM2ES-6J-0	AG ABC STRUCTURED NOTE LP EQU SENIOR CO		08/29/2023	DIRECT		6,693,659	6,693,659		2.C PL
BHM2ES-6N-1	AG ABC STRUCTURED NOTE LP EQU SUB CORP_		08/29/2023	DIRECT		1,489,498	1,489,498		3.B PL
775109-CK-5	ROGERS COMMUNICATIONS INC SENIORCORPBND	A	07/27/2023	TAX FREE EXCHANGE		3,154,803	3,200,000	53,387	2.C FE
00901F-AE-6	AIMCO CLO LTD AIMCO_21-16 MEZZANINABS21-	D	09/13/2023	MORGAN STANLEY & CO. INC		2,470,000	2,500,000	31,540	1.F FE
05766J-AG-6	BOBA_23-2A ABS23-2A144A 0.000% 10/20/3	D	09/26/2023	MORGAN STANLEY & CO. INC		10,000,000	10,000,000		1.F
05766J-AJ-0	BOBA_23-2A ABS23-2A144A 0.000% 10/20/3	D	09/26/2023	MORGAN STANLEY & CO. INC		4,000,000	4,000,000		2.B
12567W-AJ-8	CIFCFUNDINGLTDCIFC_22-4 ABS22-4A144A 8	D	09/21/2023	J.P. MORGAN SECURITIES INC		5,468,100	5,500,000	94,731	2.C FE
12575R-AC-4	CIFC_23-1A ABS23-1A 0.000% 10/15/37	D	09/14/2023	BANK OF AMERICA		7,000,000	7,000,000		1.F
38138F-AL-5	GOLDENTREELOANMANAGEMENTUS ABS12A144A	D	09/28/2023	CITICORP SECURITIES MARKETS		2,453,125	2,500,000	45,357	2.C FE
44989M-AA-2	IPLENDINGLLCIPL_23-10 ABS23-10A 7.750%	D	07/21/2023	DIRECT		2,400,000	2,400,000		1.F FE
46590X-AX-4	JBS USA LUX SA SENIORCORPBND 6.500% 12	D	08/22/2023	TAX FREE EXCHANGE		26,813,471	26,912,000	393,588	2.C FE
55822A-AQ-0	MADISON PARK FUNDING LTD MDPK ABS 46A-CR	D	09/27/2023	CITICORP SECURITIES MARKETS		2,955,000	3,000,000	46,987	1.F FE
55954P-AS-3	MAGNE_15-17A MEZZANINABS19-21A144A 7.1	D	09/19/2023	MORGAN STANLEY & CO. INC		4,860,000	5,000,000	62,893	1.F FE
55954Y-AN-5	MAGNE_20-26A MEZZANINABS20-26A144A 7.5	D	09/13/2023	MORGAN STANLEY & CO. INC		986,750	1,000,000	10,852	1.F FE
67115V-AG-7	OAKHILLCREDITPARTNERSOAKC_ ABS C_11-D 14	D	09/28/2023	CITICORP SECURITIES MARKETS		2,478,125	2,500,000	46,459	2.C FE
675949-AJ-0	OCTAG_68 MEZZANINABS68144A 0.000% 10/2	D	09/29/2023	WELLS FARGO ADVISORS		9,000,000	9,000,000		1.F
67707C-AU-2	OAK HILL CREDIT PARTNERS OAKC ABS14-10RA	D	09/13/2023	J.P. MORGAN SECURITIES INC		5,046,450	5,100,000	61,271	1.F FE
874777-AE-5	TALLMAN PARK CLO LTD TALPK_21 MEZZANIN A	D	09/19/2023	MORGAN STANLEY & CO. INC		2,796,889	2,830,000	37,331	1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96467H-AG-1	WHITEBOX CLO III LTD WBOX_21-3 SENIORABS	D	09/13/2023	CITICORP SECURITIES MARKETS		1,975,000	2,000,000	25,899	1.F FE
BRYPLE-XV-0	GROUPARKINSURANCELTD CORP BND 11.339%	C	09/21/2023	JVB FINANCIAL GROUP, LLC		2,960,500	3,100,000	87,187	2.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						217,728,314	208,204,365	1,324,254	XXX
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIORABS		09/19/2023	DIRECT		1,142,037	1,142,037		2.B Z
BHM2LK-6G-5	SIXTHSTREETLENDINGPARTNERS SENIOR CORP B		07/01/2023	DIRECT		(4,172,063)	(4,172,063)		2.A
BHM2LQ-8U-9	SIXTHSTREETLENDINGPARTNERS SENIORCORPBND		09/13/2023	DIRECT		5,887,780	5,887,780		2.A FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,857,754	2,857,754		XXX
BAY2Z8-DX-4	HARTFORD LIFE INC. TERM LOAN 0.000% 0		07/20/2023	DIRECT		16,100,000	16,100,000		1.F FE
BHM2H0-M2-7	ICMINVESTMENTPARTNERSIILLC SECURED TERM_		07/01/2023	RECLASS FROM SCHD DA		21,000,000	21,000,000		3.B Z
BRY6RN-Q3-6	BLACKROCK SLS NAV FACILITY TERM_LOAN 0		09/13/2023	DIRECT		9,985,000	10,000,000		1.G
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						47,085,000	47,100,000		XXX
2509999997. Total - Bonds - Part 3						267,680,265	258,171,316	1,324,254	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						267,680,265	258,171,316	1,324,254	XXX
BHM1F4-AF-7	JENSEN HUGHES HOLDINGS CORP PFD_EQUITY		09/29/2023	DIRECT	5,119.330	209,763	0.00		6. Z*
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						209,763	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						209,763	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						209,763	XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks						209,763	XXX		XXX
6009999999 - Totals						267,890,028	XXX	1,324,254	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179U-CA-8	GOVERNMENTNATIONALMORTGAGEA POOL# MA5465		09/01/2023	PAYDOWN		4,255	4,255	4,247	4,238		17		17		4,255				100	09/20/2048	1.A
36200Q-JD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		09/01/2023	PAYDOWN		31	31	33	35		(4)		(4)		31				1	03/15/2032	1.A
36200Q-WP-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		09/01/2023	PAYDOWN		26	26	28	29		(3)		(3)		26				1	01/15/2032	1.A
36200W-TB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		09/01/2023	PAYDOWN		32	32	33	34		(1)		(1)		32				2	11/15/2031	1.A
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		09/01/2023	PAYDOWN		548	548	556	559		(11)		(11)		548				24	01/15/2032	1.A
36201E-3C-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		09/01/2023	PAYDOWN		353	353	363	372		(18)		(18)		353				17	05/15/2032	1.A
36201F-PK-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		09/01/2023	PAYDOWN		1,241	1,241	1,276	1,309		(68)		(68)		1,241				58	05/15/2032	1.A
36201F-Q6-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		09/01/2023	PAYDOWN		300	300	308	313		(14)		(14)		300				14	05/15/2032	1.A
36201J-EW-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		09/01/2023	PAYDOWN		990	990	1,018	1,036		(47)		(47)		990				46	04/15/2032	1.A
36201U-AH-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 593		09/01/2023	PAYDOWN		588	588	613	651		(63)		(63)		588				27	08/15/2032	1.A
36202E-3E-7	GOVERNMENTNATIONALMORTGAGEA POOL# 004397		09/01/2023	PAYDOWN		1,541	1,541	1,572	1,578		(38)		(38)		1,541				47	03/20/2039	1.A
36202F-CN-4	GOVERNMENTNATIONALMORTGAGEA POOL# 004577		09/01/2023	PAYDOWN		687	687	695	696		(9)		(9)		687				21	11/20/2039	1.A
36202F-DB-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004598		09/01/2023	PAYDOWN		555	555	569	570		(16)		(16)		555				16	12/20/2039	1.A
36202F-EH-5	GOVERNMENTNATIONALMORTGAGEA POOL#004636		09/01/2023	PAYDOWN		1,470	1,470	1,482	1,483		(13)		(13)		1,470				44	02/20/2040	1.A
36202F-GW-0	GOVERNMENTNATIONALMORTGAGEA POOL# 004713		09/01/2023	PAYDOWN		799	799	888	937		(138)		(138)		799				24	06/20/2040	1.A
36202F-HY-5	GOVERNMENTNATIONALMORTGAGEA POOL# 004747		09/01/2023	PAYDOWN		11,489	11,489	12,277	12,554		(1,065)		(1,065)		11,489				378	07/20/2040	1.A
36202F-LP-9	GOVERNMENTNATIONALMORTGAGEA POOL# 004834		09/01/2023	PAYDOWN		3,612	3,612	3,782	3,853		(241)		(241)		3,612				107	10/20/2040	1.A
36209A-6R-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 466		09/01/2023	PAYDOWN		13	13	13	13						13				1	07/15/2030	1.A
36209E-VR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 469		09/01/2023	PAYDOWN		33	33	35	36		(3)		(3)		33				2	10/15/2028	1.A
36209S-TU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 480		09/01/2023	PAYDOWN		518	518	540	546		(29)		(29)		518				22	06/15/2028	1.A
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716		09/01/2023	PAYDOWN		31	31	32	32		(2)		(2)		31				1	06/15/2039	1.A
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722		09/01/2023	PAYDOWN		141	141	145	147		(6)		(6)		141				5	08/15/2039	1.A
3620A9-SH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 723		09/01/2023	PAYDOWN		721	721	743	746		(25)		(25)		721				24	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		09/01/2023	PAYDOWN		1,439	1,439	1,483	1,495		(56)		(56)		1,439				47	09/15/2039	1.A
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		09/01/2023	PAYDOWN		383	383	395	400		(16)		(16)		383				12	09/15/2039	1.A
3620AR-JT-9	GOVERNMENTNATIONALMORTGAGEA POOL# 737474		09/01/2023	PAYDOWN		2,989	2,989	3,103	3,098		(109)		(109)		2,989				92	10/20/2040	1.A
36212J-WR-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 535		09/01/2023	PAYDOWN		34	34	35	35		(1)		(1)		34				2	08/15/2030	1.A
36213D-3C-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		09/01/2023	PAYDOWN		330	330	338	337		(7)		(7)		330				14	02/15/2032	1.A
36213E-YA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		09/01/2023	PAYDOWN		32	32	32	33		(1)		(1)		32				2	04/15/2032	1.A
36213S-EB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 562		09/01/2023	PAYDOWN		117	117	119	122		(5)		(5)		117				5	06/15/2031	1.A
36213T-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		09/01/2023	PAYDOWN		426	426	435	442		(15)		(15)		426				20	10/15/2031	1.A
36213V-R2-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 565		09/01/2023	PAYDOWN		249	249	262	258		(9)		(9)		249				12	11/15/2031	1.A
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		09/01/2023	PAYDOWN		25	25	27	26		(1)		(1)		25				1	05/15/2032	1.A
36225B-G7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		179	179	185	189		(10)		(10)		179				8	12/15/2029	1.A
36225B-LL-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		617	617	639	653		(36)		(36)		617				28	12/15/2030	1.A
36225B-NC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		33	33	33	34		(1)		(1)		33				1	05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		341	341	351	362		(21)		(21)		341				16	09/15/2031	1.A
36225B-TE-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2023	PAYDOWN		2,054	2,054	2,142	2,281		(227)		(227)		2,054				93	05/15/2032	1.A
38378N-HQ-9	GNMA_13-175 SENIORCMBS13-175 0.173% 05		09/01/2023	PAYDOWN				8,338											211	05/16/2055	1.A
38378U-FY-8	GNMA AGENCY_CMO _13-150 2.750% 10/16/4		09/01/2023	PAYDOWN		9,130	9,130	9,392	9,384		(254)		(254)		9,130				156	10/16/2043	1.A
38378X-TX-9	GNMA_14-148 SENIORCMBS14-148 0.437% 10		09/01/2023	PAYDOWN				98,033	14,426		(14,426)		(14,426)						4,690	10/16/2056	1.A
38379F-NB-1	GNMA SENIORAGENCYCMO15-176C 3.000% 09/		09/01/2023	PAYDOWN		35,687	35,687	36,825	36,814		(1,127)		(1,127)		35,687				726	09/20/2045	1.A
38379T-F7-9	GNMA SENIORAGENCYCMO16-9D 3.000% 01/20		09/01/2023	PAYDOWN		20,570	20,570	21,242	21,236		(666)		(666)		20,570				412	01/20/2046	1.A
38379X-M6-4	GNMA SENIOR AGENCY_CMO _16-99A 3.000%		09/01/2023	PAYDOWN		28,977	28,977	29,859	29,853		(876)		(876)		28,977				560	07/20/2046	1.A
38380J-8R-2	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		09/01/2023	PAYDOWN				2,476	333		(333)		(333)						188	01/16/2060	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		09/01/2023	PAYDOWN				819	418		(418)		(418)						84	12/16/2059	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380J-ND-6	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		09/01/2023	PAYDOWN				11,768	3,517		(3,517)		(3,517)						2,178	04/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.760% 11/16/60		09/01/2023	PAYDOWN				385											32	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		09/01/2023	PAYDOWN				1,740											115	11/16/2060	1.A
38380M-K7-5	GNMA SENIORCMBS19-17 0.654% 12/16/60		09/01/2023	PAYDOWN				1,672											107	12/16/2060	1.A
38380N-5G-0	GNMA_20-25 SENIORCMBS20-25 0.740% 01/1		09/01/2023	PAYDOWN				5,180	2,589		(2,589)		(2,589)						294	01/16/2062	1.A
38380N-KC-2	GNMA_20-25 SENIORCMBS19-105 0.722% 08/		09/01/2023	PAYDOWN				492											123	08/16/2061	1.A
0109999999. Subtotal - Bonds - U.S. Governments						133,586	133,586	269,048	160,102		(26,518)		(26,518)		133,586				11,211	XXX	XXX
045167-AW-3	ASIAN DEVELOPMENT BANK SENIOR CORP_BND	D	08/25/2023	DEUTSCHE BANK AG		1,518,908	1,452,000	1,844,374	1,756,830		(10,064)		(10,064)		1,746,766		(227,858)	(227,858)	17,136	06/16/2028	1.A FE
29446M-AF-9	EQUINOR ASA SENIOR CORP_BND 3.125% 04/	D	09/19/2023	CITICORP SECURITIES MARKETS		3,080,107	3,444,000	3,679,983	3,639,097		(6,474)		(6,474)		3,632,623		(552,516)	(552,516)	49,328	04/06/2030	1.D FE
30216K-AF-9	EXPORT-IMPORT BANK OF INDIA SENIOR CORP_	D	09/21/2023	STANDARD CHARTER BANK		1,939,175	2,492,000	2,348,984	2,370,099		3,521		3,521		2,373,620		(434,445)	(434,445)	39,249	01/13/2031	2.C FE
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LT SENIOR CO	D	09/20/2023	VARIOUS		6,169,250	7,300,000	7,232,879	7,240,730		1,383		1,383		7,242,113		(1,072,863)	(1,072,863)	174,166	01/21/2032	2.C FE
62878U-2E-1	NBN CO LTD SENIORCORPBND144A 2.500% 01	D	09/20/2023	JANE STREET CAPITAL		555,870	700,000	672,405	674,619		1,808		1,808		676,427		(120,557)	(120,557)	21,097	01/08/2032	1.D FE
77586T-AD-8	ROMANIA REPUBLIC OF SENIORCORPBND 4.8	D	08/25/2023	J.P. MORGAN SECURITIES INC		3,368,170	3,380,000	3,597,537	3,440,505		(18,075)		(18,075)		3,422,430		(54,260)	(54,260)	99,323	01/22/2024	2.C FE
G82016-AS-8	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	D	09/12/2023	DEUTSCHE BANK AG		5,045,220	6,000,000	5,789,040	5,819,263		4,621		4,621		5,823,884		(778,664)	(778,664)	94,300	01/08/2031	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						21,676,700	24,768,000	25,165,202	24,941,143		(23,280)		(23,280)		24,917,863		(3,241,163)	(3,241,163)	494,599	XXX	XXX
718814-ZZ-2	PHOENIX AZ SENIORMUNITAXBNDGO 5.269% 0		07/01/2023	CALL 100.0000		135,000	135,000	159,305	157,224		(1,656)		(1,656)		155,568		(20,568)	(20,568)	7,113	07/01/2034	1.B FE
798186-YY-2	SAN JOSE CALIF UNI SCH DIST MUNITAX_BND		08/01/2023	CALL 100.0000		1,795,000	1,795,000	1,901,120	1,834,162		(39,162)		(39,162)		1,795,000				80,219	08/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,930,000	1,930,000	2,060,425	1,991,386		(40,818)		(40,818)		1,950,568		(20,568)	(20,568)	87,332	XXX	XXX
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		09/25/2023	REDEMPTION 0.0000			67,286	4,573	4,100		(4,100)		(4,100)						375	03/25/2035	1.B FE
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNIBNDRE		09/20/2023	REDEMPTION 0.0001			59,079	4,293	3,986		(3,985)		(3,985)						305	08/20/2036	2.B FE
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		336	336	347	347		(11)		(11)		336				14	03/01/2032	1.A
31283H-X8-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2023	PAYDOWN		382	382	397	400		(19)		(19)		382				15	08/01/2033	1.A
31292G-TN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2023	PAYDOWN		134	134	136	135		(2)		(2)		134				6	10/01/2027	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2023	PAYDOWN		1	1	1	1						1					03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2023	PAYDOWN		1,996	1,996	1,975	1,976		20		20		1,996				66	12/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		09/01/2023	PAYDOWN		3,974	3,974	3,996	3,995		(22)		(22)		3,974				146	10/01/2033	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		09/01/2023	PAYDOWN		79	79	78	78						79				4	01/01/2031	1.A
3131XH-M5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL2		09/01/2023	PAYDOWN		3,821	3,821	3,942	3,978		(157)		(157)		3,821				102	10/01/2041	1.A
3132VQ-N5-1	FEDERAL HOME LOAN MORTGAGE COR POOL#Q640		09/01/2023	PAYDOWN		1,249	1,249	1,255	1,260		(10)		(10)		1,249				25	06/01/2049	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0		09/01/2023	PAYDOWN		1,818	1,818	1,838	1,831		(13)		(13)		1,818				85	03/25/2031	1.A
31362J-UN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 062		09/01/2023	PAYDOWN		140	140	136	138		2		2		140				4	06/01/2028	1.A
3136AP-V7-4	FNMA SENIOR AGENCY_CMO _15-58 3.000% 0		09/01/2023	PAYDOWN		7,182	7,182	7,585	7,519		(337)		(337)		7,182				90	08/25/2045	1.A
3136AT-CN-2	FNMA SENIOR AGENCY_CMO _16-50A 2.000%		09/01/2023	PAYDOWN		80,070	80,070	79,641	79,645		425		425		80,070				1,064	08/25/2046	1.A
31371H-VJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#2527		09/01/2023	PAYDOWN		1	1	1	1						1					09/01/2029	1.A
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2023	PAYDOWN		155	155	160	160		(5)		(5)		155				5	09/01/2033	1.A
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2023	PAYDOWN		2,138	2,138	2,151	2,149		(12)		(12)		2,138				79	10/01/2033	1.A
3137F7-2J-3	FHLMCMULTIFAMILYSTRUCTUREDP SENIORCMBSQ0		09/01/2023	PAYDOWN				4,929	4,285		(4,285)		(4,285)						419	10/25/2055	1.A
31383J-WE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 504		09/01/2023	PAYDOWN		20	20	20	20						20				1	07/01/2029	1.A
31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507		09/01/2023	PAYDOWN		314	314	318	317		(3)		(3)		314				15	12/01/2028	1.A
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#5678		09/01/2023	PAYDOWN		918	918	934	935		(18)		(18)		918				40	10/01/2030	1.A
3138Y5-WF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX4		09/01/2023	PAYDOWN		1,254	1,254	1,343	1,399		(146)		(146)		1,254				32	12/01/2044	1.A
31390B-WE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 641		09/01/2023	PAYDOWN		1,624	1,624	1,719	1,687		(63)		(63)		1,624				76	04/01/2032	1.A
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#6519		09/01/2023	PAYDOWN		237	237	248	257		(20)		(20)		237				10	08/01/2032	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679		09/01/2023	PAYDOWN		207	207	214	215		(8)		(8)		207				7	04/01/2033	1.A
313921-A5-7	FANNIE MAE FNMA_01-65 AGENCYCMO01-65 6		09/25/2023	PAYDOWN		2,493	2,493	2,498	2,518		(25)		(25)		2,493				90	11/25/2031	1.A
31392D-WQ-1	FANNIEMAE WHOLE LOAN FNW_03-W2 SENIORAGE		09/25/2023	PAYDOWN		3,133	3,133	3,138	3,134		(1)		(1)		3,133				112	08/25/2032	1.A
31397L-TB-5	FNMA SENIORAGENCYCMO08-49C 5.000% 04/2		09/01/2023	PAYDOWN		1,518	1,518	1,597	1,602		(84)		(84)		1,518				51	04/25/2038	1.A
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#6891		09/01/2023	PAYDOWN		20	20	21	21		(1)		(1)		20				1	02/01/2033	1.A
31401B-4L-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		09/01/2023	PAYDOWN		75	75	75	75						75				3	05/01/2033	1.A
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		09/01/2023	PAYDOWN		2,034	2,034	2,048	2,048		(14)		(14)		2,034				71	04/01/2033	1.A
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL#7252		09/01/2023	PAYDOWN		261	261	270	270		(9)		(9)		261				9	03/01/2034	1.A
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		09/01/2023	PAYDOWN		56	56	58	59		(3)		(3)		56				2	07/01/2033	1.A
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		09/01/2023	PAYDOWN		6,389	6,389	6,775	6,943		(553)		(553)		6,389				235	02/01/2035	1.A
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		09/01/2023	PAYDOWN		3,148	3,148	3,164	3,163		(14)		(14)		3,148				114	10/01/2033	1.A
31404B-SQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 763		09/01/2023	PAYDOWN		489	489	520	517		(28)		(28)		489				18	02/01/2034	1.A
31405A-U9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783		09/01/2023	PAYDOWN		1,654	1,654	1,628	1,628		26		26		1,654				61	06/01/2034	1.A
31406A-6Y-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 804		09/01/2023	PAYDOWN		708	708	718	718		(10)		(10)		708				26	12/01/2034	1.A
31406D-EL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806		09/01/2023	PAYDOWN		82	82	83	83		(1)		(1)		82				3	12/01/2034	1.A
31410G-RA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL#8888		09/01/2023	PAYDOWN		1,407	1,407	1,519	1,655		(248)		(248)		1,407				61	12/01/2037	1.A
31415Q-P9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 986		09/01/2023	PAYDOWN		5,916	5,916	6,474	6,630		(714)		(714)		5,916				216	01/01/2038	1.A
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		09/01/2023	PAYDOWN		110	110	114	114		(4)		(4)		110				4	12/01/2034	1.A
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		09/01/2023	PAYDOWN		792	792	830	835		(43)		(43)		792				29	08/01/2037	1.A
31418M-PU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		09/01/2023	PAYDOWN		2,626	2,626	2,811	2,945		(320)		(320)		2,626				107	03/01/2037	1.A
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AD26		09/01/2023	PAYDOWN		1,096	1,096	1,123	1,106		(10)		(10)		1,096				29	03/01/2025	1.A
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#AE00		09/01/2023	PAYDOWN		1,484	1,484	1,582	1,516		(33)		(33)		1,484				49	06/01/2025	1.A
31419A-VB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		09/01/2023	PAYDOWN		3,772	3,772	4,108	4,268		(496)		(496)		3,772				138	04/01/2037	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2023	PAYDOWN		21,679	21,679	20,607	21,228		451		451		21,679				506	03/25/2058	1.A
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA MUNITAX_B		08/01/2023	CALL 100.0000		80,000	80,000	92,963	92,031		(1,215)		(1,215)		90,815		(10,815)	(10,815)	4,154	08/01/2040	1.A FE
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT		08/01/2023	CALL 100.0000		95,000	95,000	118,673	117,124		(1,521)		(1,521)		115,603		(20,603)	(20,603)	5,479	08/01/2036	1.A FE
64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN SUBMUNITA		07/15/2023	CALL 100.0000		45,000	45,000	63,907	62,488		(777)		(777)		61,711		(16,711)	(16,711)	3,073	07/15/2040	1.C FE
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAXBN		08/08/2023	CALL 103.2150		7,338,587	7,110,000	8,504,698	8,291,292		(952,706)		(952,706)		7,338,586		(228,586)	(228,586)	584,863	04/01/2032	1.C FE
915137-5G-4	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		08/15/2023	CALL 100.0000		710,000	710,000	779,545	766,138		(16,076)		(16,076)		750,063		(40,063)	(40,063)	34,343	08/15/2026	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,437,579	8,335,357	9,743,777	9,512,963		(987,198)		(987,198)		8,525,770		(316,778)	(316,778)	636,832	XXX	XXX
00237@-AA-1	ASLAIRCRAFTINVESTMENTDESIGN ABS 8.659%		09/15/2023	PAYDOWN		61,229	61,229	61,229							61,229				2,050	10/31/2028	2.A PL
00237@-AA-1	ASLAIRCRAFTINVESTMENTDESIGN ABS 8.659%		08/15/2023	PAYDOWN		107,061	107,061	107,061							107,061				3,834	10/31/2028	2.B
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANINA		09/25/2023	PAYDOWN		35,937	35,937	31,894	34,681		1,257		1,257		35,937				982	10/25/2035	1.A FM
00841X-BJ-8	ABMT_15-2 WHOLECMO15-2 3.609% 03/25/45		09/01/2023	PAYDOWN		32,075	32,075	29,643	30,050		2,025		2,025		32,075				848	03/25/2045	1.A
00842A-AD-1	ABMT_15-4 SENIORWHOLECMO15-4144A 3.500		09/01/2023	PAYDOWN		53,547	53,547	53,622	53,596		(49)		(49)		53,547				1,185	06/25/2045	1.A
023551-AJ-3	HESS CORPORATION SENIORCORPBND 7.300%		09/21/2023	AMHERST SECURITIES GROUP		2,044,693	1,912,000	2,540,838	2,455,822		(14,303)		(14,303)		2,441,519		(396,826)	(396,826)	85,296	08/15/2031	2.C FE
03072S-G3-3	AMERIQUEST MORTGAGE SECURITES ABS05-R6		09/25/2023	PAYDOWN		60,648	60,648	58,449	60,296		352		352		60,648				1,477	08/25/2035	1.A FM
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES ABS04-R3		09/25/2023	PAYDOWN		34,961	34,961	32,839	34,430		531		531		34,961				953	05/25/2034	1.A FM
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS04-R5		09/25/2023	PAYDOWN		26,039	26,039	23,162	25,173		866		866		26,039				788	07/25/2034	1.A FM
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS04-R8		09/25/2023	PAYDOWN		123,450	123,450	113,806	120,207		3,243		3,243		123,450				2,806	09/25/2034	1.A FM
037833-DP-2	APPLE INC SENIOR CORP_BND 2.200% 09/11		09/20/2023	MILLENNIUM ADVISORS, LLC		194,094	225,000	229,307	228,762		(397)		(397)		228,364		(34,270)	(34,270)	5,101	09/11/2029	1.B FE
05565E-BL-8	BMW US CAPITAL LLC SENIOR CORP_BND 144A		09/20/2023	TD SECURITIES (USA)		4,842,984	5,168,000	5,840,977	5,763,644		(56,953)		(56,953)		5,706,691		(863,707)	(863,707)	204,344	04/09/2030	1.F FE
05608W-AQ-7	BX_21-SOAR SUBCMBS21-SOAR144A 7.797% 0		07/17/2023	PAYDOWN		577,079	577,079	577,079	577,079						577,079				24,182	06/15/2038	1.A
05609K-AN-9	BXCOMMERCIALMORTGAGETRUSTB LCFSUBCMBS21-		07/15/2023	PAYDOWN		1,882,204	1,882,204	1,872,786	1,878,322		3,881		3,881		1,882,204				84,226	10/15/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
05610H-AJ-2	BX COMMERCIAL MORTGAGE TRUST B SENIORCMB		07/15/2023	PAYDOWN		656,679	656,679	653,872	655,026		1,653		1,653		656,679				28,464	02/15/2039	1.A
06540R-AD-6	BANK BANK_17-BNK9 LCFCRUTSENIORCMBS17-BN		08/01/2023	PAYDOWN		11,481	11,481	12,111	11,934		(453)		(453)		11,481				251	11/15/2054	1.A
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		09/01/2023	PAYDOWN				31											7	06/11/2041	6. FE
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUBWHOLEC		09/25/2023	PAYDOWN		26,834	26,834	22,054	26,050		784		784		26,834				781	09/25/2034	1.A FM
090572-AQ-1	BIO-RAD LABORATORIES INC SENIOR CORP_BND		09/12/2023	US BANCORP		5,347,810	6,200,000	6,183,446	6,185,364		301		301		6,185,666		(837,856)	(837,856)	114,063	03/15/2032	2.B FE
096630-AJ-7	BOARDWALK PIPELINES LP SENIOR CORP_BND		09/22/2023	VARIOUS		3,545,583	4,300,000	4,295,829	4,296,340		81		81		4,296,421		(750,838)	(750,838)	87,350	09/01/2032	2.C FE
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		09/20/2023	MILLENNIUM ADVISORS, LLC		95,867	105,000	114,624	113,390		(911)		(911)		112,479		(16,612)	(16,612)	4,125	07/26/2029	1.F FE
12489W-LG-7	CBASS ABS05-CB3 6.409% 06/25/35		08/25/2023	PAYDOWN		12,921	12,921	11,484	12,822		99		99		12,921				266	06/25/2035	1.A FM
12489W-MZ-4	CBASS SUBABS05-CB5 6.034% 08/25/35		09/25/2023	PAYDOWN		52,655	52,655	47,176	51,380		1,275		1,275		52,655				1,136	08/25/2035	1.A FM
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		09/15/2023	PAYDOWN		7,611	7,611	7,620	7,617		(6)		(6)		7,611				154	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		09/15/2023	PAYDOWN		2,200	2,200	2,200	2,200						2,200				47	02/15/2050	1.E FE
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C LCFCRUTSE		09/01/2023	PAYDOWN		42,093	42,093	45,913	44,993		(2,900)		(2,900)		42,093				991	08/17/2051	1.A
12531W-BC-5	CFCRE_16-C3 SENIORCMBS16-C3 1.139% 01/		09/01/2023	PAYDOWN				3,998	1,229		(1,229)		(1,229)						348	01/10/2048	1.A FE
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.78		09/01/2023	PAYDOWN				9,991	4,052		(4,052)		(4,052)						835	12/10/2054	1.A FE
12546G-AA-8	CHNMT_22-5 WHOLECMO22-5144A 6.000% 01/		09/01/2023	PAYDOWN		473,420	473,420	461,967	461,969		11,452		11,452		473,420				19,308	01/25/2058	1.F FE
125523-AX-8	CIGNA GROUP SENIOR CORP_BND 7.875% 05/		09/19/2023	HUTCHINSON SHOCKEY ERLEY & CO		1,665,854	1,538,000	1,987,696	1,867,670		(18,894)		(18,894)		1,848,776		(182,922)	(182,922)	42,391	05/15/2027	2.A FE
12591K-AF-2	COMMERCIAL MORTGAGE PASS THROU SENIORCMB		09/01/2023	PAYDOWN				1,725,274	60,774		(60,774)		(60,774)						268,065	10/10/2046	1.D FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIORCMB		09/01/2023	PAYDOWN				52,620	3,605		(3,605)		(3,605)						3,790	03/10/2047	1.A FE
12592L-BK-7	COMM MORTGAGE TRUST COMM_14-CR SENIORCMB		09/01/2023	PAYDOWN				41,040	6,675		(6,675)		(6,675)						7,377	11/10/2047	1.A FE
12592P-BE-2	COMM MORTGAGE TRUST COMM_14-UB LCFCRUTSE		09/01/2023	PAYDOWN		231,674	231,674	240,869	237,562		(5,888)		(5,888)		231,674				5,217	12/10/2047	1.A
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.975%		09/01/2023	PAYDOWN				34,553	6,312		(6,312)		(6,312)						4,864	08/25/2048	1.A FE
12592X-BE-5	COMM MORTGAGE TRUST COMM_15-CR SUBSENIOR		09/01/2023	PAYDOWN				7,332	1,869		(1,869)		(1,869)						600	03/12/2048	1.A FE
12593A-AZ-8	COMM MORTGAGE TRUST COMM_15-CR LCFCRUTSE		09/01/2023	PAYDOWN		71,128	71,128	73,521	72,737		(1,609)		(1,609)		71,128				1,723	05/10/2048	1.A
12593J-BG-0	COMM MORTGAGE TRUST COMM_15-CR SENIORCMB		09/01/2023	PAYDOWN				3,107	795		(795)		(795)						253	08/10/2048	1.A FE
12595V-AC-1	COMMMORTGAGETRUSTCOMM_18-CO LCFCRUTSENIO		09/01/2023	PAYDOWN		1	1	1	1						1					05/12/2051	1.A
126171-AP-2	COMMERCIAL MORTGAGE PASS-THROU SENIORCMB		09/01/2023	PAYDOWN				33		6	(6)									06/10/2044	5.B FE
126171-AP-2	COMMERCIAL MORTGAGE PASS-THROU SENIORCMB		08/01/2023	PAYDOWN				65		12	(12)									06/10/2044	6. PLGI
12623S-AQ-3	COMM MORTGAGE TRUST COMM_12-CR SUBSUBCMB		07/01/2023	PAYDOWN		605,390	605,390	644,741	605,390						605,390				15,600	12/10/2045	1.A FM
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		09/01/2023	PAYDOWN		30,556	30,556	31,182	30,589		(33)		(33)		30,556				866	06/10/2046	1.A
12626B-AQ-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		07/01/2023	PAYDOWN		911,662	911,662	919,636	912,404		(743)		(743)		911,662				26,060	08/10/2046	1.A
12626B-AU-8	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		08/01/2023	PAYDOWN		500,000	500,000	481,264	498,366		1,634		1,634		500,000				15,942	08/10/2046	1.A
12629N-AE-5	COMM MORTGAGE TRUST COMM_15-DC LCFCRUTSE		09/01/2023	PAYDOWN		972,812	972,812	990,494	983,063		(10,251)		(10,251)		972,812				22,457	02/10/2048	1.A
12631D-BA-0	COMM_14-CR17 LCFCRUTSENIORCMBS14-CR17		09/01/2023	PAYDOWN		569,209	569,209	589,204	580,191		(10,982)		(10,982)		569,209				15,796	05/10/2047	1.A
12635F-AV-6	CSAIL COMMERCIAL MORTGAGE TRUS SENIORCMB		09/01/2023	PAYDOWN				2,725	567		(567)		(567)						227	08/15/2048	1.A FE
126438-AC-4	CSMC_20-NET SUBSUBCMBS20-NET144A 1.379		08/01/2023	PAYDOWN				8,568	4,280		(4,280)		(4,280)						1,128	08/17/2037	1.B FE
12647M-BY-0	CSMC_13-6 SENIORWHOLECMO13-6144A 3.500		09/01/2023	PAYDOWN		1,381	1,381	1,355	1,359		22		22		1,381				32	08/25/2043	1.A
126650-AY-6	CVS HEALTH CORP SECURED CORP_BND 5.361		09/11/2023	REDEMPTION 100.0000		29,930	29,930	29,930	29,930						29,930				1,113	10/10/2027	2.B
126650-BY-5	CVS HEALTH CORP SECURED CORP_BND 144A		09/10/2023	REDEMPTION 100.0000		19,446	19,446	23,044	22,748		(3,302)		(3,302)		19,446				769	01/10/2034	2.B FE
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		09/10/2023	REDEMPTION 100.0000		55,940	55,940	55,940	55,940						55,940				3,886	07/10/2031	2.B FE
13033D-AF-2	CAHF_21-1 ABS21-1 0.797% 11/20/35		09/01/2023	PAYDOWN				4,381	3,892		(3,892)		(3,892)						630	11/20/2035	2.A FE
14448C-AQ-7	CARRIER GLOBAL CORP SENIORCORPBND 2.72		09/20/2023	TD SECURITIES (USA)		3,232,479	3,814,000	3,883,529	3,875,406		(5,954)		(5,954)		3,869,452		(636,973)	(636,973)	114,487	02/15/2030	2.C FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.364% 07/25/35		09/25/2023	PAYDOWN		105,016	105,016	97,665	103,707		1,310		1,310		105,016				2,257	07/25/2035	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 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
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLECMO13		09/01/2023	PAYDOWN		2,125	2,125	2,081	2,094		31		31		2,125				49	10/25/2043	1.A
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		09/01/2023	PAYDOWN		82,621	82,621	88,156	86,997		(4,375)		(4,375)		82,621				2,133	04/14/2050	1.A
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		09/01/2023	PAYDOWN		10,339	10,339	10,835	10,716		(376)		(376)		10,339				193	08/15/2050	1.A
200474-BD-5	COMM_15-LC19 SENIORSENIORCMBS15-LC19 1		09/01/2023	PAYDOWN				18,681	4,040		(4,040)		(4,040)						1,575	02/10/2048	1.A FE
22160K-AQ-8	COSTCO WHOLESALE CORPORATION SENIOR CORP		09/20/2023	ING BANK NV - AMSTERDAM		1,614,517	2,066,000	1,991,707	1,998,239		4,844		4,844		2,003,083		(388,566)	(388,566)	33,343	04/20/2032	1.D FE
22541S-N4-6	CS FIRST BOSTON MORTGAGE SECUR SENIORCMB		09/01/2023	PAYDOWN				429		139	(139)								19	10/15/2039	6. FE
23312L-AW-8	DBJPM_2016-C1 SENIORSENIORCMBS16-C1 1.		09/01/2023	PAYDOWN				5,087	1,851		(1,851)		(1,851)						449	05/10/2049	1.A FE
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUTSE		09/01/2023	PAYDOWN		194,431	194,431	200,701	198,619		(4,188)		(4,188)		194,431				3,337	08/12/2049	1.A
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		08/01/2023	PAYDOWN				17,793	5,936		(5,936)		(5,936)						1,312	08/10/2049	1.A FE
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		09/01/2023	PAYDOWN				12,269	4,093		(4,093)		(4,093)						1,171	08/10/2049	1.B FE
233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM SENIORCOR		09/20/2023	TD SECURITIES (USA)		10,249,708	8,540,000	12,656,365	12,244,698		(304,899)		(304,899)		11,939,800		(1,690,092)	(1,690,092)	854,949	01/18/2031	1.F FE
239753-DL-7	TARGET CORPORATION SENIOR CORP_BND 6.6		09/20/2023	MARKETAXESS CORPORATI		2,241,479	2,106,000	2,623,550	2,550,248		(54,139)		(54,139)		2,496,109		(254,630)	(254,630)	159,889	08/01/2028	1.F FE
24703T-AD-8	DELL INTERNATIONAL LLC SENIORCORPBND 6		07/05/2023	CALL 101.4850		1,911,977	1,884,000	2,172,252	2,105,960		(34,329)		(34,329)		2,071,632		(187,632)	(187,632)	90,987	06/15/2026	2.B FE
254687-DD-5	WALT DISNEY CO SENIOR CORP_BND 3.700%		08/25/2023	BA SECURITIES		1,953,061	2,018,000	2,174,395	2,109,419		(7,455)		(7,455)		2,101,964		(148,903)	(148,903)	27,792	10/15/2025	1.G FE
254687-DK-9	WALT DISNEY CO SENIOR CORP_BND 3.375%		08/25/2023	CITADEL SECURITIES		384,705	407,000	436,190	427,005		(1,052)		(1,052)		425,953		(41,248)	(41,248)	3,968	11/15/2026	1.G FE
254687-FL-5	WALT DISNEY CO SENIOR CORP_BND 2.000%		09/20/2023	JANE STREET CAPITAL		2,871,091	3,444,000	3,417,068	3,420,343		2,450		2,450		3,422,793		(551,703)	(551,703)	72,898	09/01/2029	1.G FE
26857L-AB-8	ELFI GRADUATE LOAN PROGRAM ELF SUB ABS_A		09/25/2023	PAYDOWN		90,966	90,966	90,923	90,941		25		25		90,966				1,820	08/25/2045	1.C FE
26875P-AN-1	EOG RESOURCES INC SENIOR CORP_BND 3.90		09/20/2023	J.P. MORGAN SECURITIES INC		6,726,158	7,756,000	8,101,206	8,071,952		(5,427)		(5,427)		8,066,526		(1,340,368)	(1,340,368)	143,680	04/01/2035	1.G FE
269246-BS-2	E TRADE FINANCIAL LLC SENIORCORPBND 4.		07/28/2023	CALL 100.6758		1,830,286	1,818,000	2,047,450	2,012,658		(20,258)		(20,258)		1,992,401		(174,401)	(174,401)	61,827	06/20/2028	1.G FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		09/20/2023	PAYDOWN		174,165	174,165	174,160	174,160		5		5		174,165				3,064	09/20/2055	1.A FE
29364W-AS-7	ENTERGY LOUISIANA LLC SECURED CORP_BND		09/01/2023	MATURITY		2,846,000	2,846,000	2,970,655	2,882,766		(36,766)		(36,766)		2,846,000				115,263	09/01/2023	1.F FE
29445F-BZ-0	MORTGAGE LOAN TRUST EMLT_03-1 MEZZANINAB		08/25/2023	PAYDOWN		86,997	86,997	87,269	87,047		(49)		(49)		86,997				2,002	12/25/2034	1.A FM
30040W-AP-3	EVERSOURCE ENERGY SENIOR CORP_BND 3.37		09/19/2023	CITICORP SECURITIES MARKETS		8,555,046	10,200,000	10,069,374	10,083,517		2,645		2,645		10,086,162		(1,531,116)	(1,531,116)	191,250	03/01/2032	2.A FE
30212P-BH-7	EXPEDIA GROUP INC SENIORCORPBND 2.950%		09/20/2023	JANE STREET CAPITAL		888,351	1,079,000	985,936	992,512		6,569		6,569		999,081		(110,729)	(110,729)	32,449	03/15/2031	2.C FE
303075-AB-1	FACTSET RESEARCH SYSTEMS INC SENIORCORPB		09/20/2023	MORGAN STANLEY & CO. INC		1,518,372	1,800,000	1,793,244	1,794,010		139		139		1,794,149		(275,777)	(275,777)	34,673	03/01/2032	2.C FE
31659T-DV-4	FMIC ABS05-2 6.169% 12/25/35		09/25/2023	PAYDOWN		19,454	19,454	14,742	18,268		1,186		1,186		19,454				404	12/25/2035	1.A FM
32027N-LA-7	FFML ABS04-F7 6.282% 09/25/34		07/25/2023	PAYDOWN		808	808	748	796		12		12		808				21	09/25/2034	1.A FM
32027N-VV-0	FIRST FRANKLIN MORTGAGE LOAN F SENIORABS		09/25/2023	PAYDOWN		12,217	12,217	11,392	12,158		59		59		12,217				322	10/25/2035	1.A FM
33851T-BS-5	FSMT_21-11IN SUBWHOLECMO21-11IN144A 3.		09/01/2023	PAYDOWN		27,946	27,946	28,383	28,361		(415)		(415)		27,946				644	11/25/2051	1.F
33852A-AC-1	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSENWHO		09/01/2023	PAYDOWN		43,045	43,045	43,731	43,487		(442)		(442)		43,045				1,062	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECUREDCORPBND14		09/30/2023	REDEMPTION 100.0000		183,289	183,289	196,346	195,576		(12,288)		(12,288)		183,289				7,561	03/31/2038	2.B FE
341081-GG-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		09/20/2023	MITSUBISHI SECURITIES USA		12,221,400	15,000,000	14,976,000	14,978,007		1,734		1,734		14,979,741		(2,758,341)	(2,758,341)	417,521	02/03/2032	1.D FE
362341-GM-5	GSR MORTGAGE LOAN TRUST GSR_05 SUBABS05-		09/25/2023	PAYDOWN		47,697	47,697	37,562	46,171		1,526		1,526		47,697				1,292	08/25/2035	1.A FM
36245E-AE-8	GSAMP_06-HE7 SENIORABS06-HE7 5.894% 10		09/25/2023	PAYDOWN		52,006	52,006	47,341	50,877		1,129		1,129		52,006				1,008	10/25/2046	1.A FM
36250H-AG-8	GSMS_14-GC26 SENIORCMBS14-GC26 1.060%		09/01/2023	PAYDOWN				93,289	16,586		(16,586)		(16,586)						15,381	11/10/2047	1.A FE
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		08/01/2023	PAYDOWN		166,796	166,796	171,324	170,075		(3,278)		(3,278)		166,796				3,607	10/10/2048	1.A
36258K-BB-3	GSMBS_20-INV1 WHOLECMO20-INV1144A 3.50		09/01/2023	PAYDOWN		32,829	32,829	34,266	34,116		(1,287)		(1,287)		32,829				575	10/25/2050	1.A
36258K-BE-7	GSMBS_20-INV1 SUBWHOLECMO20-INV1144A 3		09/01/2023	PAYDOWN		77,414	77,414	77,913	77,860		(446)		(446)		77,414				1,807	10/25/2050	1.C
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		07/15/2023	MATURITY		3,847,000	3,847,000	3,983,569	3,877,716		(30,716)		(30,716)		3,847,000				143,647	07/15/2023	1.G FE
38082J-AA-7	GLDN_16-2A ABS16-2A 3.160% 09/20/47		09/20/2023	PAYDOWN		32,562	32,562	32,562	32,562						32,562				1,029	09/20/2047	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A		07/01/2023	REDEMPTION 100.0000		63,854	63,854	84,177	82,453		(18,599)		(18,599)		63,854				4,619	07/01/2038	1.G FE
404119-CF-4	HCA INC SENIORCORPBND144A 3.625% 03/15		08/08/2023	TAX FREE EXCHANGE		892,185	900,000	891,117	891,688		497		497		892,185				29,272	03/15/2032	2.C FE
404119-CG-2	HCA INC SENIORCORPBND144A 4.625% 03/15		08/08/2023	TAX FREE EXCHANGE		4,393,826	4,398,000	4,393,690	4,393,745		81		81		4,393,826				182,502	03/15/2052	2.C FE
404119-CM-9	HCA INC SENIOR CORP_BND 144A 4.375% 03		08/08/2023	TAX FREE EXCHANGE		689,486	700,000	688,982	689,228		257		257		689,486				27,477	03/15/2042	2.C FE
42770R-AA-8	HERO _14-1A ABS14-1A144A 4.750% 09/20/		09/20/2023	PAYDOWN		32,500	32,500	33,881	33,488		(988)		(988)		32,500				1,544	09/20/2038	1.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		09/20/2023	PAYDOWN		24,155	24,155	24,668	24,919		(764)		(764)		24,155				568	09/20/2040	1.A FE
43730X-AE-4	HPA_21-3 SUBSENIORCMBS21-3144A 3.198%		09/01/2023	PAYDOWN		6,114	6,114	6,114	6,114						6,114				97	01/17/2041	2.B FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIORCMB		09/01/2023	PAYDOWN		30,488	30,488	30,488	30,488						30,488				561	12/17/2026	2.B FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC SENIOR COR		09/20/2023	BANK OF AMERICA		8,897,470	11,872,000	10,768,944	10,888,608		21,532		21,532		10,910,140		(2,012,670)	(2,012,670)	114,087	09/15/2032	1.G FE
459200-BB-6	INTERNATIONAL BUSINESS MACHINE SENIOR COR		09/20/2023	VARIOUS		2,120,514	2,017,000	2,646,869	2,570,627		(12,202)		(12,202)		2,558,426		(437,912)	(437,912)	37,195	11/29/2032	1.G FE
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		09/21/2023	SUNTRUST		37,892	55,000	63,423	63,204		(163)		(163)		63,041		(25,149)	(25,149)	1,965	06/01/2047	2.C FE
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		09/21/2023	MILLENNIUM ADVISORS, LLC		111,472	146,000	186,333	185,357		(727)		(727)		184,630		(73,158)	(73,158)	7,280	09/26/2048	2.C FE
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		09/01/2023	PAYDOWN		112,448	112,448	115,404	114,413		(1,964)		(1,964)		112,448				2,215	08/15/2049	1.A
46625M-5P-0	JPMCC SENIORCMBS04-PNC1144A 0.000% 06/		09/01/2023	PAYDOWN				758												06/12/2041	2.B FE
46625M-5P-0	JPMCC SENIORCMBS04-PNC1144A 0.000% 06/		08/01/2023	PAYDOWN				1,506												06/12/2041	6. PLGI
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		09/01/2023	PAYDOWN				825											164	08/12/2037	6. FE
46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SUBSUBCMB		07/01/2023	PAYDOWN		67,626	67,626	67,465	67,618		8		8		67,626				1,620	07/15/2045	1.A
46640J-AX-5	JPMCCMSC_13-C13 SUB SUB_CMBS _13-C13 4		07/01/2023	PAYDOWN		125,484	125,484	114,825	124,751		733		733		125,484				3,035	01/15/2046	1.A
46642N-BF-2	JPMBB COMMERCIAL MORTGAGE SECU SENIORSEN		09/01/2023	PAYDOWN				89,073	14,089		(14,089)		(14,089)						10,077	09/15/2047	1.D FE
46643P-BD-1	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUTSE		09/01/2023	PAYDOWN		571,862	571,862	592,202	584,836		(12,975)		(12,975)		571,862				12,993	11/15/2047	1.A
46644F-AC-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUTSE		08/01/2023	PAYDOWN		63,225	63,225	64,133	63,821		(595)		(595)		63,225				1,228	10/15/2048	1.A
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUTSE		09/01/2023	PAYDOWN		877,456	877,456	901,306	896,040		(18,584)		(18,584)		877,456				18,968	12/15/2049	1.A
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		07/15/2023	REDEMPTION 100.0000		5,175	5,175	6,265	6,214		(1,038)		(1,038)		5,175				239	01/15/2042	1.C FE
52607B-AA-1	LBZZ_21-1A ABS21-1A144A 1.460% 06/15/2		09/15/2023	PAYDOWN		189,664	189,664	189,649	189,652		12		12		189,664				1,838	06/15/2026	1.E FE
53227J-AA-2	LIFE STORAGE LP SENIOR CORP_BND 3.875%		07/25/2023	TAXABLE EXCHANGE		998,276	1,076,000	1,179,285	1,162,017		(9,886)		(9,886)		1,152,131		(153,855)	(153,855)	25,480	12/15/2027	2.B FE
55281B-AA-7	MCFCL_17-6-2A SENIORABS6144A 7.313% 07		07/20/2023	PAYDOWN		8,781,115	8,781,115	8,781,115	8,781,115						8,781,115				432,159	07/20/2030	1.A FE
55281B-AQ-2	MCFCL_17-6-2A SENIORABS6144A 7.313% 07		07/20/2023	PAYDOWN		2,937,620	2,937,620	2,937,620	2,937,620						2,937,620				144,574	07/20/2030	1.A FE
55312Y-BD-3	MERRILL LYNCH/COUNTRYWIDE COMM SENIORSEN		09/01/2023	PAYDOWN				2												08/12/2048	6. FE
55316V-AL-8	MHC COMMERCIAL MORTGAGE TRUST SUBCMBS21-		09/15/2023	PAYDOWN		1,697,448	1,697,448	1,693,531	1,696,479		969		969		1,697,448				87,039	04/15/2038	2.B
55903V-AL-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		08/01/2023	TAXABLE EXCHANGE		(3,107,503)	(3,500,000)	(3,138,608)	(3,151,970)		(10,006)		(10,006)		(3,161,977)		54,474	54,474	(19,137)	03/15/2032	2.C FE
55903V-AL-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		07/01/2023	TAX FREE EXCHANGE		3,161,977	3,500,000	3,138,608	3,151,970		10,006		10,006		3,161,977				94,019	03/15/2032	2.C FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		08/01/2023	TAXABLE EXCHANGE		(13,758,189)	(17,312,000)	(17,378,863)	(17,378,085)		371		371		(17,377,714)		3,619,525	3,619,525	(113,723)	03/15/2052	2.C FE
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		07/01/2023	TAX FREE EXCHANGE		17,377,714	17,312,000	17,378,863	17,378,085		(371)		(371)		17,377,714				558,728	03/15/2052	2.C FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		08/08/2023	CITICORP SECURITIES MARKETS		3,094,210	3,500,000	3,161,977			8,298		8,298		3,170,275		(76,065)	(76,065)	60,322	03/15/2032	2.C FE
57631T-AA-1	MASTT_22-1A ABS22-1A 6.895% 12/15/47		09/15/2023	PAYDOWN		756,488	756,488	756,481	756,478		10		10		756,488				35,354	12/15/2047	1.G FE
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		09/22/2023	WELLS FARGO ADVISORS		10,352,994	13,607,000	12,831,673	12,910,343		58,520		58,520		12,968,863		(2,615,869)	(2,615,869)	255,881	01/07/2031	1.D FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		09/15/2023	REDEMPTION 100.0000		186,338	186,338	186,975	186,624		(287)		(287)		186,338				11,180	03/15/2025	3.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		09/01/2023	PAYDOWN				20,663	7,405		(7,405)		(7,405)						2,124	11/15/2049	1.A FE
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUTSE		09/01/2023	PAYDOWN		163	163	172	169		(7)		(7)		163				4	12/15/2050	1.A
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS06-NC1		09/25/2023	PAYDOWN		86,177	86,177	69,695	83,187		2,990		2,990		86,177				1,960	12/25/2035	1.A FM
61763X-AG-1	WF-RBS COMMERCIAL MORTGAGE TRU SENIORCMB		09/01/2023	PAYDOWN				16,449	112		(112)		(112)						3,816	10/15/2047	1.A FE
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		09/01/2023	PAYDOWN				17,456	3,794		(3,794)		(3,794)						4,625	03/15/2048	1.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					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
61765D-AT-5	MORGAN STANLEY CAPITAL I TRUST LCFCRUTSE		09/01/2023	PAYDOWN		25,478	25,478	26,604	26,167		(689)		(689)		25,478				671	05/15/2048	1.A
61765L-AV-2	MORGAN STANLEY BAML TRUST MSBA SENIORCMB		09/01/2023	PAYDOWN				1,721	405		(405)		(405)						268	05/15/2048	1.A FE
61766N-BA-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		07/01/2023	PAYDOWN		20,016	20,016	20,440	20,340		(324)		(324)		20,016				304	09/15/2049	1.A
61766R-AY-2	MORGANSTANLEYBAMLTRUSTMSBA LCFCRUTSENIOR		09/01/2023	PAYDOWN		162,797	162,797	166,068	165,080		(2,284)		(2,284)		162,797				3,047	11/15/2049	1.A
61766R-BA-3	MORGANSTANLEYBAMLTRUSTMSBA SENIORSENIORC		09/01/2023	PAYDOWN				39,799	14,040		(14,040)		(14,040)						3,482	11/15/2049	1.A FE
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		09/25/2023	PAYDOWN		1,215	1,215	1,131	1,170		45		45		1,215				44	02/25/2035	1.A FM
629682-AA-3	NADG_19-1 ABS19-1144A 3.368% 12/28/49		09/28/2023	PAYDOWN		16,300	16,300	16,300	16,300						16,300				366	12/28/2049	1.F FE
64110D-AK-0	NETAPP INC SENIOR CORP_BND 2.700% 06/2		09/20/2023	MORGAN STANLEY & CO. INC		1,432,151	1,733,000	1,730,626	1,731,011		61		61		1,731,073		(298,921)	(298,921)	11,698	06/22/2030	2.B FE
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANINA		09/25/2023	PAYDOWN		89,196	89,196	80,248	88,145		1,051		1,051		89,196				2,759	07/25/2035	1.A FM
64829X-AT-9	NRZT_2018-5A SUBWHOLECMO18-5144A 4.250		09/01/2023	PAYDOWN		45,833	45,833	45,623	45,693		141		141		45,833				1,299	12/25/2057	1.A
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		09/01/2023	PAYDOWN		9,623	9,623	9,642	9,637		(14)		(14)		9,623				264	12/25/2057	1.A
64830K-BA-4	NEW RESIDENTIAL MORTGAGE LOAN ABS18-3A14		09/01/2023	PAYDOWN		191,190	191,190	203,975	201,866		(10,677)		(10,677)		191,190				5,822	05/25/2058	1.A
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC SENIORCOR		08/01/2023	MATURITY		1,991,000	1,991,000	2,077,708	2,016,622		(25,622)		(25,622)		1,991,000				87,106	08/01/2023	2.C FE
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIORCOR		08/31/2023	DIRECT		1,803,151	1,803,151	1,797,721	1,797,721		730		730		1,798,451		4,700	4,700	67,030	03/31/2032	2.A PL
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		09/20/2023	PAYDOWN		190,626	190,626	191,674	191,634		(1,008)		(1,008)		190,626				3,267	09/20/2055	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER LLC SECURED CORP_B		08/31/2023	REDEMPTION 100.0000		247,104	247,104	247,104	247,104						247,104				17,013	07/31/2029	3.C FE
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND		07/15/2023	REDEMPTION 100.0000		160,820	160,820	163,198	161,962		(1,142)		(1,142)		160,820				7,249	04/15/2028	3.A FE
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP		09/25/2023	WELLS FARGO ADVISORS		4,857,716	4,650,000	4,637,445	4,643,158		1,668		1,668		4,644,826		212,890	212,890	238,958	12/01/2032	1.F FE
74432Q-AC-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		09/21/2023	GOLDMAN SACHS & CO.		1,727,441	1,691,000	2,187,934	2,132,096		(9,304)		(9,304)		2,122,793		(395,352)	(395,352)	67,523	07/15/2033	1.G FE
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANINA		09/25/2023	PAYDOWN		34,907	34,907	30,064	33,990		917		917		34,907				1,048	11/25/2035	1.A FM
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL SECURED CO		09/19/2023	MATURITY		2,076,000	2,076,000	2,165,787	2,113,648		(37,648)		(37,648)		2,076,000				79,926	09/19/2023	1.E FE
76112B-2D-1	RAMP 2006-RS1 AI3 ABS06-RS2 6.034% 03/		09/25/2023	PAYDOWN		37,352	37,352	33,395	34,791		2,562		2,562		37,352				1,129	03/25/2036	1.A FM
761713-AY-2	REYNOLDS AMERICAN INC SENIOR CORP_BND		09/15/2023	MATURITY		1,858,000	1,858,000	1,972,583	1,872,506		(14,506)		(14,506)		1,858,000				45,057	09/15/2023	2.B FE
761713-BG-0	REYNOLDS AMERICAN INC SENIOR CORP_BND		08/16/2023	CALL 98.1010		1,421,483	1,449,000	1,562,544	1,527,711		(22,046)		(22,046)		1,505,665				(40,478)	06/12/2025	2.B FE
78409V-BG-8	S&P GLOBAL INC SENIORCORPBND 4.250% 05		09/20/2023	STANDARD CHARTERED BANK		6,814,976	7,168,000	8,033,634			(77,083)		(77,083)		7,956,551		(1,141,575)	(1,141,575)	271,637	05/01/2029	1.G FE
78432B-AB-5	SG CAPITAL PARTNERS SGR_19-3 SENIORWHOLE		09/01/2023	PAYDOWN		77,817	77,817	77,816	77,817						77,817				1,442	09/25/2059	1.A
78432B-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS19-3144A		09/01/2023	PAYDOWN		110,578	110,578	110,578	96,026		14,552		14,552		110,578				2,480	09/25/2059	1.A
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		09/01/2023	PAYDOWN		71,085	71,085	71,085	71,085						71,085				1,030	12/25/2061	1.F FE
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		09/15/2023	PAYDOWN		31,058	31,058	31,940	31,538		(480)		(480)		31,058				654	06/15/2028	1.D PL
80281H-AC-8	SCART_21-C SUBABS21-C144A 2.970% 06/15		07/15/2023	PAYDOWN		16,096	16,096	16,553	16,345		(249)		(249)		16,096				279	06/15/2028	2.A PL
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		09/01/2023	PAYDOWN		24,757	24,757	24,108	24,396		361		361		24,757				587	07/25/2043	1.A
81746N-CB-2	SEMT_16-3 WHOLECMO16-3144A 3.617% 11/2		09/01/2023	PAYDOWN		31,398	31,398	32,143	31,927		(529)		(529)		31,398				758	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.617% 11/2		09/01/2023	PAYDOWN		23,548	23,548	23,297	23,350		198		198		23,548				569	11/25/2046	1.A
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		09/01/2023	PAYDOWN		29,838	29,838	29,913	29,898		(60)		(60)		29,838				745	02/25/2048	1.A
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		09/01/2023	PAYDOWN		18,846	18,846	18,626	18,665		181		181		18,846				471	02/25/2048	1.A
832696-AK-4	J M SMUCKER CO SENIORCORPBND 3.500% 03		08/25/2023	JANE STREET CAPITAL		295,633	306,000	325,544	316,558		(1,024)		(1,024)		315,534		(19,901)	(19,901)	4,879	03/15/2025	2.B FE
83611M-DH-8	SVHE MEZZANINABS05-01 6.109% 06/25/35		09/25/2023	PAYDOWN		99,618	99,618	86,917	94,768		4,850		4,850		99,618				2,513	06/25/2035	1.A FM
84263P-AM-2	SOUTHERN CONNECTICUT GAS COMPA SECURED C		09/20/2023	SEAFIRST		6,902,141	6,975,000	6,975,000	6,975,000						6,975,000		(72,859)	(72,859)	359,355	11/01/2025	1.E FE
84265V-AH-8	SOUTHERN COPPER CORP SENIOR CORP_BND 3		09/19/2023	TORONTO DOMINION SECURITIES IN		1,982,787	2,053,000	2,194,657	2,131,782		(9,913)		(9,913)		2,121,869		(139,081)	(139,081)	32,705	04/23/2025	2.A FE
845011-AE-5	SOUTHWEST GAS CORP SENIORCORPBND 4.050		09/19/2023	MORGAN STANLEY & CO. INC		5,354,884	6,095,000	6,028,431	6,035,303		1,312		1,312		6,036,614		(681,730)	(681,730)	127,538	03/15/2032	2.A FE
84610W-AB-1	LIFE STORAGE LP SENIOR CORP_BND 3.500%		07/25/2023	TAXABLE EXCHANGE		1,318,532	1,404,000	1,500,918	1,478,736		(12,683)		(12,683)		1,466,053		(147,521)	(147,521)	52,416	07/01/2026	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					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
855244-BC-2	STARBUCKS CORPORATION SENIOR CORP_BND		09/20/2023	BANK OF AMERICA		7,083,300	8,400,000	8,384,124	8,386,029		336		336		8,386,365		(1,303,065)	(1,303,065)	152,600	02/14/2032	2.A FE
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS04-9		09/25/2023	PAYDOWN		23,743	23,743	20,538	22,676		1,067		1,067		23,743				915	10/25/2034	1.A FM
86359U-AE-9	SASCO_06-OPT1 SENIORABS06-OPT1 5.672%		07/25/2023	PAYDOWN		402	402	375	399		2		2		402				8	04/25/2036	1.A FM
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIORWHO		09/01/2023	PAYDOWN		445,177	445,177	443,263	444,369		808		808		445,177				6,666	11/25/2056	1.F FE
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CO SENIOR CO		09/20/2023	WELLS FARGO ADVISORS		1,728,705	1,597,000	2,215,774	2,142,614		(11,671)		(11,671)		2,130,943		(402,239)	(402,239)	52,884	03/15/2033	1.F FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS 8.283		08/30/2023	DIRECT		760,973	760,973	759,070	760,382		(237)		(237)		760,146		827	827	48,424	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS 8.283%		08/30/2023	DIRECT		1,055,300	1,055,300	1,052,662	1,054,480		(445)		(445)		1,054,035		1,265	1,265	65,255	06/09/2026	1.E PL
90276G-AU-6	UBSCMT_17-C3 SENIORCMBS17-C3 1.260% 08		09/01/2023	PAYDOWN				23,348	10,747		(10,747)		(10,747)						6,364	08/15/2050	1.A FE
90276W-AR-8	UBS COMMERCIAL MORTGAGE TRUST LCFCRUTSEN		09/01/2023	PAYDOWN		9,456	9,456	10,015	9,852		(396)		(396)		9,456				191	12/15/2050	1.A
90276Y-AF-0	UBSCM_19-C16 SUPSENSENIORCMBS19-C16 1.		09/01/2023	PAYDOWN				77,997	51,528		(51,528)		(51,528)						8,412	04/15/2052	1.A FE
904764-AH-0	UNILEVER CAPITAL CORP SENIOR CORP_BND		09/20/2023	DEUTSCHE BANK AG		1,111,352	1,048,000	1,402,947	1,359,362		(6,959)		(6,959)		1,352,403		(241,051)	(241,051)	21,813	11/15/2032	1.E FE
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2023	REDEMPTION 100.0000		299,627	299,627	302,527	302,155		(2,528)		(2,528)		299,627				12,435	08/25/2031	1.F FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A UNITEDAIR		07/15/2023	REDEMPTION 100.0000		143,400	143,400	147,881	147,216		(3,816)		(3,816)		143,400				6,319	04/15/2029	1.G FE
91324P-BK-7	UNITEDHEALTH GROUP INC SENIORCORPBND 6		09/25/2023	MORGAN STANLEY & CO. INC		5,606,150	5,000,000	6,495,055	6,271,625		(43,858)		(43,858)		6,227,767		(621,617)	(621,617)	383,854	02/15/2038	1.F FE
92343V-CV-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B		08/09/2023	CALL 89.0920		1,169,778	1,313,000	1,537,077	1,523,806		(8,204)		(8,204)		1,515,602				(285,994)	01/15/2036	2.A FE
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSE		08/01/2023	PAYDOWN		56,139	56,139	58,018	57,287		(1,148)		(1,148)		56,139				1,305	09/15/2057	1.A
92922F-4S-4	WAMU_05-AR6 SENIORWHOLECMO05-AR13 6.15		09/25/2023	PAYDOWN		10,695	10,695	9,706	10,332		364		364		10,695				301	10/25/2045	1.A FM
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		09/25/2023	PAYDOWN		15,618	15,618	14,230	14,466		1,152		1,152		15,618				440	12/25/2045	1.A FM
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		09/01/2023	PAYDOWN				123,406											15,725	08/15/2046	1.B FE
92938G-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		09/01/2023	PAYDOWN				1,359,862	36,690		(36,690)		(36,690)						109,908	12/15/2046	1.A FE
92938V-AW-5	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		09/01/2023	PAYDOWN				53,500	2,291		(2,291)		(2,291)						7,799	03/15/2047	1.A FE
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		09/01/2023	PAYDOWN				12,416	2,419		(2,419)		(2,419)						2,197	08/15/2047	1.A FE
93100P-AA-6	WAKE FOREST UNIVERSITY BAPTIST SENIOR CO		09/21/2023	MILLENNIUM ADVISORS, LLC		190,294	203,000	210,661	208,881		(1,331)		(1,331)		207,550		(17,256)	(17,256)	5,128	06/01/2026	1.F FE
931142-BF-9	WALMART INC SENIORCORPBND 7.550% 02/15		09/20/2023	CITICORP SECURITIES MARKETS		12,701,153	11,120,000	15,829,098	15,286,247		(399,058)		(399,058)		14,887,189		(2,186,037)	(2,186,037)	925,848	02/15/2030	1.C FE
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		09/01/2023	PAYDOWN				5,588	934		(934)		(934)						2,550	12/15/2047	1.A FE
94989C-BA-8	WELLS FARGO COMMERCIAL MORTGAG SUBCMBS15		09/01/2023	PAYDOWN				66,529	13,551		(13,551)		(13,551)						11,397	02/15/2048	1.A FE
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		09/01/2023	PAYDOWN				15,507	2,554		(2,554)		(2,554)						1,405	04/15/2050	1.A FE
94989T-BC-7	WFCM_15-LC22 SENIORCMBS15-LC22 0.897%		09/01/2023	PAYDOWN				9,695	2,217		(2,217)		(2,217)						1,922	09/15/2058	1.A FE
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		09/01/2023	PAYDOWN				6,949	2,294		(2,294)		(2,294)						1,124	08/15/2049	1.A FE
95000L-BC-6	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		09/01/2023	PAYDOWN				7,656	2,382		(2,382)		(2,382)						1,676	03/15/2059	1.A FE
96221Q-AH-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIORCMB		09/01/2023	PAYDOWN				63,282	3,782		(3,782)		(3,782)						6,700	12/15/2046	1.A FE
969457-BY-5	WILLIAMS COMPANIES INC SENIORCORPBND 2		09/19/2023	J.P. MORGAN SECURITIES INC		3,229,440	4,000,000	3,645,080	3,687,688		8,074		8,074		3,695,762		(466,322)	(466,322)	53,733	03/15/2031	2.B FE
98138H-AJ-0	WORKDAY INC SENIOR CORP_BND 3.800% 04/		09/12/2023	SUNTRUST		2,539,095	2,900,000	2,894,258	2,894,858		106		106		2,894,964		(355,869)	(355,869)	49,896	04/01/2032	2.B FE
B0A0GB-8L-2	LEGG MASON MORTGAGE CAPITAL CORP_BND 6		09/01/2023	REDEMPTION 100.0000		274,160	274,160	280,855	287,781		(13,621)		(13,621)		274,160				3,044	08/01/2027	2.B
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		08/01/2023	TAXABLE EXCHANGE		(17,615,159)	(22,248,000)	(22,530,686)	(22,528,751)		534		534		(22,528,217)		4,913,058	4,913,058	(153,255)	03/15/2062	2.C FE
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		07/01/2023	TAX FREE EXCHANGE		22,528,217	22,248,000	22,530,686	22,528,751		(534)		(534)		22,528,217				752,950	03/15/2062	2.C FE
BHM01U-M6-3	CORIX REGULATED UTILITIES US I CORPBND		07/19/2023	REDEMPTION 100.0000		750,000	750,000	750,000	750,000						750,000				24,675	07/21/2036	2.B
BHM037-XM-5	NEPTUNE REGIONAL TRANSMISSION SENIOR COR		09/30/2023	REDEMPTION 100.0000		84,483	84,483	93,003	87,648		(3,165)		(3,165)		84,483				3,935	06/30/2027	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 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
BHM0GE-GU-7	BRAZOS SANDY CREEK ELECTRIC CO SENIOR CO		08/15/2023	DIRECT		1,053,611	1,372,557	843,394	843,394						843,394		210,217	210,217		06/30/2024	1.F FE
BHM0J7-RU-7	INDUSTRIAL DEVELOPMENT AUTHORI CORP_BND		09/10/2023	REDEMPTION 100.0000		37,274	37,274	37,274	37,274						37,274				326	12/10/2032	1.B
BHM0KL-C9-7	GOLDEN SPREAD ELECTRIC COOPERA SENIOR CO		08/10/2023	REDEMPTION 100.0000		183,730	183,730	183,730	183,730						183,730				3,963	08/10/2031	1.D
BHM0LD-SW-6	WALGREEN LEASE PASS THROUGH TR CORP_BND		09/25/2023	REDEMPTION 100.0000		53,197	53,197	53,197	53,197						53,197				907	12/25/2036	1.C
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		09/30/2023	REDEMPTION 100.0000		125,000	125,000	125,000	125,000						125,000				3,047	09/30/2024	1.F
BHM0MN-VG-4	UNION PACIFIC RAILROAD 2012 SENIOR CORP_		08/09/2023	STONECASTLE SECURITIES		1,611,659	1,708,226	1,708,226	1,708,226						1,708,226		(96,566)	(96,566)	47,546	09/13/2027	1.D
BHM0MN-VH-2	UNION PACIFIC RAILROAD 2012 SENIOR CORP_		08/09/2023	STONECASTLE SECURITIES		1,672,320	1,772,520	1,772,520	1,772,520						1,772,520		(100,201)	(100,201)	49,335	09/13/2027	1.D
BHM0MN-VJ-8	UNION PACIFIC RAILROAD 2012 SENIOR CORP_		08/09/2023	STONECASTLE SECURITIES		1,527,617	1,619,148	1,619,147	1,619,148						1,619,147		(91,530)	(91,530)	45,066	09/13/2027	1.D
BHM103-77-7	SOUTHWEST POWER POOL INC SENIOR CORP_BND		09/30/2023	REDEMPTION 100.0000		28,562	28,562	30,303	29,870		(1,309)		(1,309)		28,562				1,033	12/30/2042	1.F FE
BHM13H-CT-9	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		08/29/2023	SEAFIRST		1,492,100	1,617,084	1,617,084	1,617,084						1,617,084		(124,984)	(124,984)	32,129	06/30/2030	1.F PL
BHM13H-CT-9	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		09/30/2023	REDEMPTION 100.0000		18,108	18,108	18,108	18,108						18,108				356	06/30/2030	1.F PL
BHM14B-4J-2	AMETEK INC SENIOR CORP_BND 3.730% 09/3		08/28/2023	SEAFIRST		2,425,925	2,500,000	2,500,000	2,500,000						2,500,000		(74,075)	(74,075)	87,033	09/30/2024	2.A
BHM1B1-QL-7	WINSUPPLY INC SENIOR CORP_BND 4.020% 0		08/20/2023	REDEMPTION 100.0000		700,000	700,000	700,000	700,000						700,000				14,070	08/20/2027	2.B
BHM1CS-WU-0	KITE REALTY GROUP LP SENIOR CORP_BND 4		09/10/2023	MATURITY		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				190,350	09/10/2023	2.C FE
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		09/15/2023	REDEMPTION 100.0000		5,841	5,841	5,841	5,841						5,841				350	12/15/2025	1.C FE
BHM1K2-P7-7	HUDSON PACIFIC PROPERTIES LP SENIOR CORP		09/15/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				73,200	09/15/2023	2.C FE
BHM1N1-D7-9	BFC HONEYWELL FEDERAL RECEIVAB SECURED C		09/01/2023	REDEMPTION 100.0000		105,425	105,425	105,425	105,425						105,425				734	12/01/2041	1.D
BHM1T0-2R-3	ALASKA VENTURES LLC SENIORCORPBND 4.67		09/30/2023	REDEMPTION 100.0000		82,880	82,880	82,880	82,880						82,880				1,935	06/30/2033	2.C PL
BHM1WC-Z9-7	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		09/30/2023	REDEMPTION 100.0000		35,312	35,312	35,312	35,312						35,312				1,478	06/30/2031	2.C PL
BHM1WC-ZA-4	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		09/30/2023	REDEMPTION 100.0000		35,312	35,312	35,312	35,312						35,312				1,478	06/30/2031	2.C PL
BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CO		09/11/2023	REDEMPTION 100.0000		36,502	36,502	36,502	36,502						36,502				1,104	03/10/2041	1.E
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP_BND		09/30/2023	REDEMPTION 100.0000		130,436	130,436	130,436	130,436						130,436				5,097	12/31/2030	2.C PL
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		09/20/2023	PAYDOWN		3,558,474	3,558,474	3,549,578	3,551,203		7,271		7,271		3,558,474				95,694	02/10/2030	1.G PL
BRTHW1-DJ-9	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		09/10/2023	REDEMPTION 100.0000		25,303	25,303	25,303	25,303						25,303				333	10/10/2031	2.B
BRTHW1-F3-2	VERIZON CORPORATE SERVICES GRO VERIZONCO		09/15/2023	REDEMPTION 100.0000		40,146	40,146	40,146	40,146						40,146				1,021	05/15/2035	2.A
BRYCZ9-4S-4	LENDINGPOINTFUNDING4TRUST ABS 8.220% 1		09/15/2023	PAYDOWN		1,176,739	1,176,739	1,176,655			85		85		1,176,739				62,040	12/31/2028	1.F
13648T-AC-1	CANADIAN PACIFIC RAILWAY COMPA SENIORCOR	A	09/19/2023	US BANCORP		1,502,702	1,733,000	1,570,030	1,574,124		4,996		4,996		1,579,120		(76,418)	(76,418)	17,438	11/15/2029	2.B FE
448055-AD-5	CENOVUS ENERGY INC SENIOR CORP_BND 6.8	A	09/20/2023	CALL 104.1950		109,405	105,000	141,356	139,627		(1,273)		(1,273)		138,354		(33,354)	(33,354)	11,644	09/15/2037	2.B FE
775109-CD-1	ROGERS COMMUNICATIONS INC PRE ROGERSCOM	A	07/27/2023	TAX FREE EXCHANGE		3,154,803	3,200,000	3,153,728	3,154,171		632		632		3,154,803				346,147	03/15/2052	2.C FE
87971M-BW-2	TELUS CORPORATION SENIOR CORP_BND 3.40	A	09/20/2023	VARIOUS		5,396,061	6,500,000	6,481,345	6,483,223		380		380		6,483,603		(1,087,542)	(1,087,542)	79,192	05/13/2032	2.B FE
02364W-BJ-3	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	D	09/20/2023	HUTCHINSON SHOCKEY ERLEY & CO		3,945,118	4,651,000	4,815,366	4,787,473		(4,466)		(4,466)		4,783,007		(837,889)	(837,889)	50,144	05/07/2030	1.G FE

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										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
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC SENIOR COR	D	08/16/2023	CALL 97.2350		4,944,400	5,085,000	5,398,490	5,309,888		(56,171)		(56,171)		5,253,718				(174,855)	06/15/2025	2.B FE
055450-AH-3	BHP BILLITON FINANCE USA LTD SENIOR CO	D	08/25/2023	MILLENNIUM ADVISORS, LLC		741,972	725,000	861,757	813,905		(5,463)		(5,463)		808,441		(66,469)	(66,469)	23,014	03/01/2026	1.F FE
055451-AU-2	BHP BILLITON FINANCE USA LTD SENIORCOR	D	09/30/2023	MATURITY		1,408,000	1,408,000	1,480,090	1,438,910		(30,910)		(30,910)		1,408,000				54,208	09/30/2023	1.F FE
07335C-AK-0	BENEFIT STREET PARTNERS CLO LT SENIORCMB	C	09/01/2023	PAYDOWN				6,773	4,308		(4,308)		(4,308)						3,392	08/15/2052	1.A FE
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV SENIOR CO	D	09/22/2023	MORGAN STANLEY & CO. INC		3,346,625	4,100,000	4,208,650	4,197,757		(8,776)		(8,776)		4,188,981		(842,356)	(842,356)	212,944	01/31/2030	2.C FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS_ABS _18-	D	09/15/2023	PAYDOWN		36,038	36,038	36,034	36,034		4		4		36,038				728	10/15/2053	1.A FE
46590X-AJ-5	JBS USA LUX SA SENIOR CORP_BND 144A 6.	D	08/22/2023	TAX FREE EXCHANGE		26,813,471	26,912,000	26,812,141	26,812,837		634		634		26,813,471				1,268,228	12/01/2052	2.C FE
48259B-AN-2	KKR FINANCIAL CLO LTD KKR_38A ABS38A144A	D	09/14/2023	NOMURA SECURITIES INTL. INC.		6,342,050	6,500,000	6,500,000	6,500,000						6,500,000		(157,950)	(157,950)	503,603	04/15/2033	2.B FE
50247V-AA-7	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	07/15/2023	MATURITY		12,969,000	12,969,000	13,546,899	13,172,062		(203,062)		(203,062)		12,969,000				518,760	07/15/2023	2.B FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	07/05/2023	REDEMPTION 100.0000		32,481	32,481	37,069	36,717		(4,236)		(4,236)		32,481				1,431	07/05/2034	2.C FE
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP SENIORCOR	D	09/12/2023	JANE STREET CAPITAL		7,798,856	7,638,000	9,101,975	8,643,279		(66,805)		(66,805)		8,576,474		(777,618)	(777,618)	269,001	08/17/2026	1.E FE
865622-BE-3	SUMITOMO MITSUI BANKING CORPOR SENIOR CO	D	07/19/2023	MATURITY		2,904,000	2,904,000	3,040,081	2,909,109		(5,109)		(5,109)		2,904,000				57,354	07/19/2023	1.E FE
BHM0M6-4A-4	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	09/30/2023	REDEMPTION 100.0000		75,000	75,000	75,000	75,000						75,000				2,415	06/30/2035	2.C FE
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	09/15/2023	REDEMPTION 100.0000		172,200	172,200	170,642	172,200						172,200				7,103	09/15/2027	3.C FE
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	09/20/2023	REDEMPTION 100.0000		3,875	3,875	3,875	3,875						3,875				58	12/20/2044	2.C FE
BHM1VY-XP-6	HOFER FINANCIAL SERVICES GMBH SENIOR COR	D	09/26/2023	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				113,700	09/26/2023	1.G PL
BRYBZ9-PV-6	SLR LLC SLR_22-2 ABS22-2144A 6.000% 12	D	09/25/2023	PAYDOWN		85,449	85,449	82,885	82,887		2,562		2,562		85,449				3,498	12/30/2052	2.B PL
BRYBZ9-U6-5	SLR LLC SLR_22-2 ABS22-2144A 5.750% 12	D	09/25/2023	PAYDOWN		490,620	490,620	490,620	490,620						490,620				19,015	12/30/2052	1.E PL
G3925D-AD-2	GERDAU TRADE INC SENIOR CORP_BND 4.875	D	09/13/2023	VARIOUS		6,092,530	6,342,000	6,923,942	6,784,473		(20,141)		(20,141)		6,764,332		(671,802)	(671,802)	119,281	10/24/2027	2.C FE
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	07/05/2023	REDEMPTION 100.0000		49,946	49,946	57,002	56,460		(6,514)		(6,514)		49,946				2,201	07/05/2034	2.C
P4909L-AA-8	GNL QUINTERO SA SENIOR CORP_BND 4.634%	D	07/31/2023	REDEMPTION 100.0000		98,608	98,608	104,648	103,897		(5,289)		(5,289)		98,608				4,569	07/31/2029	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						342,207,387	353,494,789	375,291,129	355,417,673	157	(1,975,964)		(1,975,807)		365,982,425		(23,080,382)	(23,080,382)	13,720,947	XXX	XXX
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		09/01/2023	REDEMPTION 100.0000		(596,844)	(596,844)	(596,844)	(596,844)						(596,844)				49,103	03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		09/29/2023	REDEMPTION 100.0000		229,831	229,831	229,831	229,831						229,831				12,348	09/20/2026	1.G PL
BHM2CA-HH-3	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		09/20/2023	REDEMPTION 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				748,254	09/20/2025	1.G PL
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE		09/15/2023	REDEMPTION 100.0000		364,377	364,377	363,648	363,793		584		584		364,377				20,649	11/24/2026	1.F PL
BHM2F8-HK-8	WHLP IV RP LP SECURED TERM_LOAN 0.00		09/08/2023	REDEMPTION 100.0000		984,418	984,418	983,434	983,586		832		832		984,418				41,327	03/23/2026	1.G PL
BRYBZA-3W-5	CERBERUS 2112 LEVERED LLC TERM_LOAN 0.		09/13/2023	REDEMPTION 100.0000		5,107,858	5,107,858	5,193,929			(86,071)		(86,071)		5,107,858				126,688	10/07/2031	1.D
BRYET4-CC-4	CERBERUS 2112 LEVERED LLC TERM LOAN 0		09/13/2023	REDEMPTION 100.0000		4,137,313	4,137,313	4,137,313							4,137,313				143,501	10/07/2031	1.C
BRYHNC-LH-4	BANKERSHEALTHCAREGROUPLLC SECURED TERM L		08/23/2023	REDEMPTION 100.0000		1,494,637	1,494,637	1,569,369			(74,732)		(74,732)		1,494,637				22,095	05/19/2033	1.E
BRYHNC-LH-4	BANKERSHEALTHCAREGROUPLLC SECURED TERM L		08/30/2023	TAXABLE EXCHANGE		58,430,657	55,648,245	58,430,657			(70,397)		(70,397)		58,360,260		70,397	70,397	1,246,614	05/19/2033	1.E

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
BRYKLM-MN-3	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM		09/11/2023	REDEMPTION 100.0000		18,462	18,462	18,416			46		46		18,462				228	06/28/2029	2.B
BRYKNC-NK-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO		09/19/2023	REDEMPTION 100.0000		1,200,000	1,200,000	1,200,000							1,200,000				851	07/11/2026	2.A
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						86,370,709	83,588,297	86,529,753	15,980,366		(229,738)		(229,738)		86,300,312		70,397	70,397	2,411,658	XXX	XXX
2509999997. Total - Bonds - Part 4						460,755,961	472,250,029	499,059,334	408,003,633	157	(3,283,516)		(3,283,359)		487,810,524		(26,588,494)	(26,588,494)	17,362,579	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						460,755,961	472,250,029	499,059,334	408,003,633	157	(3,283,516)		(3,283,359)		487,810,524		(26,588,494)	(26,588,494)	17,362,579	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX	XXX
6009999999 - Totals						460,755,961	XXX	499,059,334	408,003,633	157	(3,283,516)		(3,283,359)		487,810,524		(26,588,494)	(26,588,494)	17,362,579	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 BHM25HD56	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/30/2025	14,400	59,904,000	4160	2,160,000			7,537,152		7,537,152	1,554,264						2
CALL OPTION 10Y RTR 3.400000 03-NOV-2032 BHM2J3EF9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032		200,000,000	0.034	10,950,000			6,762,620		6,762,620	(4,054,180)						2
CITIBANK NA 10Y RTR 3.000000 15-NOV-2032 BHM2J7B48	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032		200,000,000	0.03	8,720,000			5,183,360		5,183,360	(3,557,240)						2
BARCLAYS BANK PLC 10Y RTR 3.000000 22-NOV-2032 BHM2JA480	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/22/2032		200,000,000	0.03	9,516,000			5,184,820		5,184,820	(3,553,180)						2
CALL OPTION 10Y RTR 3.000000 29-NOV-2032 BHM2JDMY7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/29/2032		200,000,000	0.03	10,975,000			5,185,180		5,185,180	(3,549,220)						2
CALL OPTION 10Y RTR 2.750000 01-DEC-2032 BHM2JENC2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	12/01/2022	12/01/2032		200,000,000	0.0275	9,390,000			4,364,400		4,364,400	(3,224,400)						2
CALL OPTION 10Y RTR 2.750000 06-DEC-2032 BHM2JG693	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032		200,000,000	0.0275	10,385,000			4,364,940		4,364,940	(3,222,460)						2
CALL OPTION 10Y RTR 2.750000 07-DEC-2032 BHM2JG7F8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2032		200,000,000	0.0275	11,190,000			4,365,300		4,365,300	(3,221,700)						2
CALL OPTION 10Y RTR 2.750000 13-DEC-2032 BHM2JJCM1	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	12/12/2022	12/13/2032		200,000,000	0.0275	10,100,000			4,366,300		4,366,300	(3,219,100)						2
CALL OPTION 10Y RTR 2.750000 15-DEC-2032 BHM2JL205	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2032		200,000,000	0.0275	10,356,000			4,367,080		4,367,080	(3,217,720)						2
CALL OPTION 10Y RTR 3.000000 20-DEC-2032 BHM2JNWP3	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	12/20/2022	12/20/2032		200,000,000	0.03	10,940,000			5,188,980		5,188,980	(3,537,820)						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										104,682,000			56,870,132	XXX	56,870,132	(32,802,756)					XXX	XXX
PUT OPTION JUN25 SPX P @ 2800 BHM1W5QB7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,870,904	129,781		1,851,143		1,851,143	(3,214,178)						2
PUT OPTION JUN25 SPX P @ 2800 BHM1W5VS4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	35,700	99,960,000	2800	16,963,514	130,493		1,851,189		1,851,189	(3,214,841)						2
PUT OPTION JUN25 RTY P @ 1670 BHM1WHUE0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	60,000	100,200,000	1670	15,847,127	121,906		6,484,651		6,484,651	(4,024,548)						2
PUT OPTION JUN26 MXEA P @ 1920 BHM1WPA20	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/19/2026	52,100	100,032,000	1920	16,602,681	47,895		7,047,936		7,047,936	(4,615,743)						2
PUT OPTION JUN28 SPX P @ 2850 BHM1WPAB0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/08/2021	06/16/2028	35,100	100,035,000	2850	20,007,832	(221,013)		4,800,265		4,800,265	(3,516,684)						2
PUT OPTION JUN28 SPX P @ 2850 BHM1WR7L8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/08/2021	06/16/2028	35,100	100,035,000	2850	19,756,529	(218,237)		4,799,851		4,799,851	(3,519,903)						2
PUT OPTION JUN28 SPX P @ 2900 BHM1X3664	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	34,500	100,050,000	2900	19,412,060	(214,432)		4,940,944		4,940,944	(3,600,663)						2
PUT OPTION DEC25 SPX P @ 2750 BHM1XUR61	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025	36,500	100,375,000	2750	16,493,366	83,846		2,300,466		2,300,466	(3,352,504)						2
PUT OPTION JUN25 NDX P @ 12750 BHM29VTH8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2021	06/30/2025	1,120	14,280,000	12750	1,810,589	13,800		548,262		548,262	(1,674,586)						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	1,320	16,500,000	12500	1,787,180	22,546		53,018		53,018	(2,123,479)						2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN24 SPX P @ 3900 BHM29Z5D4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/16/2021	06/28/2024	17,040	66,456,000	3900	6,276,657	79,182		316,237		316,237	(4,615,692)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2ASYT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/16/2028	1,805	6,317,500	3500	837,248	(9,249)		430,691		430,691	(288,659)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2ASYU8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/21/2024	3,384	11,844,000	3500	948,638	12,020		173,689		173,689	(590,068)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2ASYV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/18/2027	1,805	6,317,500	3500	773,765	(2,677)		375,013		375,013	(307,676)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2ASYW4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/19/2026	2,143	7,500,500	3500	831,527	2,399		367,060		367,060	(375,911)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2ASYX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/20/2025	2,406	8,421,000	3500	816,557	6,281		292,066		292,066	(425,310)						2
PUT OPTION JUN26 NDX P @ 12500 BHM2ATQ27	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/15/2021	06/30/2026	960	12,000,000	12500	1,456,360	4,031		666,454		666,454	(1,230,889)						2
PUT OPTION JUN27 NDX P @ 12500 BHM2B33P7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	800	10,000,000	12500	1,180,020	(4,349)		685,714		685,714	(934,317)						2
PUT OPTION JUN26 SPX P @ 4000 BHM2B35K6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2026	12,400	49,600,000	4000	6,355,747	17,590		2,873,460		2,873,460	(3,014,710)						2
PUT OPTION JUN27 SPX P @ 4000 BHM2B3LP7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	10,600	42,400,000	4000	5,835,569	(21,508)		2,977,140		2,977,140	(2,423,592)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BN118	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/17/2027	4,000	10,400,000	2600	906,466	(4,680)		365,478		365,478	(345,791)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BN126	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/08/2021	09/18/2026	4,800	12,480,000	2600	947,768	1,334		337,928		337,928	(396,909)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BN159	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/08/2021	09/20/2024	6,000	15,600,000	2600	823,183	9,270		122,512		122,512	(345,809)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BN1A8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/15/2028	4,000	10,400,000	2600	990,034	(12,870)		447,773		447,773	(337,666)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BN1C4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/08/2021	09/19/2025	5,600	14,560,000	2600	937,239	5,870		258,264		258,264	(411,685)						2
PUT OPTION JUN26 SPX P @ 3500 BHM2BNGK0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/08/2021	06/18/2026	4,857	16,999,500	3500	1,908,669	5,506		831,761		831,761	(851,668)						2
PUT OPTION JUN25 SPX P @ 3500 BHM2BNGN4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	5,594	19,579,000	3500	1,866,579	14,359		679,044		679,044	(988,626)						2
PUT OPTION JUN24 SPX P @ 3500 BHM2BNGP9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/23/2021	06/21/2024	7,616	26,656,000	3500	2,133,648	27,035		390,903		390,903	(1,327,984)						2
PUT OPTION JUN27 SPX P @ 3500 BHM2BNGQ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/22/2021	06/17/2027	4,195	14,682,500	3500	1,842,432	(6,374)		871,394		871,394	(714,778)						2
PUT OPTION JUN28 SPX P @ 3500 BHM2BNGR5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/22/2021	06/16/2028	4,195	14,682,500	3500	1,992,857	(22,014)		1,001,047		1,001,047	(670,271)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BRGZ8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/17/2027	4,000	10,400,000	2600	840,451	(4,339)		365,390		365,390	(346,226)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BRH38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/15/2028	4,000	10,400,000	2600	938,463	(12,200)		447,679		447,679	(338,439)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BRH87	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/08/2021	09/19/2025	5,600	14,560,000	2600	926,825	5,805		258,259		258,259	(411,626)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BRH95	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/18/2026	4,800	12,480,000	2600	885,337	1,246		337,872		337,872	(396,885)						2
PUT OPTION SEP24 SPX P @ 2600 BHM2BRHC8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	09/20/2024	6,000	15,600,000	2600	797,805	8,984		122,515		122,515	(345,523)						2
PUT OPTION SEP27 SPX P @ 2600 BHM2BSJJ9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/17/2027	4,000	10,400,000	2600	872,279	(4,504)		365,432		365,432	(346,016)						2
PUT OPTION SEP28 SPX P @ 2600 BHM2BSJL4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/15/2028	4,000	10,400,000	2600	959,123	(12,468)		447,716		447,716	(338,131)						2
PUT OPTION SEP25 SPX P @ 2600 BHM2BSJP5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/19/2025	4,800	12,480,000	2600	783,435	4,907		221,360		221,360	(352,759)						2

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION SEP24 SPX P @ 2600 BHM2BSJS9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/20/2024	10,000	26,000,000	2600	1,385,886	15,606		204,186		204,186	(576,504)						2
PUT OPTION SEP26 SPX P @ 2600 BHM2BSJV2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2021	09/18/2026	4,400	11,440,000	2600	856,829	1,206		309,756		309,756	(363,830)						2
PUT OPTION OCT23 SPX P @ 3500 BHM2J1SQ4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2022	10/20/2023	100,000	350,000,000	3500	19,645,000			118,475		118,475	(15,394,611)						2
PUT OPTION NOV27 SPX P @ 2300 BHM2J2XM5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2300	2,051,500			342,500		342,500	(493,794)						2
PUT OPTION NOV27 SPX P @ 3725 BHM2J3CD6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3725	15,152,195			4,140,010		4,140,010	(8,354,882)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J3HN9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3775	30,378,790			8,961,188		8,961,188	(17,615,280)						2
PUT OPTION NOV27 SPX P @ 2275 BHM2J4EA8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2275	4,400,000			651,000		651,000	(915,512)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J4ET7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3775	15,203,000			4,480,594		4,480,594	(8,807,640)						2
PUT OPTION NOV27 SPX P @ 2300 BHM2J4MC5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2300	4,353,000			685,000		685,000	(987,588)						2
PUT OPTION NOV27 NDX P @ 6800 BHM2J5TT8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6800	3,010,871			172,690		172,690	(1,026,144)						2
PUT OPTION NOV27 NDX P @ 11350 BHM2J5TU5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11350	18,236,546			3,400,652		3,400,652	(14,160,525)						2
PUT OPTION NOV27 RTY P @ 1825 BHM2J5TV3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1825	34,466,808			21,856,485		21,856,485	(12,149,306)						2
PUT OPTION NOV27 RTY P @ 1100 BHM2J5TW1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1100	2,848,939			696,210		696,210	(480,559)						2
PUT OPTION DEC23 SPX P @ 4300 BHM2J8RU1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2022	12/15/2023	100,000	430,000,000	4300	48,548,788	665,369		10,963,890		10,963,890	(39,041,301)						2
PUT OPTION DEC23 SPX P @ 4300 BHM2J8T05	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/17/2022	12/15/2023	100,000	430,000,000	4300	46,294,012	634,467		10,964,017		10,964,017	(39,010,328)						2
PUT OPTION JAN25 SPX P @ 4000 BHM2M29V8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2023	01/17/2025	100,000	400,000,000	4000		14,861,390		17,802,079		17,802,079	2,940,689						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQG47	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400		4,208,495		4,862,328		4,862,328	653,833						2
PUT OPTION JAN24 SPX P @ 4950 BHM2MQG54	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/19/2024	6,000	29,700,000	4950		2,425,508		3,574,959		3,574,959	1,149,451						2
PUT OPTION JAN24 SPX P @ 4950 BHM2MQG62	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/19/2024	6,000	29,700,000	4950		2,425,508		3,574,959		3,574,959	1,149,451						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQG70	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175		3,269,087		4,093,388		4,093,388	824,301						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQG88	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175		3,269,087		4,093,388		4,093,388	824,301						2
PUT OPTION JUL24 SPX P @ 4950 BHM2MQG96	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	6,000	29,700,000	4950		2,307,881		3,217,200		3,217,200	909,319						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQGA3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400		4,208,495		4,862,328		4,862,328	653,833						2
PUT OPTION JUL24 SPX P @ 4950 BHM2MQGB1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	6,000	29,700,000	4950		2,307,881		3,217,200		3,217,200	909,319						2
PUT OPTION JUL25 SPX P @ 5175 BHM2MQGC9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175		3,389,204		4,068,099		4,068,099	678,895						2
PUT OPTION JUL25 SPX P @ 5175 BHM2MQGD7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175		3,389,204		4,068,099		4,068,099	678,895						2
PUT OPTION JAN24 RTY P @ 2025 BHM2MQQC8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	3,000	6,075,000	2025		459,614		662,339		662,339	202,725						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQQD6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125		732,793		892,902		892,902	160,109						2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUL24 RTY P @ 2025 BHM2MQQE4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025		517,890		672,369		672,369	154,479						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQQF1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200		912,127		1,054,315		1,054,315	142,188						2
PUT OPTION JAN24 NDX P @ 16850 BHM2MQQG9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	600	10,110,000	16850		804,887		1,157,360		1,157,360	352,473						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQQH7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	600	10,110,000	16850		907,415		1,163,154		1,163,154	255,739						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQJ3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125		768,623		910,655		910,655	142,032						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQQK0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	600	11,040,000	18400		1,591,438		1,807,888		1,807,888	216,450						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQQL8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600		1,236,284		1,485,307		1,485,307	249,023						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQQM6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600		1,313,221		1,516,178		1,516,178	202,957						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQQN4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	2,000	4,600,000	2300		395,368		484,213		484,213	88,845						2
PUT OPTION JAN24 MXEA P @ 2300 BHM2MQQP9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	2,000	4,600,000	2300		366,096		476,144		476,144	110,048						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQQQ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500		837,140		771,508		771,508	(65,632)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQQR5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400		561,266		649,564		649,564	88,298						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQQS3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400		534,474		625,747		625,747	91,273						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQQT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025		517,890		672,369		672,369	154,479						2
PUT OPTION JAN24 RTY P @ 2025 BHM2MQQU8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/19/2024	3,000	6,075,000	2025		459,614		662,339		662,339	202,725						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQQV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125		732,793		892,902		892,902	160,109						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQW4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125		768,623		910,655		910,655	142,032						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQQX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200		912,127		1,054,315		1,054,315	142,188						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQQY0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	600	10,110,000	16850		907,415		1,163,154		1,163,154	255,739						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQQZ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600		1,313,221		1,516,178		1,516,178	202,957						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQR03	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600		1,236,284		1,485,307		1,485,307	249,023						2
PUT OPTION JAN24 MXEA P @ 2300 BHM2MQR11	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/19/2024	2,000	4,600,000	2300		366,096		476,144		476,144	110,048						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQR29	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	2,000	4,600,000	2300		395,368		484,213		484,213	88,845						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQR37	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	600	11,040,000	18400		1,591,438		1,807,888		1,807,888	216,450						2
PUT OPTION JAN24 NDX P @ 16850 BHM2MQR45	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2023	01/19/2024	600	10,110,000	16850		804,887		1,157,360		1,157,360	352,473						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQR52	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400		534,474		625,747		625,747	91,273						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQR60	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400		561,266		649,564		649,564	88,298						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQR78	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500		837,140		771,508		771,508	(65,632)						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										439,048,627	71,240,832		205,747,542	XXX	205,747,542	(199,554,248)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										543,730,627	71,240,832		262,617,674	XXX	262,617,674	(232,357,004)					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)
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										104,682,000			56,870,132	XXX	56,870,132	(32,802,756)					XXX	XXX
0449999999. Total Purchased Options - Put Options										439,048,627	71,240,832		205,747,542	XXX	205,747,542	(199,554,248)					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										543,730,627	71,240,832		262,617,674	XXX	262,617,674	(232,357,004)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION JUN25 SPX P @ 1400 BHM1W5QA9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	35,700	49,980,000	1400	(2,992,836)	(23,023)		(298,888)		(298,888)	395,191						2
PUT OPTION JUN25 SPX P @ 1400 BHM1W5VT2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	35,700	49,980,000	1400	(3,089,379)	(23,765)		(298,936)		(298,936)	395,883						2
PUT OPTION JUN25 RTY P @ 835 BHM1WHUD2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	60,000	50,100,000	835	(2,612,585)	(20,098)		(598,534)		(598,534)	743,308						2
PUT OPTION JUN26 MXEA P @ 960 BHM1WPA38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/08/2021	06/19/2026	52,100	50,016,000	960	(2,771,510)	(7,995)		(892,611)		(892,611)	952,165						2
PUT OPTION JUN28 SPX P @ 1425 BHM1WPAA2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/08/2021	06/16/2028	35,100	50,017,500	1425	(4,735,954)	52,315		(864,656)		(864,656)	792,858						2
PUT OPTION JUN28 SPX P @ 1425 BHM1WR7M6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/08/2021	06/16/2028	35,100	50,017,500	1425	(4,526,712)	50,004		(864,311)		(864,311)	795,538						2
PUT OPTION JUN28 SPX P @ 1450 BHM1X3672	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028	34,500	50,025,000	1450	(4,598,691)	50,799		(884,119)		(884,119)	815,809						2
PUT OPTION DEC25 SPX P @ 1375 BHM1XUR53	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025	36,500	50,187,500	1375	(3,051,266)	(15,511)		(358,159)		(358,159)	469,986						2
PUT OPTION DEC23 SPX P @ 3150 BHM2J8RT4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2022	12/15/2023	100,000	315,000,000	3150	(12,026,898)	(164,831)		(436,990)		(436,990)	10,041,086						2
PUT OPTION DEC23 SPX P @ 3150 BHM2J8T13	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/17/2022	12/15/2023	100,000	315,000,000	3150	(11,107,699)	(152,233)		(437,042)		(437,042)	10,028,459						2
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(51,513,530)	(254,338)		(5,934,246)	XXX	(5,934,246)	25,430,283					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(51,513,530)	(254,338)		(5,934,246)	XXX	(5,934,246)	25,430,283					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options										(51,513,530)	(254,338)		(5,934,246)	XXX	(5,934,246)	25,430,283					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(51,513,530)	(254,338)		(5,934,246)	XXX	(5,934,246)	25,430,283					XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.71 PAY SOFR 03/07/2032 BHM2EEPP6	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000	1.706%[5.31%]			(1,869,595)			(13,508,673)					1,089,509		100/100
BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY SOFR 10/14/2028 BHM2KXPQ5	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000	1.4105%[5.5716%]			(458,622)			(7,223,352)					561,462		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate													(2,328,217)		XXX	(20,732,025)					1,650,971	XXX	XXX
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.97 PAY 5.38 04/29/2024 BHM00V7F9	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/29/2010	04/29/2024		12,223,235	5.972%[5.375%]			100,868	1,635,735		1,510,052		211,735			46,578		
CURRENCY SWAP WITH HSBC BANK USA NA RCV 5.75 PAY 5.38 04/29/2024 BHM00XJ88	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	01/29/2010	04/29/2024		15,511,267	5.75%[5.375%]			133,472	2,319,000		2,635,354		103,800			59,107		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.79 PAY 5.50 06/05/2026 BHM00XPC2	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	Currency	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	01/29/2010	06/05/2026		21,920,860	5.785%[5.5%]			313,570	7,250,235		7,210,016		(257,070)			179,503		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 0.98 10/27/2024 BHM1KHTD7	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	Currency	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	3.0025%[0.98%]			51,842	188,250		178,102		30,000			17,456		
CURRENCY SWAP WITH CITIBANK NA RCV 3.20 PAY 1.34 10/31/2026 BHM1KJX89	031100H@2 - AMETEK INC	D PART 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	3.2%[1.34%]			46,499	126,750		137,755		27,450			29,020		
CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8N21	B9550@AA9 - UMICORE SA	D PART 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	4%[1.84%]			86,394	37,822		148,970		42,501			54,561		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.11 PAY 1.62 01/07/2031 BHM27DRQ2	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D PART 1	Currency	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031		15,178,759	3.10625%[1.62%]			183,283	1,415,009		1,350,352		110,500			204,726		
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange													915,928	12,972,801	XXX	13,170,601		268,916			590,951	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(1,412,289)	12,972,801	XXX	(7,561,424)		268,916			2,241,922	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
CALL OPTION JUN25 SPX @ 3916.98 BHM295TN2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	12/08/2021	06/30/2025		56,404,512	3916.97998046875				(8,004,576)		(8,004,576)	(5,773,259)				373,154		2
1149999999. Subtotal - Swaps - Hedging Other - Total Return														(8,004,576)	XXX	(8,004,576)	(5,773,259)				373,154	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														(8,004,576)	XXX	(8,004,576)	(5,773,259)				373,154	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY SOFR 09/25/2048 BHM2KXNX2	ASSET REPLICATION	D PART 1	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000	3.185%[5.5716%]		21,056	(33,841)	21,056		(15,821,758)					2,125,233		
BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY SOFR 06/08/2050 BHM2KXP69	ASSET REPLICATION	D PART 1	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000	1.129%[5.5716%]			(312,547)			(56,585,595)					2,842,327		
BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY SOFR 01/27/2041 BHM2KXPB8	ASSET REPLICATION	D PART 1	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000	1.4865%[5.5716%]		39,294	(1,102,682)	39,294		(53,681,460)					3,018,972		
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029 BHM2KXPH5	ASSET REPLICATION	D PART 1	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.132%[5.5716%]			(92,658)			(6,178,637)					596,795		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D PART 1	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.135%[5.5716%]			(92,571)			(6,171,193)					596,795		

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)
1179999999. Subtotal - Swaps - Replication - Interest Rate											60,350	(1,634,299)	60,350	XXX	(138,438,643)					9,180,122	XXX	XXX
CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2028	ASSET REPLICATION	D PART 1	Credit	ICE 549300EX04Q2QBFQTQ27	09/20/2023	12/20/2028		250,000,000	1%[0%]		3,650,524	62,500	3,633,697		2,976,194			(16,827)		250,000,000		
1189999999. Subtotal - Swaps - Replication - Credit Default											3,650,524	62,500	3,633,697	XXX	2,976,194			(16,827)		250,000,000	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.77 PAY SOFR 02/23/2032 BHM2E6BU7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	02/18/2022	02/23/2032		10,000,000	1.7745%[5.31%]			(244,184)	(1,746,871)		(1,746,871)	(387,891)				144,961		2
BASIS SWAP WITH CME GROUP INC RCV 2.09 PAY SOFR 03/21/2042 BHM2EM703	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.0855%[5.31%]			(3,307,587)	(41,181,375)		(41,181,375)	(12,751,874)				3,224,558		2
BASIS SWAP WITH CME GROUP INC RCV 2.09 PAY SOFR 03/21/2042 BHM2EM737	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.086%[5.31%]			(3,307,019)	(41,171,861)		(41,171,861)	(12,752,792)				3,224,558		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY SOFR 12/22/2032 BHM2JNVX7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		380,000,000	3.35%[5.31%]			(4,737,451)	(26,480,769)		(26,480,769)	(21,099,935)				5,774,130		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY SOFR 12/22/2032 BHM2JNW32	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		195,000,000	3.349%[5.31%]			(2,432,539)	(13,603,515)		(13,603,515)	(10,826,070)				2,963,040		2
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNW4	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000	2.5585%[5.5716%]				(19,477,581)		(19,477,581)	(19,477,581)				1,715,523		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNY0	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000	2.564%[5.5716%]				(14,426,382)		(14,426,382)	(14,426,382)				1,274,389		5
BASIS SWAP WITH CME GROUP INC RCV 2.51 PAY SOFR 10/05/2067 BHM2KXP51	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000	2.5085%[5.5716%]				(22,958,509)		(22,958,509)	(22,958,509)				8,295,691		5
BASIS SWAP WITH CME GROUP INC RCV 2.57 PAY SOFR 10/03/2047 BHM2KXPE2	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000	2.5685%[5.3216%]				(20,756,918)		(20,756,918)	(20,756,918)				1,838,061		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY ULB3 10/03/2023 BHM2KXWE4	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		52,000,000	2.564%[5.5334%]			(740,544)	(12,827)		(12,827)	(12,827)				23,572		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY ULB3 10/03/2023 BHM2KXWH7	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		70,000,000	2.5585%[5.5334%]			(998,790)	(17,298)		(17,298)	(17,298)				31,731		5
BASIS SWAP WITH CME GROUP INC RCV 2.57 PAY ULB3 10/03/2023 BHM2KXWV6	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023		75,000,000	2.5685%[5.5334%]			(1,066,424)	(18,473)		(18,473)	(18,473)				33,997		5
1199999999. Subtotal - Swaps - Replication - Foreign Exchange												(16,834,538)	(201,852,379)	XXX	(201,852,379)	(135,486,550)				28,544,211	XXX	XXX
1229999999. Subtotal - Swaps - Replication											3,710,874	(18,406,337)	(198,158,332)	XXX	(337,314,828)	(135,486,550)		(16,827)		287,724,333	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)
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											60,350	(3,962,516)	60,350	XXX	(159,170,668)					10,831,093	XXX	XXX
1369999999. Total Swaps - Credit Default											3,650,524	62,500	3,633,697	XXX	2,976,194			(16,827)		250,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(15,918,610)	(188,879,578)	XXX	(188,681,778)	(135,486,550)	268,916			29,135,162	XXX	XXX
1389999999. Total Swaps - Total Return													(8,004,576)	XXX	(8,004,576)	(5,773,259)				373,154	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps											3,710,874	(19,818,626)	(193,190,107)	XXX	(352,880,828)	(141,259,809)	268,916	(16,827)		290,339,409	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,412,289)	12,972,801	XXX	(7,561,424)		268,916			2,241,922	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										492,217,097	70,986,494		248,678,852	XXX	248,678,852	(212,699,980)				373,154	XXX	XXX
1719999999. Subtotal - Replication											3,710,874	(18,406,337)	(198,158,332)	XXX	(337,314,828)	(135,486,550)		(16,827)		287,724,333	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										492,217,097	74,697,368	(19,818,626)	63,493,321	XXX	(96,197,400)	(348,186,530)	268,916	(16,827)		290,339,409	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	THIS DERIVATIVE IS PART OF THE COMPANY'S MACRO PROGRAM, WHICH HEDGES AGAINST THE ECONOMIC RISK ARISING FROM GUARANTEED MINIMUM DEATH BENEFIT (GMDB) AND GUARANTEED MINIMUM WITHDRAWAL BENEFIT (GMWB) LIABILITIES AND CONTRACT REVENUES. FOR THE NINE MONTHS ENDING SEPTEMBER 30, 2023, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.
0005	THIS DERIVATIVE IS PART OF A HEDGE PROGRAM DESIGNED TO DECREASE PORTFOLIO SPREAD DURATION TO APPROACH A TARGETED LEVEL. FOR THE NINE MONTHS ENDING SEPTEMBER 30, 2023, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
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 Expiration	Exchange	Trade Date	Transaction 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
TYZ3	2,355	2,355,000	US 10YR NOTE DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	12/19/2023	CBT 549300EX04Q2QBFQTQ27	08/28/2023	110.0469	108.0625	478,359					(4,673,203)	(4,673,203)	5,181,000	2	1,000
USZ3	1,983	1,983,000	US LONG BOND DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	12/19/2023	CBT 549300EX04Q2QBFQTQ27	08/28/2023	120.1790	113.7813	557,719					(12,686,719)	(12,686,719)	8,507,070	2	1,000
1539999999. Subtotal - Long Futures - Hedging Other												1,036,078					(17,359,922)	(17,359,922)	13,688,070	XXX	XXX
1579999999. Subtotal - Long Futures												1,036,078					(17,359,922)	(17,359,922)	13,688,070	XXX	XXX
ESZ3	675	33,750	S&P500 EMINI DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/11/2023	4,511.2000	4,325.5000	405,000					6,267,375	6,267,375	8,316,000	2	50
MFSZ3	400	20,000	MSCI EAFE INDEX DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	12/15/2023	ICE 549300R4IG1TWPZT5U32	09/11/2023	2,114.9708	2,041.5000	142,000					1,469,415	1,469,415	1,656,798	2	50
NQZ3	50	1,000	NASDAQ 100 E-MINI DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/11/2023	15,669.6400	14,866.5000	(6,750)					803,140	803,140	924,000	2	20
RTYZ3	625	31,250	RUSSELL 2000 EMINI CME DEC 23	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	09/11/2023	1,877.6454	1,798.6000	328,125					2,470,170	2,470,170	4,262,500	2	50
1609999999. Subtotal - Short Futures - Hedging Other												868,375					11,010,100	11,010,100	15,159,298	XXX	XXX
1649999999. Subtotal - Short Futures												868,375					11,010,100	11,010,100	15,159,298	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,904,453					(6,349,822)	(6,349,822)	28,847,368	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,904,453					(6,349,822)	(6,349,822)	28,847,368	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	15,210,000	19,074,916	34,284,916
Total Net Cash Deposits	15,210,000	19,074,916	34,284,916

(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 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 NINE MONTHS ENDING SEPTEMBER 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		34,284,916		34,284,916	1,911,203	(6,750)	1,911,203	28,847,368	28,847,368
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y		40,510,539	32,863,528	(358,159)		32,863,528	(358,159)	32,505,369		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	15,113,000	8,046,317	21,864,172			21,864,172		6,751,172		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	14,710,000	4,258,449	18,114,011			18,236,164		3,526,164	83,581	
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Y	Y		27,423,312	13,584,250	(892,611)		13,584,250	(892,611)	12,691,639		
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y		52,935,178	24,031,560	(2,613,086)		24,031,560	(2,613,086)	21,418,474		
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Y	Y		32,962,496	12,741,501	(897,422)		13,057,855	(897,422)	12,160,433	59,107	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y	13,042,000	101,591,087	124,771,542	(8,740,502)	1,397,953	124,530,835	(8,740,502)	102,748,333	821,417	
SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	Y	Y	7,408,000		13,919,680		6,511,680	13,919,680		6,511,680		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y		7,671,923	2,736,214			2,736,214		2,736,214		
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y		36,442,709	10,964,017	(437,042)		10,964,017	(437,042)	10,526,975		
0299999999. Total NAIC 1 Designation			50,273,000	311,842,010	275,590,475	(13,938,822)	7,909,633	275,788,275	(13,938,822)	211,576,453	964,105	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					3,694,047	(201,852,379)		2,976,194	(361,023,047)		289,375,304	250,657,503
0999999999 - Gross Totals			50,273,000	311,842,010	313,569,438	(215,791,201)	42,194,549	280,675,672	(374,968,619)	213,487,656	319,186,777	279,504,871
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					313,569,438	(215,791,201)						

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	3,650,000	3,650,000	3,650,000		IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SP-4	UNITED STATES TREASURY	722,749	1,495,000	1,430,027	08/15/2050	IV
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Treasury	912810-SZ-2	UNITED STATES TREASURY	4,571,569	7,984,000	7,889,325	08/15/2051	IV
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		CASH	340,735,942	340,735,942	340,735,942		V
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	62,518,848	130,459,200	87,875,567	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	11,679,010	24,370,800	16,415,844	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SP-4	UNITED STATES TREASURY	4,926,561	10,000,000	9,565,395	08/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	5,331,234	9,145,200	9,036,756	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	206,832	354,800	350,593	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	3,789,203	6,500,000	6,422,923	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	1,133,664	2,000,000	1,932,958	11/15/2051	I
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash		CASH	6,849,577	6,849,577	6,849,577		IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	UNITED STATES TREASURY	8,151,392	14,567,000	14,078,701	11/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		CASH	23,292,000	23,292,000	23,292,000		IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SZ-2	UNITED STATES TREASURY	760,974	1,329,000	1,313,241	08/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	6,832,464	12,210,000	11,800,710	11/15/2051	IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	UNITED STATES TREASURY	992,694	1,774,000	1,714,534	11/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Cash		CASH	1,560,000	1,560,000	1,560,000		IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-RD-2	UNITED STATES TREASURY	588,831	688,000	674,626	11/15/2043	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SN-9	UNITED STATES TREASURY	7,746,160	16,477,000	11,098,686	05/15/2050	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SP-4	UNITED STATES TREASURY	1,494,809	3,092,000	2,957,620	08/15/2050	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-SZ-2	UNITED STATES TREASURY	8,262,492	14,430,000	14,258,889	08/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	912810-TB-4	UNITED STATES TREASURY	1,187,987	2,123,000	2,051,835	11/15/2051	IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Treasury	91282C-CF-6	UNITED STATES TREASURY	447,900	500,000	499,212	05/31/2026	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		CASH	590,000	590,000	590,000		IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-RD-2	UNITED STATES TREASURY	277,298	324,000	317,702	11/15/2043	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SN-9	UNITED STATES TREASURY	1,008,406	2,145,000	1,444,843	05/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SP-4	UNITED STATES TREASURY	643,947	1,332,000	1,274,111	08/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-SZ-2	UNITED STATES TREASURY	2,230,243	3,895,000	3,848,813	08/15/2051	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912810-TB-4	UNITED STATES TREASURY	382,752	684,000	661,072	11/15/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-RD-2	UNITED STATES TREASURY	271,307	317,000	310,838	11/15/2043	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SA-7	UNITED STATES TREASURY	382,193	525,000	514,080	02/15/2048	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SF-6	UNITED STATES TREASURY	98,123	135,000	135,761	02/15/2049	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SN-9	UNITED STATES TREASURY	7,386,519	15,712,000	10,583,392	05/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SP-4	UNITED STATES TREASURY	12,125,259	25,081,000	23,990,967	08/15/2050	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-SZ-2	UNITED STATES TREASURY	4,846,184	8,463,600	8,363,238	08/15/2051	IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Treasury	912810-TB-4	UNITED STATES TREASURY	2,171,168	3,880,000	3,749,939	11/15/2051	IV
0199999999 - Total				539,846,291	698,670,119	633,239,717	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	15,113,000	15,113,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		CASH	14,710,000	14,710,000	XXX		IV
JPMORGAN CHASE BANK, 7H6GLXDRUGQFU57RNE97	Cash		CASH	13,042,000	13,042,000	XXX		IV

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SMBC CAPITAL MARKETS	TVJ8SHLIZLORGWGDTN03	Cash		CASH	7,408,000	7,408,000	XXX		IV
0299999999 - Total					50,273,000	50,273,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	(49,510,684)	(136,530,684)	(87,020,000)	(87,020,001)	(12,912,988)	(8,162,542)	100.0	(8,162,542)	(43,486,878)	(136,530,684)	(8,162,542)		(128,368,142)	3,576,846		3,576,846	(168,278,174)
Total		(49,510,684)	(136,530,684)	(87,020,000)	(87,020,001)	(12,912,988)	(8,162,542)	XXX	(8,162,542)	(43,486,878)	(136,530,684)	(8,162,542)		(128,368,142)	3,576,846		3,576,846	(168,278,174)

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank N.A	New York, NY		0.000			293,477	312,562	648,751	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			294,686	386,992	314,067	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			176,253,224	204,833,208	179,604,413	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			6,712,254	8,765,701	18,620,381	XXX
Federal Home Loan Bank of Boston	New York, NY		0.000			1,148,566			XXX
Bank of America	New York, NY		0.000			1,463,634	1,381,554	470,225	XXX
Bank of America	New York, NY		0.000			1,001,631	1,996,977	2,506,698	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			354,975	81,539,047	49,658,755	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			62,209,847	1,803,503	769,622	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			8,233,700		819,118	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					1,990,615	XXX
THE BANK OF NEW YORK MELLON	New York, NY		0.000			335,471	412,280	412,280	XXX
Mufg Bank LTD New York Branch CDCASH Matutity date 8/1/2023	New York, NY		5.210			5,000,000			XXX
0199998. Deposits in ... 75 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			1,046,468	1,038,954	1,701,578	XXX
0199999. Totals - Open Depositories		XXX	XXX			264,347,932	302,470,778	257,516,504	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			264,347,932	302,470,778	257,516,504	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			264,347,932	302,470,778	257,516,504	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
4812A0-37-5	JPMORGAN PRIME MMKT FD - CAP		09/29/2023	0.000		96,402		213,265
4812C0-66-2	JPMORGAN US GOVT MM FUND 1603		09/29/2023	0.000		175,527		547
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		09/29/2023	0.000		52,626,578		1,790,712
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						52,898,507		2,004,524
4812C0-67-0	JPMORGAN US GOVT MM-CP		09/29/2023	0.010		188,274,687		2,330,656
8309999999. Subtotal - All Other Money Market Mutual Funds						188,274,687		2,330,656
8609999999 - Total Cash Equivalents						241,173,194		4,335,180