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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.talcott.com

Statutory Statement Contact James Evans (Name), 860-791-0507 (Area Code) (Telephone Number)
Statement.questions@talcottresolution.com (E-mail Address), 860-624-0444 (FAX Number)

OFFICERS

EVP, Chief Legal Officer and Chief Compliance Officer: Lisa Michelle Proch
VP and Appointed Actuary: John Buck Brady
VP and Controller: Lindsay Piper Mastroianni
Treasurer: Shantanu Mishra

OTHER

Christopher Benedict Cramer, EVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Lisa Michelle Proch
James Francis O'Grady
Oliver Peter Jakob

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.

Lisa M. Proch
EVP, Chief Legal Officer and Chief Compliance Officer

Lindsay P. Mastroianni
Vice President and Controller

Christopher B. Cramer
EVP and Corporate Secretary

Subscribed and sworn to before me this 18 day of February 2026

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 Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	2,992,962,146		2,992,962,146	3,485,972,537
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,850,888		1,850,888	21,528,312
	2.2 Common stocks	26,029,135	16,142,964	9,886,171	18,917,219
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	577,794,520		577,794,520	687,494,035
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 73,049,108 , Schedule E - Part 1), cash equivalents ($ 121,559,149 , Schedule E - Part 2) and short-term investments ($ 946,323 , Schedule DA)	195,554,580		195,554,580	636,655,573
6.	Contract loans (including $ ..... premium notes)	86,985,968		86,985,968	86,947,134
7.	Derivatives (Schedule DB)	48,296,942		48,296,942	101,755,280
8.	Other invested assets (Schedule BA)	603,880,764		603,880,764	513,085,606
9.	Receivables for securities	1,213,653	74,129	1,139,524	15,314
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	39,094,280		39,094,280	64,949,344
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,573,662,876	16,217,093	4,557,445,783	5,617,320,354
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	39,511,062	6,687	39,504,375	53,206,887
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	47,160		47,160	61,233
	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	18,554,010		18,554,010	19,828,339
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	57,631,836		57,631,836	45,816,419
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	625,435		625,435	1,209,143
18.2	Net deferred tax asset	124,164,657	60,622,824	63,541,833	55,763,712
19.	Guaranty funds receivable or on deposit	1,351,801		1,351,801	1,498,701
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	4,435,083		4,435,083	
24.	Health care ($ .....) and other amounts receivable	5,774		5,774	4,670
25.	Aggregate write-ins for other-than-invested assets	45,099,337	14,673,996	30,425,341	34,902,085
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,865,089,031	91,520,600	4,773,568,431	5,829,611,543
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,106,820,931		24,106,820,931	23,803,924,174
28.	Total (Lines 26 and 27)	28,971,909,962	91,520,600	28,880,389,362	29,633,535,717
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral	39,094,280		39,094,280	64,949,344
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)	39,094,280		39,094,280	64,949,344
2501.	Disbursements and Items not allocated	45,099,337	14,673,996	30,425,341	34,902,085
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	45,099,337	14,673,996	30,425,341	34,902,085

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,947,127,662 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 836,576,595 Modco Reserve)	2,947,127,662	4,217,928,020
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	15,924,144	16,084,994
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,395,330 Modco Reserve)	125,690,078	143,312,740
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	20,416,907	18,839,799
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	126,649	133,315
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 2,059 due and unpaid (Exhibit 4, Line 10)	2,059	32,090
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)	601,262	437,680
	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 $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	117,595	118,948
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	16,462	272,585
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 24,604,927 ceded	24,604,927	48,408,653
	9.4 Interest maintenance reserve (IMR, Line 6)	96,162,702	33,676,604
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,755,846 accident and health $ 0 and deposit-type contract funds $ 0	15,755,845	16,453,191
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	33,264,204	34,431,216
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,156,155) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,329,925)	(26,910,443)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(64,652)	420,206
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,401,632	3,329,422
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,241,627	4,452,184
18.	Amounts held for agents' account, including $ 37,118 agents' credit balances	42,892	39,998
19.	Remittances and items not allocated	18,577,288	34,937,568
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 $ 300,000,000 and interest thereon $ 0	300,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	122,433,569	126,399,841
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		100,805,347
	24.04 Payable to parent, subsidiaries and affiliates	33,283,192	40,249,340
	24.05 Drafts outstanding	55,982,297	51,859,557
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	4,820,659	18,431,325
	24.09 Payable for securities	58,049,967	119,134,538
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	166,824,257	199,700,611
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,037,073,299	5,202,979,329
27.	From Separate Accounts Statement	24,106,820,931	23,803,924,174
28.	Total liabilities (Lines 26 and 27)	28,143,894,230	29,006,903,503
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		119,373,209
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	98,742,904	85,431,561
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	635,252,228	419,327,444
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)	733,995,132	624,132,214
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	736,495,132	626,632,214
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,880,389,362	29,633,535,717
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	120,684,019	171,899,921
2502.	Miscellaneous liabilities	20,545,375	(3,365,521)
2503.	Other liabilities - abandoned property unpaid funds	19,596,982	20,971,434
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,997,881	10,194,777
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	166,824,257	199,700,611
3101.	Gain on inforce reinsurance		119,373,209
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)		119,373,209
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	(8,856,324,429)	72,476,082
2.	Considerations for supplementary contracts with life contingencies	(481,837)	(509,942)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	221,343,136	274,137,829
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	2,098,767	901,204
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	4,936,832	105,876,954
7.	Reserve adjustments on reinsurance ceded	5,369,474,934	(1,932,715,884)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	453,919,629	466,445,205
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	(120,607,086)	45,898,681
9.	Total (Lines 1 to 8.3)	(2,925,640,054)	(967,489,871)
10.	Death benefits	3,288,340	(2,309,764)
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	164,319,079	194,072,407
13.	Disability benefits and benefits under accident and health contracts	220,310	240,410
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	635,847,063	1,365,362,021
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	(3,304,189)	5,848,630
18.	Payments on supplementary contracts with life contingencies	695,406	1,178,128
19.	Increase in aggregate reserves for life and accident and health contracts	(1,270,961,207)	(204,622,173)
20.	Totals (Lines 10 to 19)	(469,895,198)	1,359,769,659
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	102,120,534	107,304,648
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,751,892	4,703,128
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	108,490,771	99,010,457
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,241,270	5,311,457
25.	Increase in loading on deferred and uncollected premiums	1,128	11,479
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,574,874,525)	(2,561,176,569)
27.	Aggregate write-ins for deductions	(79,050,598)	(143,999,888)
28.	Totals (Lines 20 to 27)	(2,904,214,726)	(1,129,065,629)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(21,425,328)	161,575,758
30.	Dividends to policyholders and refunds to members	133,550	(2,085)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,558,878)	161,577,843
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	41,633,472	(8,545,006)
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)	(63,192,350)	170,122,849
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,615,009 (excluding taxes of $ (2,523,089) transferred to the IMR)	(75,630,359)	(153,659,423)
35.	Net income (Line 33 plus Line 34)	(138,822,709)	16,463,426
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	626,632,214	886,939,559
37.	Net income (Line 35)	(138,822,709)	16,463,426
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (7,909,230)	60,764,196	641,856
39.	Change in net unrealized foreign exchange capital gain (loss)	89,315	4,999
40.	Change in net deferred income tax	12,789,829	10,469,927
41.	Change in nonadmitted assets	(27,599,199)	(8,882,787)
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		
44.	Change in asset valuation reserve	3,966,272	12,444,117
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
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	119,373,209	
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	13,311,343	
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	193,909,872	
52.	Dividends to stockholders	(8,546,001)	(275,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(119,373,209)	(16,448,883)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	109,862,918	(260,307,345)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	736,495,132	626,632,214
	DETAILS OF WRITE-INS		
08.301.	Other investment management fees	18,662,176	45,260,003
08.302.	Separate Account loads	212,173	408,767
08.303.	Miscellaneous income	(197,521)	229,911
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)	
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	(120,607,086)	45,898,681
2701.	IMR adjustment on reinsurance ceded	74,076,487	1,820,444
2702.	Miscellaneous deductions	13,204,372	361,358
2703.	MODCO adjustment	(166,331,457)	(146,181,690)
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(79,050,598)	(143,999,888)
5301.	Gain on inforce reinsurance	(119,373,209)	(16,448,883)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(119,373,209)	(16,448,883)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	49,478,977	86,854,768
2.	Net investment income	247,959,103	271,623,693
3.	Miscellaneous income	571,810,416	601,771,957
4.	Total (Lines 1 through 3)	869,248,496	960,250,418
5.	Benefit and loss related payments	4,490,970,005	3,460,773,690
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,571,073,308)	(2,566,990,382)
7.	Commissions, expenses paid and aggregate write-ins for deductions	50,340,150	56,022,946
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 4,091,920 tax on capital gains (losses)	45,140,436	(10,050,179)
10.	Total (Lines 5 through 9)	2,015,377,283	939,756,075
11.	Net cash from operations (Line 4 minus Line 10)	(1,146,128,787)	20,494,342
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	778,067,288	785,953,075
	12.2 Stocks	23,268,192	2,501,416
	12.3 Mortgage loans	136,436,675	152,207,133
	12.4 Real estate		
	12.5 Other invested assets	36,690,739	31,118,878
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	21,422	(6,649)
	12.7 Miscellaneous proceeds	36,277,053	125,015,489
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,010,761,369	1,096,789,343
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	344,827,420	412,943,739
	13.2 Stocks	13,862,572	1,675,845
	13.3 Mortgage loans	22,985,976	66,632,663
	13.4 Real estate		
	13.5 Other invested assets	95,426,720	24,129,703
	13.6 Miscellaneous applications	62,208,781	272,174,164
	13.7 Total investments acquired (Lines 13.1 to 13.6)	539,311,469	777,556,114
14.	Net increase/(decrease) in contract loans and premium notes	38,834	194,624
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	471,411,066	319,038,604
	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	13,311,343	
	16.3 Borrowed funds	300,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(17,622,662)	(13,222,810)
	16.5 Dividends to stockholders		275,000,000
	16.6 Other cash provided (applied)	(62,071,952)	88,084,349
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	233,616,729	(200,138,461)
	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)	(441,100,993)	139,394,485
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	636,655,573	497,261,087
	19.2 End of year (Line 18 plus Line 19.1)	195,554,580	636,655,573

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

20.0001.	Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(62,395,417)	(21,528,312)
20.0002.	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(62,395,417)	(21,528,311)
20.0003.	Non-cash ceded premiums for reinsurance	(3,163,407)	(1,820,444)
20.0004.	Non-cash payable on reinsurance	(2,066,458)	(5,472,654)
20.0005.	Non-cash transfer of funds witheld for unauthorized reinsurance	5,229,864	7,293,098
20.0006.	Non-cash transfer of IMR liability for reinsurance		(1,820,444)
20.0007.	Non-cash IMR reserve transferred on reinsurance		1,820,444
20.0008.	Non-cash proceeds from sale of common stock-affiliates	(8,546,001)	
20.0009.	Non-cash dividend from distribution of affiliates	8,546,001	
20.0010.	Non-cash premiums from recaptured reinsurance	(10,576,146,399)	
20.0011.	Non-cash reserve adjustments from recaptured reinsurance	10,480,570,915	
20.0012.	Non-cash funds witheld for unauthorized reinsurance from recaptured reinsurance	95,575,484	
20.0013.	Non-cash commission and expense allowances on reinsurance ceded from recaptured reinsurance	39,651,169	

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

20.0014. Non-cash increase in aggregate reserves from recaptured reinsurance	(39,651,169)	
20.0015. Non-cash transfer of IMR liability from recaptured reinsurance	95,496,571	
20.0016. Non-cash IMR reserve transferred from recaptured reinsurance	(95,496,571)	
20.0017. Non-cash premiums for ceded reinsurance	19,497,654,997	
20.0018. Non-cash reserve adjustments on reinsurance ceded for ceded reinsurance	(18,349,659,009)	
20.0019. Non-cash aggregate reserve change for ceded reinsurance	(1,187,647,157)	
20.0020. Non-cash increase in aggregate reserves for ceded reinsurance	39,651,169	
20.0021. Non-cash transfer of IMR liability for ceded reinsurance	(21,420,084)	
20.0022. Non-cash IMR reserve transferred for ceded reinsurance	21,420,084	
20.0023. Non-cash transfers to Separate Accounts	20,381,735	
20.0024. Non-cash reserve adjustments for ceded reinsurance	(20,381,735)	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(8,856,324,429)	532,468	(56,309)	(8,857,734,999)	877,312	57,099			
2.	Considerations for supplementary contracts with life contingencies	(481,837)	XXX	XXX	(481,837)		XXX	XXX		XXX
3.	Net investment income	221,343,136	23,347,487	3,819	179,740,003		150		18,251,677	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,098,767	(984,133)		5,278,779				(2,195,879)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	4,936,832	21,115,164		(16,178,332)			XXX		
7.	Reserve adjustments on reinsurance ceded	5,369,474,933	(468,428,453)		5,847,105,080	(9,201,694)		XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	453,919,629	169,387,679	2,235,929	282,295,996	25		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	(120,607,086)	473,031	250,720	(121,330,589)				(248)	
9.	Totals (Lines 1 to 8.3)	(2,925,640,054)	(254,556,757)	2,434,160	(2,681,305,899)	(8,324,357)	57,249		16,055,550	
10.	Death benefits	3,288,340	1,143,740	2,144,600			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	164,319,079	XXX	XXX	164,303,402	15,677	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	220,310	118,061				102,249	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	635,847,063	89,457	489,652	625,293,795	9,974,159	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	(3,304,188)	34,656	32,137	(3,370,981)			XXX		
18.	Payments on supplementary contracts with life contingencies	695,406			695,406		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(1,270,961,207)	(18,680,002)	(13,973)	(1,252,106,382)		(160,850)	XXX		
20.	Totals (Lines 10 to 19)	(469,895,198)	(17,294,088)	2,652,415	(465,184,760)	9,989,836	(58,601)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	102,120,534	5,076,704	49,628	96,988,402		5,800			XXX
22.	Commissions and expense allowances on reinsurance assumed	5,751,892	3,962,449		1,789,443			XXX		
23.	General insurance expenses and fraternal expenses	108,490,771	1,574,176	90,243	64,371,411				42,454,941	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,241,270	(1,082,985)	20,101	3,887,642				416,512	
25.	Increase in loading on deferred and uncollected premiums	1,128	1,128					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,574,874,525)	(207,423,683)	(219,170)	(2,367,231,672)			XXX		
27.	Aggregate write-ins for deductions	(79,050,598)	(54,249,481)		(16,523,735)	(19,124,121)			10,846,739	
28.	Totals (Lines 20 to 27)	(2,904,214,726)	(269,435,780)	2,593,217	(2,681,903,269)	(9,134,285)	(52,801)		53,718,192	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(21,425,328)	14,879,023	(159,057)	597,370	809,928	110,050		(37,662,642)	
30.	Dividends to policyholders and refunds to members	133,550	133,550					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,558,878)	14,745,473	(159,057)	597,370	809,928	110,050		(37,662,642)	
32.	Federal income taxes incurred (excluding tax on capital gains)	41,633,472			61,805,519				(20,172,047)	
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)	(63,192,350)	14,745,473	(159,057)	(61,208,149)	809,928	110,050		(17,490,595)	
34.	Policies/certificates in force end of year	391,523	216,963	48	173,138	4	1,370	XXX		
	DETAILS OF WRITE-INS									
08.301.	Other investment management fees	18,662,176	473,032	273,933	17,915,211					
08.302.	Separate Account loads	212,173			212,173					
08.303.	Miscellaneous income	(197,521)	(1)	(23,213)	(174,059)				(248)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)			(139,283,914)					
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(120,607,086)	473,031	250,720	(121,330,589)				(248)	
2701.	IMR adjustment on reinsurance recaptured and ceded	74,076,487			63,315,511				10,760,976	
2702.	Miscellaneous deductions	13,204,372	(1,420,328)		14,539,117	(180)			85,763	
2703.	MODCO adjustment	(166,331,457)	(52,829,153)		(94,378,363)	(19,123,941)				
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(79,050,598)	(54,249,481)		(16,523,735)	(19,124,121)			10,846,739	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	532,468		545,185	(12,717)								
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	23,347,487		2,007,361								21,340,126	
4.	Amortization of Interest Maintenance Reserve (IMR)	(984,133)		(384,637)								(599,496)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	21,115,164			56,922		975,466	478,904		6,330,519		13,273,353	
7.	Reserve adjustments on reinsurance ceded	(468,428,453)			(3,419,822)		(17,463,180)	(6,157)		(423,075,925)		(24,463,369)	
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	169,387,679								169,387,679			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	473,031		(1)			26,520	6,157		440,355			
9.	Totals (Lines 1 to 8.3)	(254,556,757)		2,167,908	(3,375,617)		(16,461,194)	478,904		(246,917,372)		9,550,614	
10.	Death benefits	1,143,741		205,470	575,902		1,393,590			(1,031,221)			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	118,061		118,061									
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	89,457		89,457									
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	34,656		34,656									
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(18,680,002)		(191,947)	(4,108,289)		(14,186,082)			(193,684)			
20.	Totals (Lines 10 to 19)	(17,294,087)		255,697	(3,532,387)		(12,792,492)			(1,224,905)			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,076,704		444	14,930		572,023	465,332		2,713,634		1,310,341	XXX
22.	Commissions and expense allowances on reinsurance assumed	3,962,449			30,346		357,613			3,591,580		(17,090)	
23.	General insurance expenses	1,574,176		1,573,533								643	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(1,082,985)		73,144								(1,156,129)	
25.	Increase in loading on deferred and uncollected premiums	1,128			1,128								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(207,423,683)			8					(207,423,691)			
27.	Aggregate write-ins for deductions	(54,249,482)		14,886	(23,193)		(4,598,337)	13,572		(44,573,991)		(5,082,419)	
28.	Totals (Lines 20 to 27)	(269,435,780)		1,917,704	(3,509,168)		(16,461,193)	478,904		(246,917,373)		(4,944,654)	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	14,879,023		250,204	133,551		(1)			1		14,495,268	
30.	Dividends to policyholders and refunds to members	133,550			133,550								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	14,745,473		250,204	1		(1)			1		14,495,268	
32.	Federal income taxes incurred (excluding tax on capital gains)												
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)	14,745,473		250,204	1		(1)			1		14,495,268	
34.	Policies/certificates in force end of year	216,963		1,212	60,395		33,119	64,475		57,762			
	DETAILS OF WRITE-INS												
08.301.	Other investment management fees	473,032					26,520	6,157		440,355			
08.302.	Separate Account loads												
08.303.	Miscellaneous income	(1)		(1)									
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	473,031		(1)			26,520	6,157		440,355			
2701.	IMR adjustment on reinsurance ceded												
2702.	Miscellaneous deductions	(1,420,328)		14,886	11,646		45,831	13,572		(1,506,230)		(33)	
2703.	MODCO adjustment	(52,829,154)			(34,839)		(4,644,168)			(43,067,761)		(5,082,386)	
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(54,249,482)		14,886	(23,193)		(4,598,337)	13,572		(44,573,991)		(5,082,419)	

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	(56,309)					(56,309)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	3,819					3,819			
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,235,929					2,235,929			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	250,720					250,720			
9.	Totals (Lines 1 to 8.3)	2,434,160					2,434,160			
10.	Death benefits	2,144,600					2,144,600			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	489,652					489,652			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	32,137					32,137			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(13,973)					(13,973)			
20.	Totals (Lines 10 to 19)	2,652,415					2,652,415			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	49,628					49,628			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	90,243					90,243			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	20,101					20,101			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(219,170)					(219,170)			
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	2,593,217					2,593,217			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(159,057)					(159,057)			
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(159,057)					(159,057)			
32.	Federal income taxes incurred (excluding tax on capital gains)									
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)	(159,057)					(159,057)			
34.	Policies/certificates in force end of year	48					48			
	DETAILS OF WRITE-INS									
08.301.	Other investment management fees	273,933					273,933			
08.302.	Separate Account loads									
08.303.	Miscellaneous income	(23,213)					(23,213)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	250,720					250,720			
2701.	IMR adjustment on reinsurance ceded									
2702.	Miscellaneous deductions									
2703.	MODCO adjustment									
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(8,857,734,999)	(59,742,263)	1,486,044	(8,357,283,881)		(442,194,899)	
2.	Considerations for supplementary contracts with life contingencies	(481,837)	XXX	XXX	XXX	XXX	(481,837)	XXX
3.	Net investment income	179,740,003	431,117	(239,449)	179,548,335			
4.	Amortization of Interest Maintenance Reserve (IMR)	5,278,779	11,243		5,267,536			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	(16,178,332)	2,151		(20,468,566)		4,288,083	
7.	Reserve adjustments on reinsurance ceded	5,847,105,079	58,272,631		5,592,078,932		200,275,341	(3,521,825)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	282,295,996			282,295,996			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	(121,330,589)	746		(124,773,806)		3,442,471	
9.	Totals (Lines 1 to 8.3)	(2,681,305,900)	(1,024,375)	1,246,595	(2,443,335,454)		(234,670,841)	(3,521,825)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	164,303,402	209,522		1,432,430		(29,810,018)	192,471,468
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	625,293,795	4,645,534	503,712	620,138,841		5,708	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(3,370,981)	102		(8,853,180)		(910,576)	6,392,673
18.	Payments on supplementary contracts with life contingencies	695,406	2,470				692,936	
19.	Increase in aggregate reserves for life and accident and health contracts	(1,252,106,381)	(3,759,376)	1,275,495	(922,984,447)		(296,135,520)	(30,502,533)
20.	Totals (Lines 10 to 19)	(465,184,759)	1,098,252	1,779,207	(310,266,356)		(326,157,470)	168,361,608
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	96,988,400	1,295	148,604	96,821,089		17,412	
22.	Commissions and expense allowances on reinsurance assumed	1,789,443	5,584		1,783,859			
23.	General insurance expenses	64,371,411	(20)		57,143,700		7,227,731	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,887,642			3,448,780		438,862	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,367,231,674)			(2,341,842,705)		(25,388,969)	
27.	Aggregate write-ins for deductions	(16,523,735)	(5,320,153)	9,448	(9,032,064)		(2,180,966)	
28.	Totals (Lines 20 to 27)	(2,681,903,272)	(4,215,042)	1,937,259	(2,501,943,697)		(346,043,400)	168,361,608
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	597,372	3,190,667	(690,664)	58,608,243		111,372,559	(171,883,433)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	597,372	3,190,667	(690,664)	58,608,243		111,372,559	(171,883,433)
32.	Federal income taxes incurred (excluding tax on capital gains)	61,805,519			61,805,519			
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)	(61,208,147)	3,190,667	(690,664)	(3,197,276)		111,372,559	(171,883,433)
34.	Policies/certificates in force end of year	173,138	516	34	149,473		7,931	15,184
	DETAILS OF WRITE-INS							
08.301.	Other investment management fees	17,915,211			14,472,740		3,442,471	
08.302.	Separate Account loads	212,173	746		211,427			
08.303.	Miscellaneous income	(174,059)			(174,059)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)			(139,283,914)			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(121,330,589)	746		(124,773,806)		3,442,471	
2701.	IMR adjustment on reinsurance recaptured and ceded	63,315,511			63,315,511			
2702.	Miscellaneous deductions	14,539,117	(105)	9,448	14,529,774			
2703.	MODCO adjustment	(94,378,363)	(5,320,048)		(86,877,349)		(2,180,966)	
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(16,523,735)	(5,320,153)	9,448	(9,032,064)		(2,180,966)	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	877,312	1,890		49,808		825,614	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income							
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded	(9,201,694)	(1,068,202)		(8,133,492)			
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25			25			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	(8,324,357)	(1,066,312)		(8,083,659)		825,614	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	15,677					15,677	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	9,974,159	1,394,158		8,580,001			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)	9,989,836	1,394,158		8,580,001		15,677	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	(19,124,121)	(2,459,450)		(16,664,671)			
28.	Totals (Lines 20 to 27)	(9,134,285)	(1,065,292)		(8,084,670)		15,677	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	809,928	(1,020)		1,011		809,937	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	809,928	(1,020)		1,011		809,937	
32.	Federal income taxes incurred (excluding tax on capital gains)							
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)	809,928	(1,020)		1,011		809,937	
34.	Policies/certificates in force end of year	4			4			
	DETAILS OF WRITE-INS							
08.301.	Other investment management fees							
08.302.	Separate Account loads							
08.303.	Miscellaneous income							
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.	IMR adjustment on reinsurance ceded							
2702.	Miscellaneous deductions	(180)	(3)		(177)			
2703.	MODCO adjustment	(19,123,941)	(2,459,447)		(16,664,494)			
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(19,124,121)	(2,459,450)		(16,664,671)			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	57,099										5,151		51,948
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	150												150
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	57,249										5,151		52,098
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	102,249												102,249
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(160,850)												(160,850)
20.	Totals (Lines 10 to 19)	(58,601)												(58,601)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,800												5,800
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	(52,801)												(52,801)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	110,050										5,151		104,899
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	110,050										5,151		104,899
32.	Federal income taxes incurred (excluding tax on capital gains)													
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)	110,050										5,151		104,899
34.	Policies/certificates in force end of year	1,370										207		1,163
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	577,148,719		3,796,142	88,072,277		368,806,933			116,473,367			
2. Tabular net premiums or considerations	66,726,136		545,185	15,034,253		51,146,698						
3. Present value of disability claims incurred												
4. Tabular interest	22,187,453			3,971,208		18,187,641			28,604			
5. Tabular less actual reserve released	(623,865)		(623,865)									
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	665,438,443		3,717,462	107,077,738		438,141,272			116,501,971			
9. Tabular cost	26,261,730			5,328,037		20,962,744			(29,051)			
10. Reserves released by death	50,096,888		205,470	9,850,950		40,040,468						
11. Reserves released by other terminations (net)	30,366,847		89,457	7,886,806		22,390,584						
12. Annuity, supplementary contract and disability payments involving life contingencies	57,631		(191,947)	47,957		126,626			74,995			
13. Net transfers to or (from) Separate Accounts	176,344								176,344			
14. Total Deductions (Lines 9 to 13)	106,959,440		102,980	23,113,750		83,520,422			222,288			
15. Reserve December 31 of current year	558,479,003		3,614,482	83,963,988		354,620,850			116,279,683			
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	520,779,085		2,943,809	75,414,586		335,813,338			106,607,352			
17. Amount available for policy loans based upon Line 16 CSV	433,874,501		2,943,809	69,982,819		318,409,430			42,538,443			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	47,151					47,151			
2.	Tabular net premiums or considerations	382,561					382,561			
3.	Present value of disability claims incurred									
4.	Tabular interest	1,850					1,850			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(10,672)					(10,672)			
8.	Totals (Lines 1 to 7)	420,890					420,890			
9.	Tabular cost	387,712					387,712			
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	387,712					387,712			
15.	Reserve December 31 of current year	33,178					33,178			
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year									
17.	Amount available for policy loans based upon Line 16 CSV									

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	3,640,440,359	38,005,524	1,714,399	1,046,069,758		347,017,424	2,207,633,254
2.	Tabular net premiums or considerations	45,729,637	257,274	1,766,621	290,510		43,415,232	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	161,619,182	706,344	31,482	23,714,076		21,620,549	115,546,731
5.	Tabular less actual reserve released	670,604	670,604					
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(1,175,882,199)	28,190		(855,244,091)		(320,666,298)	
8.	Totals (Lines 1 to 7)	2,672,577,583	39,667,936	3,512,502	214,830,253		91,386,907	2,323,179,985
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	96,114,131	5,222,552	522,608	90,368,971			
12.	Annuity, supplementary contract and disability payments involving life contingencies	191,091,555	209,522		4,327,765		50,237,110	136,317,158
13.	Net transfers to or (from) Separate Accounts	(3,243,580)			(3,243,580)			
14.	Total Deductions (Lines 9 to 13)	283,962,106	5,432,074	522,608	91,453,156		50,237,110	136,317,158
15.	Reserve December 31 of current year	2,388,615,477	34,235,862	2,989,894	123,377,097		41,149,797	2,186,862,827
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	144,294,229	34,235,863	2,558,029	107,500,337			
17.	Amount available for policy loans based upon Line 16 CSV	257,247	257,247					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	291,786			291,786			
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	6,163			6,163			
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(297,949)			(297,949)			
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year							
17.	Amount available for policy loans based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 12,236,157	11,319,964
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 136,558,600	134,186,672
1.3	Bonds of affiliates	(a) 1,378,526	1,475,172
2.1	Preferred stocks (unaffiliated)	(b) (12,075)	(12,075)
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,188,312	1,188,312
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 32,270,905	31,786,806
4.	Real estate	(d)	
5	Contract loans	11,499	11,407
6	Cash, cash equivalents and short-term investments	(e) 25,439,217	16,643,962
7	Derivative instruments	(f) (8,205,728)	(7,675,498)
8.	Other invested assets	52,499,952	52,835,884
9.	Aggregate write-ins for investment income	(4,661,980)	(6,133,099)
10.	Total gross investment income	248,703,385	235,627,507
11.	Investment expenses		(g) 6,393,834
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 7,890,538
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		14,284,372
17.	Net investment income (Line 10 minus Line 16)		221,343,135
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment expense	(4,661,980)	(6,133,099)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(4,661,980)	(6,133,099)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 5,544,454 accrual of discount less $ 17,944,980 amortization of premium and less $ 1,020,709 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 135,465 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 190,408 accrual of discount less $ 25,685 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 3,906 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ 6,063 accrual of discount less $ 354,078 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(13,501,088)	(107,378)	(13,608,466)	5,548	2,346,365
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(480,497)		(480,497)	883,339	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	179,729		179,729	(77,774)	
2.21	Common stocks of affiliates	1,245,776		1,245,776	(897,018)	
3.	Mortgage loans	3,586,459		3,586,459		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		21,422	21,422		
7.	Derivative instruments	(78,532,153)		(78,532,153)	51,363,520	(2,257,050)
8.	Other invested assets	(602,375)	(2,619,208)	(3,221,583)	1,577,351	
9.	Aggregate write-ins for capital gains (losses)	9,779,253		9,779,253		
10.	Total capital gains (losses)	(78,324,896)	(2,705,164)	(81,030,060)	52,854,966	89,315
	DETAILS OF WRITE-INS					
0901.	Miscelleanous gains	9,779,253		9,779,253		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	9,779,253		9,779,253		

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct								
6.2 Reinsurance assumed								
6.3 Reinsurance ceded								
6.4 Net								
7. Line 5 + Line 6.4								
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct								
9.2 Reinsurance assumed								
9.3 Reinsurance ceded								
9.4 Net (Line 7 - Line 8)								
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	141,702,640		748,182	140,954,458				
10.2 Reinsurance assumed	7,586,927	572,074		5,738,236	1,276,617			
10.3 Reinsurance ceded	9,005,534,191	573,460		9,004,561,426	399,305			
10.4 Net	(8,856,244,624)	(1,386)	748,182	(8,857,868,732)	877,312			
RENEWAL								
11. Uncollected	47,160	47,160						
12. Deferred and accrued	(16,462)		(16,462)					
13. Deferred, accrued and uncollected:								
13.1 Direct	2,729,846	2,746,308	(16,462)					
13.2 Reinsurance assumed	16,980	16,980						
13.3 Reinsurance ceded	2,716,128	2,716,128						
13.4 Net (Line 11 + Line 12)	30,698	47,160	(16,462)					
14. Advance	117,595	117,595						
15. Line 13.4 - Line 14	(86,897)	(70,435)	(16,462)					
16. Collected during year:								
16.1 Direct	559,555,042	559,025,828	338,383	133,733		57,098		
16.2 Reinsurance assumed	37,517,006	37,515,384		1,622				
16.3 Reinsurance ceded	597,395,259	595,994,641	1,398,996	1,622				
16.4 Net	(323,211)	546,571	(1,060,613)	133,733		57,098		
17. Line 15 + Line 16.4	(410,108)	476,136	(1,077,075)	133,733		57,098		
18. Prior year (uncollected + deferred and accrued - advance)	(330,303)	(57,718)	(272,585)					
19. Renewal premiums and considerations:								
19.1 Direct	559,983,611	559,198,274	594,506	133,733		57,098		
19.2 Reinsurance assumed	37,505,825	37,504,203		1,622				
19.3 Reinsurance ceded	597,569,240	596,168,622	1,398,996	1,622				
19.4 Net (Line 17 - Line 18)	(79,804)	533,855	(804,490)	133,733		57,098		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	701,686,251	559,198,274	1,342,688	141,088,191		57,098		
20.2 Reinsurance assumed	45,092,752	38,076,277		5,739,858	1,276,617			
20.3 Reinsurance ceded	9,603,103,431	596,742,082	1,398,996	9,004,563,048	399,305			
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(8,856,324,429)	532,469	(56,309)	(8,857,734,999)	877,312	57,098		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	520,964	520,964						
	23.2 Reinsurance assumed								
	23.3 Net ceded less assumed	520,964	520,964						
24.	Single:								
	24.1 Reinsurance ceded	(4,089,448)	13,160,841		(17,250,289)				
	24.2 Reinsurance assumed	238,587	200,827		37,760				
	24.3 Net ceded less assumed	(4,328,035)	12,960,014		(17,288,049)				
25.	Renewal:								
	25.1 Reinsurance ceded	8,505,316	7,433,359		1,071,957				
	25.2 Reinsurance assumed	5,513,305	3,761,622		1,751,683				
	25.3 Net ceded less assumed	2,992,011	3,671,737		(679,726)				
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	4,936,832	21,115,164		(16,178,332)				
	26.2 Reinsurance assumed (Page 6, Line 22)	5,751,892	3,962,449		1,789,443				
	26.3 Net ceded less assumed	(815,060)	17,152,715		(17,967,775)				
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	320,137	320,137						
28.	Single	5,031,022			5,031,022				
29.	Renewal	96,769,374	4,756,568	49,628	91,957,378		5,800		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	102,120,533	5,076,705	49,628	96,988,400		5,800		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	836,440			47,533			883,973
2.	Salaries and wages	37,942,437			9,258,212			47,200,649
3.11	Contributions for benefit plans for employees	7,779,590			545,233			8,324,824
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	462,865			332,531			795,396
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,475,745			661,874			2,137,619
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	864,471			35,292			899,763
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	631,688			303,674			935,362
5.2	Advertising	28,196			264,443			292,639
5.3	Postage, express, telegraph and telephone	365,479			19,043			384,522
5.4	Printing and stationery	1,940,269			89,487			2,029,757
5.5	Cost or depreciation of furniture and equipment	165,517			8,074			173,591
5.6	Rental of equipment	21,917			951			22,868
5.7	Cost or depreciation of EDP equipment and software	9,355,213			2,776,536			12,131,749
6.1	Books and periodicals	20,451			28,110			48,561
6.2	Bureau and association fees	632,343			135,249			767,592
6.3	Insurance, except on real estate	688,735			20,832			709,567
6.4	Miscellaneous losses	(167,883)						(167,883)
6.5	Collection and bank service charges	700,369			38,870			739,239
6.6	Sundry general expenses	4,403,243			27,858,187			32,261,430
6.7	Group service and administration fees	(2,080,447)						(2,080,447)
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)							
7.3	Agency conferences other than local meetings							
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					6,393,834		6,393,834
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	66,066,640			42,424,131	6,393,834	(b)	(a) 114,884,605
11.	General expenses unpaid Dec. 31, prior year	24,073,255			8,825,706	1,532,255		34,431,216
12.	General expenses unpaid Dec. 31, current year	27,127,918			4,924,260	1,212,026		33,264,204
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	63,011,977			46,325,577	6,714,063		116,051,617
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional . $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ .....
5. Religious .....$ ..... ; 6. Membership $ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	608,384		113,648			722,032
3.	State taxes on premiums	(736,586)		(442,467)			(1,179,053)
4.	Other state taxes, including $ for employee benefits	272,697		224,298			496,995
5.	U.S. Social Security taxes	1,959,054		371,236			2,330,290
6.	All other taxes	721,210		149,797			871,007
7.	Taxes, licenses and fees incurred	2,824,759		416,512			3,241,271
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	10,449,897		(10,029,692)			420,205
9.	Taxes, licenses and fees unpaid Dec. 31, current year	21,422,946		(21,487,598)			(64,652)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(8,148,290)		11,874,418			3,726,128

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid	2,059	
11.	Provision for dividends or refunds payable in the following calendar year	601,262	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	603,321	
16.	Total from prior year	469,770	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	133,551	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 58 CET 3.50% CRVM	1,547		1,547		
0100002. 80 CSO 4.0%, 96-NB	33,177				33,177
0100003. 41 CSO 2.25% NLP	16,572		16,572		
0100004. 58 CSO 3.00% CRVM	994,893		994,893		
0100005. 41 CSO 2.50% CRVM	13,004,538		13,004,538		
0100006. 58 CSO 3.00% MOD CRVM NJ	202		202		
0100007. 41 CSO 2.50% NLP	11,374		11,374		
0100008. 58 CSO 3.00% NLP	22,932		22,932		
0100009. 41 CSO 3.00% CRVM	1,001,354		1,001,354		
0100010. 58 CSO 3.50% CRVM	1,125,796		1,125,796		
0100011. 41 CSO 3.00% NLP	278,334		278,334		
0100012. 58 CSO 3.50% NLP	21,039		21,039		
0100013. 58 CET 2.50% NLP	1,046		1,046		
0100014. 58 CSO 4.00% CRVM	362,519		362,519		
0100015. 58 CET 3.00% CRVM	35,767		35,767		
0100016. 58 CSO 4.00% NLP	2,947		2,947		
0100017. 58 CET 3.00% NLP	563,219		563,219		
0100018. 58 CSO 4.50% CRVM	585,614		585,614		
0100019. 58 CET 3.50% CRVM	5,396		5,396		
0100020. 58 CSO 4.50% NLP	301,033		301,033		
0100021. 58 CET 3.50% NLP	95,776		95,776		
0100022. 58 CSO 5.50% CRVM	5,677		5,677		
0100023. 58 CET 4.00% CRVM	2,726		2,726		
0100024. 80 CSO 4.50% CRVM	2,098		2,098		
0100025. 58 CET 4.00% NLP	1,023,411		1,023,411		
0100026. 80 CSO 4.50% NLP	1,871		1,871		
0100027. 58 CET 4.50% CRVM	1,058,555		1,058,555		
0100028. 80 CSO 5.00% CRVM	121,318		121,318		
0100029. 58 CSO 2.25% NLP	8,183		8,183		
0100030. 80 CSO 5.50% CRVM	11,759		11,759		
0100031. face amount	52,841		52,841		
0100032. 58 CSO 2.50% CRVM	12,273,295		12,273,295		
0100033. 58 CSO 3.00% CRVM	7,306,330		7,306,330		
0100034. 58 CSO 3.00% MOD CRVM NJ	83,718		83,718		
0100035. 58 CSO 3.00% NLP	11,282,569		11,282,569		
0100036. 58 CSO 3.50% CRVM	10,638,038		10,638,038		
0100037. 58 CSO 3.50% NLP	1,859,472		1,859,472		
0100038. 58 CSO 4.00% CRVM	3,705,863		3,705,863		
0100039. 58 CSO 4.00% NLP	10,471,998		10,471,998		
0100040. 58 CSO 4.50% CRVM	44,513,742		44,513,742		
0100041. 58 CSO 4.50% NLP	3,251,417		3,251,417		
0100042. 58 CSO 5.50% CRVM	7,075,477		7,075,477		
0100043. 58 CSO 6.00% CRVM	72,010,959		72,010,959		
0100044. 60 CSG 4.50% CRVM	1,677		1,677		
0100045. 80 CET 4.50% CRVM	23,724		23,724		
0100046. 80 CET 5.00% CRVM	583,088		583,088		
0100047. 80 CET 5.50% CRVM	3,771		3,771		
0100048. 80 CSO 3.00% CRVM	201,470,292		201,470,292		
0100049. 80 CSO 3.50% CRVM	58,970,504		58,970,504		
0100050. 80 CSO 4.00% CRVM	1,263,254,600		1,263,254,600		
0100051. 80 CSO 4.50% CRVM	1,480,863,906		1,480,863,906		
0100052. 80 CSO 5.00% CRVM	105,415,716		105,415,716		
0100053. 80 CSO 5.50% CRVM	170,959,655		170,959,655		
0100054. 80 CSO 6.00% CRVM	716,413		716,413		
0100055. 2001 CSO 2.00% CRVM	2,582,793		2,582,793		
0100056. 2001 CSO 3.00% CRVM	73,540,662		73,540,662		
0100057. 2001 CSO 3.50% CRVM	1,691,147,179		1,691,147,179		
0100058. 2001 CSO 4.00% CRVM	8,784,983,983		8,784,983,983		
0100059. 2001 CSO 4.50% CRVM	135,266,366		135,266,366		
0100060. AE 3.00% CRVM	845,356		845,356		
0100061. AE 3.50% CRVM	125,049		125,049		
0199997. Totals (gross)	14,175,981,126		14,175,947,949		33,177
0199998. Reinsurance ceded	13,625,173,821		13,625,173,821		
0199999. Life Insurance: Totals (net)	550,807,305		550,774,128		33,177
0200001. 71 IAM 3.50% CARVM	18,235	XXX	18,235	XXX	
0200002. Deferred Annuity Account Value	149	XXX	149	XXX	
0200003. 71 IAM 4.00% CARVM	2,421,374	XXX	2,421,374	XXX	
0200004. Fixed Indexed Annuities - CARVM	1,766,621	XXX	1,766,621	XXX	
0200005. 71 IAM 8.00% CARVM	1,636,297	XXX	1,636,297	XXX	
0200006. 71 IAM 8.25% CARVM	1,611,681	XXX	1,611,681	XXX	
0200007. 71 IAM 8.75% CARVM	309,489	XXX	309,489	XXX	
0200008. 71 IAM 8.75% CARVM	216,802	XXX	216,802	XXX	
0200009. 83a 4.50% CARVM	3,569,001	XXX	3,569,001	XXX	
0200010. 83a 4.75% CARVM	890,505	XXX	890,505	XXX	
0200011. 83a 5.00% CARVM	24,632	XXX	24,632	XXX	
0200012. 83a 5.25% CARVM	752,152	XXX	752,152	XXX	
0200013. 83a 5.50% CARVM	749,225	XXX	749,225	XXX	
0200014. 83a 5.75% CARVM	310,775	XXX	310,775	XXX	
0200015. 83a 6.00% CARVM	732,420	XXX	732,420	XXX	
0200016. 83a 6.25% CARVM	132,419	XXX	132,419	XXX	
0200017. 83a 6.50% CARVM	420,083	XXX	420,083	XXX	
0200018. 83a 6.75% CARVM	1,010,657	XXX	1,010,657	XXX	
0200019. 83a 8.00% CARVM	1,902,448	XXX	1,902,448	XXX	
0200020. 83a 5.25% CARVM	304,214	XXX	304,214	XXX	
0200021. 83a 5.50% CARVM	429,395	XXX	429,395	XXX	
0200022. 83A 7.25% CARVM	23,846	XXX	23,846	XXX	
0200023. 83a 5.75% CARVM	139,794	XXX	139,794	XXX	
0200024. 83a 6.00% CARVM	450,303	XXX	450,303	XXX	
0200025. 83A 8.50% CARVM	16,599	XXX	16,599	XXX	
0200026. 83a 7.00% CARVM	64,965	XXX	64,965	XXX	
0200027. 1971 IAM @5.7%	5,949,549	XXX	5,949,549	XXX	
0200028. 1983 IAM @3.75%	5,874	XXX	5,874	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200029.	1983 IAM @4.00%	90,209	XXX	90,209	XXX	
0200030.	1983 IAM @4.25%	1,826,289	XXX	1,826,289	XXX	
0200031.	1983 IAM @4.5%	878,797	XXX	878,797	XXX	
0200032.	1983 IAM @4.75%	2,812,347	XXX	2,812,347	XXX	
0200033.	1983 IAM @5%	4,126,656	XXX	4,126,656	XXX	
0200034.	1983 IAM @5.25%	106,692,158	XXX	106,692,158	XXX	
0200035.	1983 IAM @5.5%	163,530,910	XXX	163,530,910	XXX	
0200036.	1983 IAM @5.7%	754,018,148	XXX	754,018,148	XXX	
0200037.	1983IAM @ 6.25%	237,974	XXX	237,974	XXX	
0200038.	1983IAM @ 6.5%	113,919	XXX	113,919	XXX	
0200039.	1983IAM @ 6.75%	23,691	XXX	23,691	XXX	
0200040.	1983IAM @ 7.25%	10,607	XXX	10,607	XXX	
0200041.	1983IAM @ 7.75%	3,433	XXX	3,433	XXX	
0200042.	1983IAM @ 8.25%	2,453	XXX	2,453	XXX	
0200043.	71IAM @ 6.00%	5,998	XXX	5,998	XXX	
0200044.	83IAM @ 6.25%	7,236	XXX	7,236	XXX	
0200045.	83IAM @ 6.50%	113,305	XXX	113,305	XXX	
0200046.	83IAM @ 6.75%	201,247	XXX	201,247	XXX	
0200047.	83IAM @ 7.00%	151,068	XXX	151,068	XXX	
0200048.	83IAM @ 7.25%	121,026	XXX	121,026	XXX	
0200049.	83IAM @ 7.50%	130,299	XXX	130,299	XXX	
0200050.	83IAM @ 7.75%	540,725	XXX	540,725	XXX	
0200051.	83IAM @ 8.00%	163,607	XXX	163,607	XXX	
0200052.	83IAM @ 8.25%	32,475	XXX	32,475	XXX	
0200053.	83IAM @ 8.75%	21,728	XXX	21,728	XXX	
0200054.	Ann2000 @ 4%	7,265,407	XXX	7,265,407	XXX	
0200055.	Ann2000 @ 4.25%	7,361,710	XXX	7,361,710	XXX	
0200056.	Ann2000 @ 4.5%	7,746,527	XXX	7,746,527	XXX	
0200057.	Ann2000 @ 5%	8,668,370	XXX	8,668,370	XXX	
0200058.	Ann2000 @ 5.25%	10,562,838	XXX	10,562,838	XXX	
0200059.	Ann2000 @ 5.5%	15,085,414	XXX	15,085,414	XXX	
0200060.	Ann2000 @ 6%	7,567,063	XXX	7,567,063	XXX	
0200061.	Ann2000 @ 6.25%	281,954	XXX	281,954	XXX	
0200062.	Ann2000 @ 6.5%	577,958	XXX	577,958	XXX	
0200063.	Ann2000 @ 6.75%	490,607	XXX	490,607	XXX	
0200064.	Ann2000 @ 7%	493,245	XXX	493,245	XXX	
0200065.	Annuity2000 @ 4.00%	1,331,872	XXX	1,331,872	XXX	
0200066.	Annuity2000 @ 4.25%	777,779	XXX	777,779	XXX	
0200067.	Annuity2000 @ 4.50%	730,531	XXX	730,531	XXX	
0200068.	Annuity2000 @ 5.00%	692,856	XXX	692,856	XXX	
0200069.	Annuity2000 @ 5.25%	937,589	XXX	937,589	XXX	
0200070.	Annuity2000 @ 5.50%	1,673,068	XXX	1,673,068	XXX	
0200071.	Annuity2000 @ 6.00%	1,016,717	XXX	1,016,717	XXX	
0200072.	Annuity2000 @ 6.25%	196,628	XXX	196,628	XXX	
0200073.	Annuity2000 @ 6.50%	69,297	XXX	69,297	XXX	
0200074.	Annuity2000 @ 6.75%	116,125	XXX	116,125	XXX	
0200075.	Annuity2000 @ 7.00%	11,500	XXX	11,500	XXX	
0200076.	Deferred Annuity Account Value	17,126,208	XXX	17,126,208	XXX	
0200077.	IAR2012 @ 2.4%	23,924,398	XXX	23,924,398	XXX	
0200078.	IAR2012 @ 2.7%	6,929,278	XXX	6,929,278	XXX	
0200079.	IAR2012 @ 4.25%	4,452,472	XXX	4,452,472	XXX	
0200080.	IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2025	2,072,670	XXX	2,072,670	XXX	
0200081.	IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2025	25,882,344	XXX	25,882,344	XXX	
0200082.	IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2025	17,889,114	XXX	17,889,114	XXX	
0200083.	IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2025	153,713,052	XXX	153,713,052	XXX	
0200084.	IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2025	1,370,214	XXX	1,370,214	XXX	
0200085.	IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2025	5,326,408	XXX	5,326,408	XXX	
0200086.	IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2025	7,438,101	XXX	7,438,101	XXX	
0200087.	IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	39,460,753	XXX	39,460,753	XXX	
0200088.	IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	14,752,737	XXX	14,752,737	XXX	
0200089.	IAR2012 VM-22 Non-Jumbo 1.5% - 1.99% 2018 - 2025	1,897,413	XXX	1,897,413	XXX	
0200090.	IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2025	4,857,276	XXX	4,857,276	XXX	
0200091.	IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 - 2025	5,206,733	XXX	5,206,733	XXX	
0200092.	IAR2012 VM-22 Non-Jumbo 3% - 3.49% 2018 - 2025	464,313	XXX	464,313	XXX	
0200093.	IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2025	1,123,318	XXX	1,123,318	XXX	
0200094.	IAR2012 VM-22 Non-Jumbo 4% - 4.49% 2018 - 2025	1,613,071	XXX	1,613,071	XXX	
0200095.	IAR2012 VM-22 Non-Jumbo 4.5% - 4.99% 2018 - 2025	7,149,113	XXX	7,149,113	XXX	
0200096.	IAR2012 VM-22 Non-Jumbo 5% - 5.49% 2018 - 2025	4,563,026	XXX	4,563,026	XXX	
0200097.	Substandard Tables @3.75%	9,203	XXX	9,203	XXX	
0200098.	Substandard Tables @4.00%	104,092	XXX	104,092	XXX	
0200099.	Substandard Tables @4.25%	2,589,382	XXX	2,589,382	XXX	
0200100.	Substandard Tables @4.5%	392,224	XXX	392,224	XXX	
0200101.	Substandard Tables @4.75%	1,195,931	XXX	1,195,931	XXX	
0200102.	Substandard Tables @5%	4,250,639	XXX	4,250,639	XXX	
0200103.	Substandard Tables @5.25%	287,908,457	XXX	287,908,457	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200104. Substandard Tables @5.5%	605,521,629	XXX	605,521,629	XXX	
0200105. Substandard Tables @5.7%	1,140,742,203	XXX	1,140,742,203	XXX	
0200106. VACARVM	901,193,094	XXX	900,890,414	XXX	302,680
0299997. Totals (gross)	4,426,489,730	XXX	4,426,187,050	XXX	302,680
0299998. Reinsurance ceded	2,053,973,451	XXX	2,053,670,771	XXX	302,680
0299999. Annuities: Totals (net)	2,372,516,279	XXX	2,372,516,279	XXX	
0300001. 1983IAM @ 6.75%	7,169		7,169		
0300002. 1983IAM @ 8.75%	23,777		23,777		
0300003. 83IAM @ 6.25%	7,377		7,377		
0300004. 83IAM @ 7.25%	3,462		3,462		
0300005. 83IAM @ 8.25%	3,338		3,338		
0300006. Ann2000 @ 4%	1,295,475		1,295,475		
0300007. Ann2000 @ 4.25%	15,433		15,433		
0300008. Ann2000 @ 4.5%	417,046		417,046		
0300009. Ann2000 @ 5%	8,786		8,786		
0300010. Ann2000 @ 5.25%	174,678		174,678		
0300011. Ann2000 @ 5.5%	51,711		51,711		
0300012. Ann2000 @ 6%	116,972		116,972		
0300013. Ann2000 @ 7%	48,406		48,406		
0300014. Annuity2000 @ 5.25%	12,797		12,797		
0300015. IAR2012 @ 2.4%	952,343		952,343		
0300016. IAR2012 @ 2.7%	64,752		64,752		
0300017. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2025	61,990		61,990		
0300018. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2025	194,370		194,370		
0300019. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2025	212,407		212,407		
0300020. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2025	5,263,921		5,263,921		
0300021. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2025	44,851		44,851		
0300022. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2025	69,849		69,849		
0300023. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018 - 2025	406,109		406,109		
0300024. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 - 2025	211,615		211,615		
0399997. Totals (gross)	9,668,634		9,668,634		
0399998. Reinsurance ceded	9,641,660		9,641,660		
0399999. SCWLC: Totals (net)	26,974		26,974		
0400001. 1926-33 INTERCO W/ 1941 CSO 2.50%	12,378		12,378		
0400002. 59 ADB 3.00%	238		238		
0400003. 59 ADB 3.00%	35,999		35,999		
0400004. 59 ADB 4.50%	158		158		
0499997. Totals (gross)	48,773		48,773		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (net)	48,773		48,773		
0500001. 52 DIS. STUDY W 58 CSO 2.50%	151,513		151,513		
0500002. 52 DIS. STUDY W 58 CSO 3.00%	120,264		120,264		
0500003. 52 DIS. STUDY W 80 CSO 3.00%	129,780		129,780		
0500004. 64 CDT W 58 CSO 3.00%	102,978		102,978		
0599997. Totals (gross)	504,535		504,535		
0599998. Reinsurance ceded	118,351		118,351		
0599999. Disability-Active Lives: Totals (net)	386,184		386,184		
0600001. INTERCO 52 2.50%	1,979,374		1,979,374		
0600002. INTERCO 52 4.00%	40,620		40,620		
0600003. INTERCO 52 3.00%	18,943,351		18,943,351		
0600004. INTERCO 52 4.50%	56,052		56,052		
0600005. INTERCO 52 3.50%	15,628,197		15,628,197		
0600006. INTERCO 52 5.00%	1,424		1,424		
0600007. INTERCO 52 4.00%	1,121,451		1,121,451		
0600008. INTERCO 52 5.50%	65,305		65,305		
0600009. INTERCO 52 4.50%	2,291,256		2,291,256		
0600010. INTERCO 52 6.00%	32,066		32,066		
0600011. INTERCO 52 5.00%	522,094		522,094		
0600012. INTERCO 52 5.50%	841,309		841,309		
0600013. INTERCO 52 6.00%	79,413		79,413		
0699997. Totals (gross)	41,601,912		41,601,912		
0699998. Reinsurance ceded	38,217,164		38,217,164		
0699999. Disability-Disabled Lives: Totals (net)	3,384,748		3,384,748		
0700001. FOR EXCESS OF ... (DEFICIENCY)	141,943		141,943		
0700002. GUAR. MINIMUM DEATH BENEFIT RES.	96,830,101		96,830,101		
0700003. VACARVM - direct	47,637,164		47,637,164		
0700004. SUBSTANDARD	862,391		862,391		
0700005. VACARVM GMDB + GMWB Gross	274,297		274,297		
0700006. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	585,000,000		585,000,000		
0799997. Totals (gross)	730,745,896		730,745,896		
0799998. Reinsurance ceded	710,788,490		710,788,490		
0799999. Miscellaneous Reserves: Totals (net)	19,957,406		19,957,406		
9999999. Totals (net) - Page 3, Line 1	2,947,127,669		2,947,094,492		33,177

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 74,282,525 ; Supplementary Contracts with Life Contingencies $ 29,041 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $.....

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $.....

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $.....

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....

8.2 State the amount of reserves established for this business: ..... $.....

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $.....

9.2 State the amount of reserves established for this business: ..... $.....

9.3 Identify where the reserves are reported in the blank:

.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	NONE		.....
.....			.....
.....			.....
.....			.....
.....			.....
.....			.....
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	28,402										4,272		24,130
2.	Additional contract reserves (b)	130,168										13,251		116,917
3.	Additional actuarial reserves-asset/liability analysis	12,000,000										1,140,000		10,860,000
4.	Reserve for future contingent benefits	95,783										79,275		16,508
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (gross)	12,254,353										1,236,798		11,017,555
8.	Reinsurance ceded													
9.	Totals (net)	12,254,353										1,236,798		11,017,555
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	669,791										669,791		
11.	Additional actuarial reserves-asset/liability analysis	3,000,000										285,000		2,715,000
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)	3,669,791										954,791		2,715,000
15.	Reinsurance ceded													
16.	Totals (net)	3,669,791										954,791		2,715,000
17.	TOTAL (net)	15,924,144										2,191,589		13,732,555
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	656,255,370		646,522,793		45,886	9,686,691
2. Deposits received during the year	1,854,821				713	1,854,108
3. Investment earnings credited to the account	30,739,424		30,701,595		1,970	35,859
4. Other net change in reserves	(35,693)					(35,693)
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	86,671,865		84,379,883		31,832	2,260,150
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	602,142,057		592,844,505		16,737	9,280,815
10. Reinsurance balance at the beginning of the year	(512,942,632)		(514,307,959)		1,367,365	(2,038)
11. Net change in reinsurance assumed	(18,457)				(18,457)	
12. Net change in reinsurance ceded	(36,509,105)		(45,351,498)		(29,148)	8,871,541
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(476,451,984)		(468,956,461)		1,378,056	(8,873,579)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	125,690,073		123,888,044		1,394,793	407,236

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $
2. Reported as annuities certain (captured in column 3) ..... $
3. Reported as supplemental contracts (captured in column 4) ..... $
4. Reported as dividend accumulations or refunds (captured in column 5) ..... $
5. Reported as premium or other deposit funds (captured in column 6) ..... $
6. Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) ..... $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	125,894,748	124,953,670	855,006	86,072				
	2.22 Reinsurance assumed	8,248,935	8,248,935						
	2.23 Reinsurance ceded	100,912,016	100,912,016						
	2.24 Net	33,231,667	(b) 32,290,589	(b) 855,006	(b) 86,072		(b)		
3. Incurred but unreported:									
	3.1 Direct	73,176,050	71,298,207	1,751,194			126,649		
	3.2 Reinsurance assumed	3,780,580	3,780,580						
	3.3 Reinsurance ceded	89,644,741	89,644,741						
	3.4 Net	(12,688,111)	(b) (14,565,954)	(b) 1,751,194	(b)		(b) 126,649		
4. TOTALS	4.1 Direct	199,070,798	196,251,877	2,606,200	86,072		126,649		
	4.2 Reinsurance assumed	12,029,515	12,029,515						
	4.3 Reinsurance ceded	190,556,757	190,556,757						
	4.4 Net	20,543,556	(a) 17,724,635	(a) 2,606,200	86,072		126,649		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	1,606,472,662	1,221,078,220	3,783,084	381,502,443		108,915		
1.2 Reinsurance assumed	73,855,752	68,239,647		5,600,428	15,677			
1.3 Reinsurance ceded	1,514,650,049	1,290,298,073	494,509	223,857,467				
1.4 Net	(c) 165,678,365	(980,206)	3,288,575	163,245,404	15,677	108,915		
2. Liability December 31, current year from Part 1:								
2.1 Direct	199,070,798	196,251,877	2,606,200	86,072		126,649		
2.2 Reinsurance assumed	12,029,515	12,029,515						
2.3 Reinsurance ceded	190,556,757	190,556,757						
2.4 Net	20,543,556	17,724,635	2,606,200	86,072		126,649		
3. Amounts recoverable from reinsurers December 31, current year	18,554,010		479,075	18,074,935				
4. Liability December 31, prior year:								
4.1 Direct	234,711,671	230,866,678	3,625,606	86,072		133,315		
4.2 Reinsurance assumed	11,530,140	11,530,140						
4.3 Reinsurance ceded	227,268,697	226,914,191	354,506					
4.4 Net	18,973,114	15,482,627	3,271,100	86,072		133,315		
5. Amounts recoverable from reinsurers December 31, prior year	19,828,340			19,828,340				
6. Incurred Benefits								
6.1 Direct	1,570,831,789	1,186,463,419	2,763,678	381,502,443		102,249		
6.2 Reinsurance assumed	74,355,127	68,739,022		5,600,428	15,677			
6.3 Reinsurance ceded	1,476,663,779	1,253,940,639	619,078	222,104,062				
6.4 Net	168,523,137	1,261,802	2,144,600	164,998,809	15,677	102,249		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$..... in Line 6.1, and $ ..... in Line 6.4.

(c) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	16,142,964	2,643,321	(13,499,643)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	74,129	16,294	(57,835)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,217,093	2,659,615	(13,557,478)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	6,687	97,388	90,701
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	60,622,824	47,701,886	(12,920,938)
19.	Guaranty funds receivable or on deposit			
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			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other-than-invested assets	14,673,996	13,462,512	(1,211,484)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	91,520,600	63,921,401	(27,599,199)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	91,520,600	63,921,401	(27,599,199)
	DETAILS OF WRITE-INS			
1101.				
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)			
2501.	Disbursements and items not allocated	14,673,996	13,462,512	(1,211,484)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,673,996	13,462,512	(1,211,484)

NOTES TO FINANCIAL STATEMENTS

.Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (138,822,709)	$ 16,463,426
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(850,632)	2,570,609
				(850,632)	2,570,609
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (137,972,077)	$ 13,892,817
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 736,495,132	$ 626,632,214
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	20,106,744	20,957,376
				20,106,744	20,957,376
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 716,388,388	$ 605,674,838

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.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments ("OTTI"), valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. For the year ended December 31, 2025, the Company updated its method to identify distributions that represent a return of capital and those that represent net investment income under SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies. The Company's updated method aligns with objective financial metrics as all distributions are now recognized in net investment income when declared, provided they do not exceed undistributed accumulated earnings. The Company's prior method included additional limitations on the recognition of net investment income based on correspondence with the applicable General Partners. The Company concluded the change represents a change in accounting principle pursuant to SSAP No. 3, Accounting Changes and Corrections of Errors. The Company notes retrospective application of the change does not impact beginning surplus, nor does the change impact total assets, liabilities, or surplus for the years ended December 31, 2025 or December 31, 2024.

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

3. Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than-temporary impaired.

4. Highest-quality, high-quality or medium quality redeemable preferred stocks (NAIC designations 1 to 3) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of amortized cost or fair value. Perpetual preferred stocks and publicly traded preferred stock warrants are valued at fair value, not to exceed any currently effective call price.

5. Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6. Asset-backed 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 - Asset-Backed Securities ("SSAP No. 43"). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated securities, which use the retrospective method

   Debt investments that do not meet the requirements of an issuer credit obligation in SSAP No. 26 - Bonds ("SSAP No. 26") or an asset-backed security in SSAP No. 43 are carried at the lower of amortized cost or fair value in accordance with SSAP No. 21- Other Admitted Assets ("SSAP No. 21"). In accordance with guidance in SSAP No. 21 - amortized cost for such debt investments is determined in a manner consistent with asset-backed securities within the scope of SSAP No. 43.

NOTES TO FINANCIAL STATEMENTS

7. Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 - Investment in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.

8. The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

9. For derivative instruments accounted for in accordance with SSAP No. 86, Derivatives ("SSAP No. 86"), on the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department.

   Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

   Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

   Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

   Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

   Cash flows from derivative instruments and associated gains and losses are presented within Miscellaneous proceeds or Miscellaneous applications within the cash from investments section

10. The Company considers anticipated investment income as a factor in the premium deficiency calculation in accordance with SSAP No. 54 - Revised, Individual and Group Accident and Health Contracts.

11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

    Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.

12. The Company accounts for implementation costs incurred in a cloud computing arrangement that is a service contract in accordance with SSAP No. 16 – Electronic Data Processing Equipment and Software. Implementation costs for service contracts are capitalized as nonoperating system software and as a nonadmitted asset and will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are service contracts will be amortized over the lesser of the term of the hosting agreement or up to five years

13. The Company has no pharmaceutical rebate receivables.

14. The Company writes down the book value of investments when declines in values are considered to be other than temporary impairments (OTTI).

    Bonds, Asset-Backed Securities, and Debt Securities That Do Not Qualify as Bonds:

    The Company evaluates OTTI by conducting a quarterly analysis. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

    Mortgage Loans:

    The Company performs internal reviews quarterly to determine if individual mortgage loans are performing or nonperforming. Mortgage loans are considered to be impaired when, based upon current available information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement. A valuation allowance is recorded on a loan-by-loan basis in net unrealized capital losses for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral less estimated costs to sell. Collectability and estimated decreases in collateral values are also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the estimated loss on the loan, the valuation allowance is adjusted accordingly. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting estimated value of the collateral.

    Joint Ventures, Partnerships, and LLCs:

    When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair values of limited partnership interests are generally based on the Company's share of the net asset value (NAV) as provided in the financial statements of the investees.

15. The Company enters into repurchase agreements from time to time. For the accounting policy refer to Note 5.F.1.

16. Investments in surplus debentures and capital notes rated in NAIC class 1 or 2 are carried at amortized cost. Those that are rated in NAIC classes 3 through 6 are carried at the lower of amortized cost or fair value.

NOTES TO FINANCIAL STATEMENTS

17. Residual tranches or interests are carried under the practical expedient method (i.e., cost recovery method) pursuant to SSAP No. 21. In accordance with such guidance, the positions are initially reported at cost, and all subsequent distributions reduce the book adjusted carrying value. The Company does not recognize income until after the investment value reaches zero.

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

Accounting Changes

For the year ended December 31, 2025, the Company changed its accounting policy for deferrals of gains resulting from in-force assumed and ceded reinsurance transactions. The Company's prior policy presented such gains (and related amortization) as Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line 53) and as Aggregate Write-ins for Other-than-Special Surplus (Page 3, Line 3). The Company's updated policy is to present such gains (and related amortization) as Changes in Surplus due to Reinsurance (Page 4, Line 51.4) and unamortized reinsurance gains will be reflected as Unassigned Funds (Page 3, Line 35). The Company determined this constitutes a change in accounting principal pursuant to SSAP No. 3, Accounting Changes and Corrections of Errors, given both presentations are acceptable under different NAIC guidance, the Company believes the new presentation is better aligned with the nature of such gains and Unassigned Funds as well as with the Annual Statement Instructions.

The Company notes retrospective application of the change does not impact total Assets, Liabilities or Net Income for years ended December 31, 2025 or December 31, 2024. There is also no net impact to Total Surplus for this change; however, implementation of the change in 2025 results in a decrease in Other-than-special surplus (page 3, Line 31) of $119.4 million reflected through Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line 53). The change also results in a corresponding increase in Unassigned Funds (Page 3, Line 35) of $119.4 million reflected through Cumulative Effect of Change in Accounting Principles (Page 4, Line 49).

In 2023, the NAIC adopted revisions to several statutory statements to finalize guidance throughout applicable standards related to the updated definition of a bond. The changes incorporated a principles-based definition which categorizes bonds as either issuer credit obligations (under SSAP No. 26 to be reported on Schedule D-1-1) or asset-backed securities (under SSAP No. 43 to be reported on Schedule D-1-2). The Company adopted the revised standards effective January 1, 2025 and reclassified investments in accordance with the new principles-based definition. Approximately $47 million of investments previously reported on Schedule D Part 1 were reclassified to Schedule BA. Of these investments, approximately $30 million of book adjusted carrying value went from an amortized cost measurement to a fair value measurement, which resulted in an approximate a $4 million unrealized loss to surplus.

In 2025, the NAIC adopted revisions to SSAP No. 56 – Separate Accounts to clarify guidance for how to transfer any separate account assets carried at book value between the separate and general accounts. The Company elected early adoption of this guidance in 2025, however, it is not material to the Company.

In 2025, the NAIC adopted revisions to SSAP No. 41 – Surplus Notes to clarify that capital notes should be nonadmitted in the event in which the regulatory authority halts principal or interest payments. The Company adopted this guidance in 2025, however, it is not material to the Company.

In 2025, the NAIC adopted updates to SSAP No. 1 – Accounting Policies, Risks & Uncertainties, and Other Disclosures to require the reporting of assets held under modified coinsurance ("Modco") or funds withheld ("FWH") agreements within the restricted asset disclosure. The NAIC also adopted updates to SSAP No. 1 that require disclosure of investments held in FWH or Modco portfolios that are affiliated assets of the reinsurer. The Company adopted this guidance in 2025 and the updates are reflected in the disclosures within these Financial Statements.

In 2025, the NAIC modified Appendix A-791 – Life and Health Reinsurance Agreements to clarify requirements when evaluating risk transfer for combined coinsurance and yearly renewable term ("YRT") reinsurance arrangements. The Company adopted this guidance in 2025, however, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 21 - Other Admitted Assets to prescribe a measurement framework for all residual interests regardless of legal form. The updates allow for a policy election of the Allowable Earned Yield Method or Practical Expedient Method (i.e., cost recovery method). The Company adopted the revised standards effective January 1, 2025 and elected the Practical Expedient Method. However, the updates are not material to the Company.

In 2024, the NAIC modified SSAP No. 94 – Low Income Housing Tax Credit Property Investments to clarify in-scope tax credit investments. The Company adopted this guidance in 2025, however, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 15 – Debt and Holding Company Obligations to require additional disclosures related to unused commitments and lines of credit, disaggregated by short and long-term commitments. The Company adopted this guidance in 2024, however, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 86 – Derivatives to require additional disclosures identifying where cash flows associated with derivative transactions are presented in the Statement of Cash Flow. The Company adopted this guidance in 2024, however, it is not material to the Company.

Recently Issued Accounting Standards

In 2025, the NAIC adopted revisions that modify the SSAP No. 37 – Mortgage Loans to clarify that mortgage loans held by an insurer through a qualifying Delaware Statutory Trust ("DST") will be reported on Schedule B – Mortgage Loans. The Company will adopt the revised standards effective January 1, 2026; however, the Company does not expect the changes to have a material impact.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method.

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

NOTES TO FINANCIAL STATEMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new commercial mortgage loans during 2025 were 8.22% and 7.02%.

2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 76.19%.

3. The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

4. Age Analysis of Mortgage Loans and identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Current year							
1. Recorded investment (all)							
a. Current	**$ —**	**$ —**	**$ —**		**$ 577,794,520**	**$ —**	**$577,794,520**
b. 30-59 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
c. 60-89 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
d. 90-179 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
e. 180+ days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
2. Accruing interest 90-179 days past due							
a) Recorded investment	**—**	**—**	**—**	**—**	**—**	**—**	**—**
b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
3. Accruing interest 180+ days past due							
a) Recorded investment	**—**	**—**	**—**	**—**	**—**	**—**	**—**
b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
4. Interest reduced							
a) Recorded investment	**—**	**—**	**—**	**—**	**—**	**—**	**—**
b) Interest accrued	**—**	**—**	**—**	**—**	**—**	**—**	**—**
c) Percent reduced	**0%**	**0%**	**0%**	**0%**	**0%**	**0%**	**0%**
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	**—**	**—**	**—**		**470,734,219**	**—**	**470,734,219**
2. Prior Year							
1. Recorded investment (all)							
a) Current	$ —	$ —	$ —		$ 687,494,035	$ —	$687,494,035
b) 30-59 days past due	—	—	—	—	—	—	—
c) 60-89 days past due	—	—	—	—	—	—	—
d) 90-179 days past due	—	—	—	—	—	—	—
e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan							
a) Recorded investment	**—**	**—**	**—**		581,696,628	—	581,696,628

5. The Company had no investment in impaired loans in 2025.

NOTES TO FINANCIAL STATEMENTS

6. **Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

7. The Company had no allowance for credit losses.

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2025 and 2024.

9. Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms. Interest income on defaulted loans is recognized when received.

B. Debt Restructuring

	December 31, 2025	December 31, 2024
Total recorded investment in restructured loans, as of year-end	$ —	$ 5,031,822
Realized capital losses related to these loans	$ —	$ —
Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Asset-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 OTTI for asset-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company has no other-than-temporary impairments ("OTTI") recognized during 2025.

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 $ 733,575
2. 12 Months or Longer $ 24,362,017

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

1. Less than 12 Months $ 112,291,628
2. 12 Months or Longer $ 257,368,375

5. As of December 31, 2025, asset-backed securities in an unrealized loss position comprised 296 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in the basic industry sector 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 December 31, 2025.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending.

2. The Company did not pledge any of its assets as collateral as of December 31, 2025 and 2024.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2025 and 2024.

NOTES TO FINANCIAL STATEMENTS

4. The Company did not use affiliated agents for its securities lending transactions.

5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2025.

6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge as of December 31, 2025 and 2024.

7. As of December 31, 2025, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase Programs

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

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

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

2. Types of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	—	—	—	—
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	24,476,725	74,764,175	74,082,927	521,000
5. >1 month to 3 months	—	—	(669,000)	1,159,000
6. >3 months to 1 year	—	170,539,397	174,612,388	122,049,890
7. > 1 year	129,138,180	125,815,180	1,340,000	—
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	—	74764175	25,859,525	—
5. >1 month to 3 months	—		—	—
6. >3 months to 1 year	—	170,539,397	124,761,071	120,684,019
7. > 1 year	129,138,180	1,340,000	—	—

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

NOTES TO FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 153,614,905	$ 371,118,752	$ 249,366,315	$ 123,729,890
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 129,138,180	$ 246,643,573	$ 150,620,596	$ 120,684,019
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	$ —	$ 120,684,019	$ —	$ —	$ —	$ —	$ —	$ —
b.	ICO - FV	—	—	—	—	—	—	—	—
c.	EBS - 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	$ —	$ 120,684,019	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	—
b. 30 days or less	$ —
c. 31 to 90 days	—
d. >90 days	120,684,019

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ —	$ —
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	119,330,269	119,330,269
e. 121 to 180 days	1,353,750	1,353,750
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 153,614,905	$ 371,118,752	$ 249,366,315	$ 123,729,890
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 129,138,180	$ 246,643,573	$ 150,620,596	$ 120,684,019
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 repurchase agreements transactions accounted for as a sale transaction.

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

The Company has no investments in real estate.

K. Investments in Tax Credit Structures (tax credit investments)

The Company has no investments in Tax Credit Structures (tax credit investments).

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	125,761,411	—	—	—	125,761,411	201,346,907	(75,585,496)
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i. FHLB capital stock	3,002,400	—	—	—	3,002,400	3,443,100	(440,700)
j. On deposit with states	4,868,200	—	—	—	4,868,200	4,862,866	5,334
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	96,444,026	—	—	—	96,444,026.05	104,427,367	(7,983,341)
m. Pledged as collateral not captured in other categories	87,670,783	—	—	—	87,670,783	184,035,601	(96,364,818)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	128,801,361	—	—	—	128,801,361	—	128,801,361
p. Assets held under Modco	666,398,200	—	24,032,580,172	—	24,698,978,372	—	24,698,978,372
q. Assets held under funds withheld	—	—	—	—	—	—	—
r. Total restricted assets	$ 1,112,946,381	$ —	$24,032,580,172	$ —	25,145,526,553.0	$ 498,115,841	$24,647,410,712

(a) Subset of column 1.
(b) Subset of column 3.

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	—	$ —	0.000 %	0.000 %	$ —	$ —	
b. Collateral held under security lending agreements	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	125,761,411	0.434 %	0.435 %	125,761,411	—	26.21
d. Subject to reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	3,002,400	0.010 %	0.010 %	3,002,400	—	26.27
j. On deposit with states	—	4,868,200	0.017 %	0.017 %	4,868,200	—	26.28
k. On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	96,444,026	0.333 %	0.334 %	96,444,026	—	26.31
m. Pledged as collateral not captured in other categories	—	87,670,783	0.303 %	0.304 %	87,670,783	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance sheet	—	128,801,361	0.445 %	0.446 %	—		N/A
p. Assets held under Modco	—	24,698,978,372	85.251 %	85.522 %	—		N/A
q. Assets held under funds withheld	—	0	0.000 %	0.000 %	—	—	N/A
r. Total restricted assets	$ —	$25,145,526,553	86.793 %	87.068 %			

(c) Column 5 divided by Asset Page, Column 1, Line 28.
(d) Column 9 divided by Asset Page, Column 3, Line 28.

NOTES TO FINANCIAL STATEMENTS

GI Reference	Difference between Note and GI (Per Column 12 above)	Explanation
25.04+25.05	—	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.3	—	
26.32	—	

2. **Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance (excluding Modco/FWH) and Derivatives, are Reported in the Aggregate).**

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 87,670,783	$ —	$ —	$ —	$ 87,670,783	$ 184,035,601	$ (96,364,818)	$ 87,670,783	0.303%	0.303%
Total	$ 87,670,783	$ 0	$ 0	$ 0	$ 87,670,783	$ 184,035,601	$ (96,364,818)	$ 87,670,783	0.303%	0.303%

(a) Subset of column 1.
(b) Subset of column 3.
(c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.

3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

	Assets	1 BACV Collateral ***	2 BACV) Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents and Short Term Investments	$ 128,801,361	$ 49,074,671	$ —	$ 128,801,361	$ 49,074,671	$ —	3.656 %	3.726 %
b.	Schedule D, Part 1, Sec. 1	—	469,441,648	—	—	462,925,234	—	9.649 %	9.834 %
c.	Schedule D, Part 1, Sec. 2	—	142,265,553	—	—	137,945,014	—	2.924 %	2.980 %
d.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.000 %	0.000 %
e.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.000 %	0.000 %
f.	Schedule B	—	—	—	—	—	—	0.000 %	0.000 %
g	Schedule A	—	446,471	—	—	447,070	—	0.009 %	0.009 %
h.	Schedule BA, Part 1	—	5,169,857	—	—	5,508,392	—	0.106 %	0.108 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	0.000 %	0.000 %
j.	Other	—	—	—	—	—	—	0.000 %	0.000 %
k.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 128,801,361	$ 666,398,200	$ —	$ 128,801,361	$ 655,900,381	$ —	16.345 %	16.658 %
Separate Account:									
l.	Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	(0.010)%
m.	Schedule D, Part 1	—	—	—	—	—	—	0.000 %	(0.010)%
n.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.000 %	(0.010)%
o.	Schedule D, Part 2, Sec. 2								
p.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.000 %	(0.010)%
q.	Schedule B	—	—	—	—	—	—	0.000 %	(0.010)%
r.	Schedule A	—	—	—	—	—	—	0.000 %	(0.010)%
s.	Schedule BA, Part 1	—	—	—	—	—	—	0.000 %	(0.010)%
t.	Schedule DL, Part 1	—	—	—	—	—	—	0.000 %	(0.010)%
u.	Other	$ —	$24,032,580,172	$ —	$ —	$24,032,580,172	$ —	99.692 %	99.692 %
v.	Total Collateral Assets (l+m+n+o+p+q+r+s+t+u)	$ —	$24,032,580,172	$ —	$ —	$24,032,580,172	$ —	99.692 %	99.612 %

* k = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 1)

v = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 1)

** k = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 3)

v = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 3)

*** k (Collateral BACV) should equal Note 5L(1) column 1, line o

v (Collateral BACV) should equal Note 5L(1) column 1, line o

**** k (Modco BACV) should equal Note 5L(1) column 1, line p

v (Modco BACV) should equal Note 5L(1) column 1, line p

***** k (FWH BACV) should equal Note 5L(1) column 1, line q

v (FWH BACV) should equal Note 5L(1) column 1, line q

NOTES TO FINANCIAL STATEMENTS

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
General Account:	FWH Including Modco	1	2	3	4	5	6
a. Cash, Cash Equivalents and Short Term Investments	$ 49,074,671	$ —	$ —	$ —	$ —	$ —	$ 49,074,671
b. Schedule D, Part 1, Sec. 1	469,441,648	—	—	—	—	—	469,441,648
c. Schedule D, Part 1, Sec. 2	142,265,553	—	—	—	—	—	142,265,553
d. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
e. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—
g Schedule A	446,471	—	—	—	—	—	446,471
h. Schedule BA, Part 1	5,169,857	—	—	—	—	—	5,169,857
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 666,398,200	$ —	$ —	$ —	$ —	$ —	$ 666,398,200
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
Separate Account:	FWH Including Modco	1	2	3	4	5	6
m. Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	24,032,580,172	—	—	—	—	—	24,032,580,172
w. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 24,032,580,172	$ —	$ —	$ —	$ —	$ —	$24,032,580,172
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 128,801,361	3.2 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.0 %
aa. Recognized Obligation for Modco assets (General Account)	$ 666,398,200	16.5 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 24,032,580,172	99.7 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ —	0.0 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ —	0.0 %

* w+y+aa = Column 1 divided by Liability Page, Line 26 (Column 1)
x+z+bb = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

5. Assets held as Collateral or under Moddo or Funds Withehld Reinsurance agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer).

	Collateral Held	Modco	FWH
a. Securities Lending	$ —	$ —	$ —
b. Repo/repurchase agreements	—	—	—
c. Placed under option contracts	—	—	—
d. On deposit with states	—	—	—
e. On deposit with other regulatory bodies	—	—	—
f. Pledged as collateral to FLHB (including assets backing funding agreements)	—	—	—
g Pledged as collateral not captured in other categories	—	—	—
h. Total (a+b+c+d+e+f+g)	$ —	$ —	$ —

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

The Company had no 5* securities.

P. Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPS	1	—
2. Aggregate Amount of Investment Income	$ 49,580	$ —

R. Reporting Entity's Share of Cash Pool by Asset type (Cash, Cash Equivalents, or Short-term Investments).

The Company did not participate in a short term investment pool as of December 31, 2025.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company has no aggregate collateral loans by qualifying investment collateral as of December 31, 2025.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2025.

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

1. The Company impaired 5 limited partnerships that included 5 private equity partnerships in 2025. The limited partnerships were impaired because the cost basis sustained a decline 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 investment based on the equity method of accounting. The amounts of the impairments were $2,619,208 and $1,769,708 for the years ended December 31, 2025 and 2024, respectively.

.Note 7 - Investment Income

A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.

B. The total amount of investment income due and accrued excluded from surplus at December 31, 2025 and 2024 was $6.687 and $97,388 respectively.

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C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest income due and accrued	Amount
1. Gross	$ 39,511,062
2. Nonadmitted	$ 6,687
3. Admitted	$ 39,504,375

D. The Company had no aggregate deferred interest.

E. The Company had no cumulative amounts of PIK interest included in the current principal balance.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

1.-2 The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company may have exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

.The Company utilizes a variety of Over-the counter ("OTC") derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department.

Interest rate swaps, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Forward contracts are customized commitments that specify a rate of interest or currency exchange rate to be paid or received on an obligation beginning on a future start date and are typically settled in cash.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

The notional value, fair value, and carrying value of derivative instruments used during the years 2025 and 2024 are disclosed in the table presented below. During the years 2025 and 2024, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

(Amounts in thousands)	As of December 31, 2025			As of December 31, 2024		
Derivative type by strategy	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Cash flow hedges						
Interest rate swaps	$ 125,000	$ (10,540)	$ —	$ 125,000	$ (16,069)	$ —
Foreign currency swaps	17,920	(154)	(1,029)	22,324	1,523	1,362
Replication transactions						
Interest rate swaps	200,000	(43,132)	66	200,000	(45,480)	66
Credit default swaps	—	—	—	—	—	—
Other investment and/or Risk Management activities						
Interest rate swaps - offsetting	—	—	—	0	0	0
Macro hedge program	1,113,832	44,440	44,440	4,349,417	81,897	81,897
Total	$ 2,737,887	$ 18,960	$ 68,028	$ 4,696,741	$ 21,871	$ 83,325

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

NOTES TO FINANCIAL STATEMENTS

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Interest rate swaps: The Company periodically enters in interest rate swaps as part of replication transactions to reproduce the investment characteristics of permissible investments.

Credit default swaps: The Company periodically enters into credit default swaps that assume credit risk as part of replication transactions. Replication transactions are used as an economical means to synthetically replicate the characteristics and performance of assets that are permissible investments under the Company's investment policies.

Interest rate swaps and swaptions: The Company enters into interest rate swaps and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

3. Accounting Policies for Recognizing (or reasons for not recognizing) and measuring the duratives. Please refer to Note 1C(9).

4. The Company held options contacts where the premium is paid at the end of the contract.

5. The Company did not recognize unrealized gains or losses excluded from the assessment of hedge effectiveness at December 31, 2025.

6. The Company did not recognized unrealized gains or losses resulting from derivatives that no longer qualify for hedging accounting at December 31, 2025 .

7. Accounting policy for where cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow. Please refer to Note 1C(9).

8. Disclosures for Derivatives accounted for cash flow hedges of a forecasted transaction: Not applicable

9. 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 December 31, 2025 and 2024, respectively.

a.

(amount in thousands)

Fiscal Year	Premium Payment Due
2026	$ —
2027	23
2028	—
2029	—
Thereafter	42,098
Total Future Settled Premiums	$ 42,120

b.

(amount in thousands)

Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Financing Premiums
December 31, 2025	$ 42,120	$ 20,031	$ (22,089)
December 31, 2024	$ 106,360	$ 48,903	$ (57,457)

10 Aggregate Components Excluded by Category

(amount in thousands)

Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain (Loss)	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Remaining Amortization
a. Time Value	$ —	$ —	$ —	XXX	XXX
b. Volatility Value	$ —	$ —	$ —	XXX	XXX
c. Cross Current Basis Spread	$ —	$ —	XXX	XXX	XXX
d. Forward Points	$ —	$ —	XX	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

1

	2025		
	Ordinary	Capital	Total
(a) Gross DTA	$ 186,791,368	$ 706,889	$ 187,498,257
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	186,791,368	706,889	187,498,257
(d) Deferred tax assets nonadmitted	60,622,824	—	60,622,824
(e) Subtotal net admitted deferred tax assets	126,168,544	706,889	126,875,433
(f) Deferred tax liabilities	34,144,132	29,189,468	63,333,600
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 92,024,412	$ (28,482,579)	$ 63,541,833

2

	2025		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	62,978,305	563,528	63,541,833
(1) DTA's expected to be realized after the balance sheet date	62,978,305	563,528	63,541,833
(2) DTA's allowed per limitation threshold	XXX	XXX	100,942,995
(c) DTA's offset against DTLs	63,190,239	143,361	63,333,600
(d) DTA's admitted as a result of application of SSAP No. 101	$ 126,168,544	$ 706,889	$ 126,875,433

3

(a) Ratio % used to determine recovery period and threshold limitation	9%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	672,953,299

4

	2025	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 186,791,368	$ 706,889
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 126,168,544	$ 706,889
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	— %	— %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

1

	2024		
	Ordinary	Capital	Total
(a) Gross DTA	$ 173,772,013	$ 1,168,019	$ 174,940,032
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	173,772,013	1,168,019	174,940,032
(d) Deferred tax assets nonadmitted	47,701,886	—	47,701,886
(e) Subtotal net admitted deferred tax assets	126,070,127	1,168,019	127,238,146
(f) Deferred tax liabilities	35,043,715	36,430,719	71,474,434
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 91,026,412	$ (35,262,700)	$ 55,763,712

2

	2024		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	54,747,910	1,015,802	55,763,712
(1) DTA's expected to be realized after the balance sheet date	54,747,910	1,015,802	55,763,712
(2) DTA's allowed per limitation threshold	XXX	XXX	134,685,763
(c) DTA's offset against DTLs	71,322,217	152,217	71,474,434
(d) DTA's admitted as a result of application of SSAP No. 101	$ 126,070,127	$ 1,168,019	$ 127,238,146

3

(a) Ratio % used to determine recovery period and threshold limitation	691%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 570,868,502

4

	2024	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 173,772,013	$ 1,168,019
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 126,070,127	$ 1,168,019
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	1 %	— %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

NOTES TO FINANCIAL STATEMENTS

1

	Change During 2025		
	Ordinary	Capital	Total
(a) Gross DTA	$ 13,019,355	$ (461,130)	$ 12,558,225
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	13,019,355	(461,130)	12,558,225
(d) Deferred tax assets nonadmitted	12,920,938	—	12,920,938
(e) Subtotal net admitted deferred tax assets	98,417	(461,130)	(362,713)
(f) Deferred tax liabilities	(899,583)	(7,241,251)	(8,140,834)
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 998,000	$ 6,780,121	$ 7,778,121

2

	Change During 2025		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	8,230,395	(452,274)	7,778,121
(1) DTA's expected to be realized after the balance sheet date	8,230,395	(452,274)	7,778,121
(2) DTA's allowed per limitation threshold	XXX	XXX	15,312,720
(c) DTA's offset against DTLs	(8,131,978)	(8,856)	(8,140,834)
(d) DTA's admitted as a result of application of SSAP No. 101	$ 98,417	$ (461,130)	$ (362,713)

3

(a) Ratio % used to determine recovery period and threshold limitation	(682)%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 102,084,797

4

	Change During 2025	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 13,019,355	$ (461,130)
(2) % of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 98,417	$ (461,130)
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	(1)%	— %

B. DTLs are not recognized for the following amounts:

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

C. Significant Components of Income Taxes Incurred

1. The components of current income tax (benefit)/expense are as follows:

		2025	2024	Change
(a)	Federal	$ 41,633,472	$ (8,545,006)	$ 50,178,478
(b)	Foreign	—	—	—
(c)	Subtotal	41,633,472	$ (8,545,006)	$ 50,178,478
(d)	Federal income tax on net capital gains	4,091,920	(677,642)	4,769,562
(e)	Utilization of capital loss carryforwards	—	—	—
(f)	Other	—	—	—
(g)	Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 45,725,392	$ (9,222,648)	$ 54,948,040

2. The main components of the period end deferred tax amounts and the change in those components are as follows:

	2025	2024	Change
DTA: Ordinary			
Policyholder reserves	$ 38,053,331	$ 42,417,756	$ (4,364,425)
Deferred acquisition costs	119,929,448	110,832,496	9,096,952
Compensation and benefits	1,869	287	1,582
Investments	—	433,811	(433,811)
Net operating loss carryforward	8,711,268	—	8,711,268
Tax credit carryforward	13,954,532	14,127,915	(173,383)
Other	6,140,920	5,959,748	181,172
Subtotal: DTA Ordinary	186,791,368	173,772,013	13,019,355
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	186,791,368	173,772,013	13,019,355
Nonadmitted ordinary DTA	60,622,824	47,701,886	12,920,938
Admitted ordinary DTA	126,168,544	126,070,127	98,417
DTA: Capital			
Investments	706,889	1,168,019	(461,130)
Subtotal: DTA Capital	706,889	1,168,019	(461,130)
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	706,889	1,168,019	(461,130)
Nonadmitted capital DTA	—	—	—
Admitted capital DTA	706,889	1,168,019	(461,130)
Total Admitted DTA	$ 126,875,433	$ 127,238,146	$ (362,713)

3.

DTL: Ordinary			
Investments	$ 33,999,815	$ 33,840,731	$ 159,084
Policyholder reserves	—	1,191,888	(1,191,888)
Other	144,317	11,096	133,221
Gross DTL ordinary	34,144,132	35,043,715	(899,583)
DTL: Capital			
Investments	29,189,468	36,430,719	(7,241,251)
Other	—	—	—
Gross DTL capital	29,189,468	36,430,719	(7,241,251)
Total DTL	63,333,600	71,474,434	(8,140,834)
Net adjusted DTA/(DTL)	$ 63,541,833	$ 55,763,712	$ 7,778,121
Adjust for the change in deferred tax on unrealized gains/losses			(7,909,230)
Adjust for the change in nonadmitted deferred tax			12,920,938
Adjusted change in net deferred Income Tax			$ 12,789,829

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2025 Tax effect	% of Pre-tax income	2024 Tax effect	% of Pre-tax income
	$ (19,550,437)	21.00 %	$ 1,520,563	21.00 %
Statutory tax				
Tax preferred investments	(12,953,662)	13.91 %	(13,047,890)	(180.20)%
Interest maintenance reserve	13,122,071	(14.10)%	(1,427,199)	(19.71)%
Amortization of inception gain	(8,104,300)	8.71 %	(3,454,265)	(47.71)%
VA Hedge gains reported in surplus	13,012,081	(13.98)%	(1,073,404)	(14.82)%
Prior period adjustments	88,507	(0.10)%	9,563	0.13 %
Deferred Gain	48,825,374	(52.45)%	—	0.00 %
Change in deferred tax on non-admitted assets	(247,510)	0.27 %	37,996	0.52 %
Foreign related investments	(2,219,900)	2.38 %	(2,528,000)	(34.91)%
All other	963,339	(1.02)%	270,061	3.73 %
Total statutory income tax	$ 32,935,563	(35.38)%	$ (19,692,575)	(271.97)%
Federal and foreign income taxes incurred	$ 45,725,392	(49.12)%	(9,222,648)	(127.37)%
Change in net deferred income taxes	(12,789,829)	13.74 %	(10,469,927)	(144.60)%
Total statutory income tax	$ 32,935,563	(35.38)%	$ (19,692,575)	(271.97)%

NOTES TO FINANCIAL STATEMENTS

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At December 31, 2025, the Company had $41,482,229 of net operating loss carryforwards, and $13,954,532 of foreign tax credit carryovers which expire between 2019 and 2035.

2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:

2025	$ —
2024	—
2023	—

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2025.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included within TR Re, Ltd.'s ("TR Re"), consolidated federal income tax return. The consolidated federal income tax return includes the following entities:

TR Re, Ltd.
Talcott Resolution Life Insurance Company (For the period January 1, 2025 - July 1, 2025)
Talcott Resolution Life and Annuity Insurance Company

2. Federal Income Tax Allocation

Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time that the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

G. Any federal or foreign income tax loss contingencies as determined in accordance with SSAP No.5 - Liabilities, Contingencies and Impairments of Assets with modifications provided in SSAP No. 101 Income Taxes with reasonable possibility that the total liability will significantly increase within 12 months of the reporting date

Not Applicable.

H. Repatriation Transition Tax RTT)

Not Applicable.

I. Alternative Minimum Tax (AMT) Credit

Not Applicable.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y for information regarding the corporate restructuring and change in affiliates.

B. In June 2025, TLA sold approximately $110 million of Collateral Loan Obligations (CLO) to its parent, TL, in exchange for cash. The exchange was completed prior to reorganization finalized in July. The exchange was accounted for at book value, as a non-economic transaction between parent and subsidiary.

The Company had no other reportable transactions with affiliates in 2025.

D. At December 31, 2025 and 2024, the Company reported $4,435,083 and $—, respectively, as receivable from and $33,283,192 and $40,249,340, respectively, as payable **to** parents, subsidiaries and affiliates. Amounts are settled in accordance with terms of the agreements.

On December 31, 2025, TLA borrowed $300 million from TLI per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026.

On November 17, 2025, TLA borrowed $300 million from TLI per the cash management agreement. The interest rate of this loan is 4.53% and the maturity date is December 31, 2025. On December 31, 2025, this loan was repaid plus accrued interest.

On September 30, 2025, TLA borrowed $350 million from TLI per the cash management agreement. The interest rate of this loan is 4.53% and the maturity date is December 31, 2025. On November 17, 2025, this loan was repaid plus accrued interest.

On July 1, 2025, TLA borrowed $350 million from TLI per the cash management agreement. The interest rate of this loan was 4.78% and the maturity date was September 30, 2025. On September 30, 2025, this loan was repaid plus accrued interest.

On March 31, 2025, TLA loaned $440 million to Talcott Financial Group ("TFG") under the Cash Management Agreement. The original interest rate of this loan was 4.92% and the maturity date was July 9, 2025. On June 5, 2025, $140 million was repaid to TLA with accrued interest and the loan was cancelled and reissued as a $300 million loan to TFG under the Cash Management Agreement. The interest rate at reissuance was 4.78% and the original maturity date was September 30, 2025. The loan was repaid with accrued interest on July 1, 2025.

On October 15, 2024, TLA loaned $140 million to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 4.21% and the maturity date was October 14, 2025. On March 31, 2025, this loan was repaid plus accrued interest.

On July 3, 2024, TLA loaned $300 million to TL per the 2018 intercompany liquidity agreement. The interest rate of this loan was 5.06% and the maturity date was July 2, 2025. On March 31, 2025, this loan was repaid plus accrued interest.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

NOTES TO FINANCIAL STATEMENTS

Effective March 31, 2025, TLA entered into an agreement among several subsidiaries of Talcott Financial Group, Ltd. to optimize the use of cash by facilitating the lending and borrowing of funds between the Company and its affiliates (the “Cash Management Agreement”). The aggregate individual and combined (with TL) lending and borrowing amount permitted under the agreement for the Company is $1 billion.

Effective September 21, 2022, TLA entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, TLR and TLAR. TLA may lend a total of $200 million in aggregate to the affiliates. TLA may also borrow a total of $600 million consisting of $200 million from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another. This agreement was terminated effective March 31, 2025.

Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL and TLA. Effective March 31, 2025, the aggregate lending and borrowing amount permitted under the agreement was amended from $1 billion to a total of $500 million. There are currently no advances outstanding.

G. All outstanding shares of the Company's stock are owned by TR Re, Ltd. a company domiciled in Bermuda.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.

I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.

J. The Company has no impaired investments in an SCA company.

K. The Company has no investments in a foreign subsidiary.

L. The Company has no investments in a downstream noninsurance holding company.

M. The Company had the following investment in noninsurance SCA entities:

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
		— %			
	Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b.	SSAP No. 97 8b(ii) Entities				
		— %			
	Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c.	SSAP No. 97 8b(iii) Entities				
	TDC	— %			
	Total SSAP No. 97 8b(iii) Entities	XXX	$ —	$ —	$ —
d.	SSAP No. 97 8b(iv) Entities				
		— %			
	Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e.	Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	$ —	$ —	$ —
f.	Aggregate Total (a+e)	XXX	$ —	$ —	$ —

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			$ —			
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	
b. SSAP No. 97 8b(ii) Entities						
			$ —			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	
c. SSAP No. 97 8b(iii) Entities						
TDC			$ —			
Total SSAP No. 97 8b(iii) Entities			$ —			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ —	XXX	XXX	
d. SSAP No. 97 8b(iv) Entities						
			$ —			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	
e. Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	XXX	$ —	XXX	XXX	
f. Aggregate Total (a+e)	XXX	XXX	$ —	XXX	XXX	

N. The Company has no investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

O. The Company does not have SCA or SSAP No. 48 entity losses that exceeds its investment in the SCA or SSAP No. No. 48 enity.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

A. In accordance with the cash management agreement described in Note 10 F, the Company has an outstanding liability for borrowed money in the amount of $300 million, including accrued interest to TLI. The principle amount plus accrued interest is due on March 31, 2026.

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 and carried at par. As of December 31, 2025 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 2025, the Company's pledge limit is $157 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. FHLB Capital Stock

a. Aggregate Totals

1. December 31, 2025

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	—		—
b.	Membership Stock - Class B	$ 3,002,400	$ 3,002,400	$ —
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	3,002,400	3,002,400	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 184,000,000	$ 184,000,000	$ —

2. December 31, 2024

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,254,300	3,254,300	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	3,254,300	3,254,300	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 157,000,000	$ 157,000,000	$ —

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock		Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	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		3,002,400	2,914,806	87,594	—	—	—

3. Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2025

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 90,780,508	$ 96,444,026	$ —
2	Current Year General Account: Total Collateral Pledged	90,780,508	96,444,026	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	94,656,248	104,427,367	—

b. Maximum Amount Pledged During Reporting Period

NOTES TO FINANCIAL STATEMENTS

		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)	$ 91,451,782	$ 96,827,380	$ —
2	Current Year General Account Maximum Collateral Pledged	91,451,782	96,827,380	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 102,978,948	$ 112,328,248	—

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

The Company had no borrowings from the FHLB as of December 31, 2025.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2025.

C. Unused Commitments and Lines of Credit for Financing Arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-term (contracts terminating in 12 months or less)	$ —	$ —	$ —	$ —
Long-Term (contracts terminating more than 12 months)	—	—	—	—
Total	$ —	$ —	$ —	$ —

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.

E. Defined Contribution Plans

The Company has no direct plans.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

Talcott Deferred Compensation Plan

As of June 1, 2018, TL adopted an investment and savings plan, the Talcott 401(k) Plan and a non-qualified savings plan, the Talcott Resolution Deferred Compensation Plan. Effective December 31, 2018, both plans were assigned to TLI, the Company's indirect parent. Substantially all U.S. employees of the Company are eligible to participate in the Talcott 401(k) Plan under which designated contributions can be invested in a variety of investments. Subject to IRS limits, the employee can contribute up to 90% of their eligible compensation. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period.

The Talcott Resolution Deferred Compensation Plan is for a select group of management and provides an opportunity to defer compensation on a pre-tax basis and accumulate tax-deferred earnings. The Plan has a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently $350,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The Plan shall represent an unfunded, unsecured obligation of the company to provide deferred compensation. Any payments to a participant or other person hereunder shall be paid from the general assets of the Company, and each participant shall have the status of an unsecured general creditor of the Company with respect to any amounts payable under the Plan. The accrued liability for the company during 2025 and 2024 was immaterial.

Talcott Long-term Disability Plan

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2025 and 2024.

Talcott Resolution Long-term Incentive Plan

In September, 2021, the Company adopted a new Long-term Cash Incentive Plan (“the Plan”) to attract and retain executive and management level employees of the Company and its affiliates in support of the continued growth and long-term performance of the Company. U.S. employees in certain employment bands (generally executive and management level) are eligible to participate in the Plan. Targets vary by employment level. Awards are issued annually at the discretion of management, and vest in full on the third anniversary of the date of the grant, subject to the participant’s continued employment with the Company. Any payments to a participant or other person hereunder shall be paid from the general assets of the Company, and each participant shall have the status of an unsecured general creditor of the Company with respect to any amounts payable under the Plan The expense accrued for the Company during 2025 and 2024 was immaterial.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17).

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

NOTES TO FINANCIAL STATEMENTS

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

A. The Company has 3,000 shares of common capital stock authorized with 2,000 shares issued and outstanding. The par value of the stock is $1,250.

B. The Company has no preferred shares authorized.

C. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner (the "Commissioner"), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent TL, the Company's dividend limitation under the holding company laws of Connecticut is $74,999,714 in 2026.

D. An extraordinary dividend in the amount of $8,546,001 on July 1, 2025 was distributed by the Company.On December 24, 2024, TLA paid a dividend of $275,000,000 to Talcott Resolution Life Insurance Company ("TL"), the Company's parent at the time.

E. Within the limits of (C) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. No restrictions have been placed on the unassigned funds of the Company.

G. The Company is not organized as a mutual company.

H. No stock is being held by the Company for special purposes.

I. The Company had no changes in the balances of any special surplus funds from the prior period.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $103,155,879, before tax.

K. The Company has no surplus notes outstanding.

L. The Company had no restatements due to quasi-reorganization.

M. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2025, the Company has outstanding commitments totaling $558,686,348 of which $354,924,577 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $14,665,731 is related to commercial whole loans generally expected to fund in the first half of 2026.

Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of December 31, 2024 and December 31, 2023, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations..	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

3. Summary of Detail in Note 14.A.2.

Not applicable

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company did not receive guaranty fund assessments in 2025 and 2024. The Company had a guaranty fund receivable of $1,351,801 and $1,498,701 as of December 31, 2025 and 2024, respectively.

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2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 1,498,701
b. Decrease current year:	
Premium tax offsets applied	(160,082)
Premium tax offsets charged off/expired	(136,759)
c. Increase current year:	
Premium tax offsets accrued	149,941
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 1,351,801

3. **Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts**

The Company has no guaranty fund liabilities and assets related to assessments from insolvencies for long-term care contracts.

C. Gain Contingencies

The Company has no gain contingencies.

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

The amounts the Company paid during 2025 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

F. All Other Contingencies

On August 15, 2023, Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company (collectively "Talcott Resolution") were named as defendants in a putative class action lawsuit in the United States District Court for the District of Massachusetts. The case is captioned as follows: Casey v. Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company, et al. The lawsuit relates to data security events involving the MOVEit file transfer system ("MOVEit Cybersecurity Incident"). The MOVEit file transfer system is software used by a broad range of companies to move sensitive electronic data. PBI Research Services ("PBI"), a former third-party service provider for Talcott Resolution, used the MOVEit file transfer system in the performance of its services. PBI used the software on behalf of Talcott Resolution to, among other things, search various databases to identify the deaths of insured persons and annuitants under life insurance policies and annuity contracts, respectively, as required by applicable law. Plaintiff seeks to represent various classes and subclasses of Talcott Resolution insurance policy and annuity contract holders whose data allegedly was accessed or potentially accessed in connection with the MOVEit Cybersecurity Incident.

Plaintiff alleges that Talcott Resolution breached a purported duty to safeguard their sensitive data from unauthorized access. The complaint asserts claims for, among other things, negligence, negligence per se, breach of contract, unjust enrichment, and violations of various consumer protection statutes, and the Plaintiffs seek declaratory and injunctive relief, compensatory and punitive damages, restitution, attorneys' fees and costs, and other relief. On October 4, 2023, the Judicial Panel on Multidistrict Litigation issued an order consolidating all actions relating to the MOVEit Cybersecurity Incident before a single federal judge in the United States District Court for the District of Massachusetts. We intend to vigorously defend the action.

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Such actions have alleged, for example, bad faith in the handling of insurance claims and improper sales practices in connection with the sale of insurance and investment products. Some of these actions also seek punitive damages. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses, will not be material to the financial condition of the Company. Nonetheless, given the large or indeterminate amounts sought in certain of these actions, and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the Company's financial condition, results of operations or cash flows in particular quarterly or annual periods.

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

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to The Hartford and Nassau Life Insurance Company for space occupied and equipment used by Talcott Companies was $895,060 and $995,636 in 2025 and 2024, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2026	$ 884,508
2.	2027	903,821
3.	2028	903,821
4.	2029	913,478
5.	2030	932,791
6.	Thereafter	—
7.	Total	$ 4,538,419

The office of the Company, together with its parent and other life insurance affiliates, is located in Hartford, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

B. Leasing is not a source of income for the Company.

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Note 16- Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2025 and 2024.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

See Schedule DB of the Company's annual statement for additional detail.

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2025	2024	2025	2024
a. Swaps	$ 596,893,188	$ 603,680,649	$ 595,258,239	$ 602,323,979
b. Futures	—	—	—	—
c. Options	1,486,344,754	2,984,305,000	627,512,706	1,110,111,514
d. Total (a+b+c)	$ 2,083,237,942	$ 3,587,985,649	$ 1,222,770,945	$ 1,712,435,493

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

A. The Company had no transfers of receivables reported as sales.

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

C. Wash sales

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The Company had no direct premiums written by managing general agents or third-party administrators.

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 utilizes the services of third-party investment managers, including Hartford Investment Management Company ("HIMCO") and Sixth Street Insurance Solutions, L.P., that are registered investment advisers under the Investment Advisers Act of 1940. The Company's Investment Valuation Committee ("IVC"), a working group chaired by the Chief Financial Officer ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, oversees the investment activities of these investment managers and directs other investments 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.

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

December 31, 2025					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Common stocks - unaffiliated	$ 6,884	$ —	$ 3,002	$ —	$ 9,886
Preferred stocks - unaffiliated	—	1,851	—	—	1,851
Cash equivalents	121,559	—	—	—	121,559
Total bonds and stocks	128,443	1,851	3,002	—	133,296
Derivative assets					
Macro hedge program	—	48,208	—	—	48,208
Total derivative assets	—	48,231	—		48,231
Separate Account assets [1]	$ 24,098,084	$ —	$ —	$ —	$ 24,098,084
Total assets accounted for at fair value	24,226,527	50,082	3,002		24,279,611
b. Liabilities accounted for at fair value					
Macro hedge program	$ —	$ 3,791	$ —	$ —	$ 3,791
Total derivative liabilities	$ —	$ 3,791	$ —	$ —	$ 3,791

[1] Excludes approximately $9 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

In addition, the IVC 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 IVC 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

NOTES TO FINANCIAL STATEMENTS

transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

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

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

Separate Account Assets

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

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

b. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2025:

	(Amounts in thousands)	Fair Value as of 01 /01/ 2025	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income [1]	Total Realized/ Unrealized Gains (Losses) Included in: Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of 12 /31/ 2025
a	Assets									
	Common stocks - unaffiliated	$ 3,443	$ —	$ —	$ —	$ —	$ —	$ (441)	$ —	$ 3,002
	Derivatives									
	Macro hedge program	78,731	—	(76,541)	—	(101)	—	—	(2,087)	2
	Total assets	$ 82,174	$ —	$ (76,541)	$ —	$ (101)	$ —	$ (441)	$ (2,087)	$ 3,004

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

B. Other Fair Value Disclosures

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Not applicable.

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

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

(Amounts in thousands)	December 31, 2025						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer credit obligations	1,914,214	2,170,245	—	1,653,329	260,885	—	—
Asset-backed securities - unaffiliated	795,113	815,717	—	747,465	47,648	—	—
Asset-backed securities - affiliated	7,037	7,000	—	7,037	—	—	—
Preferred stocks - unaffiliated	1,851	1,851	—	1,851	—	—	—
Common stocks - unaffiliated	9,886	9,886	6,884	—	3,002	—	—
Mortgage loans	543,971	577,795	—	—	543,971	—	—
Cash, cash equivalents and short-term investments - unaffiliated	205,784	195,555	195,555	—	10,229	—	—
Cash, cash equivalents and short-term investments - affiliated	—	—	—	—	—	—	—
Derivative related assets	48,671	48,297	—	48,671	—	—	—
Contract loans	86,986	86,986	—	—	86,986	—	—
Surplus debentures	33,928	35,324	—	33,928	—	—	—
Capital Notes	7,652	6,960	—	7,652	—	—	—
Debt securities without credit enhancement	11,673	11,673	—	4,423	7,250	—	—
Residual tranches fixed income	19,738	19,738	—	—	19,738	—	—
Separate Account assets [1]	22,510,246	24,106,821	24,098,084	—	—	—	—
Total assets	$ 26,196,750	$ 28,093,848	$ 24,300,523	$2,504,356.211	$ 979,709	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (125,690)	$ (125,690)	$ —	$ —	$ (125,690)	$ —	$ —
Derivative related liabilities	(58,057)	(4,821)	—	(58,057)	—	—	—
Separate Account liabilities	(22,510,246)	(24,106,821)	(24,098,084)	—	—	—	—
Total liabilities	$ (22,693,993)	$ (24,237,332)	$ (24,098,084)	$ (58,057.211)	$ (125,690)	$ —	$ —

[1] Excludes approximately $9 million, at December 31, 2025, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(Amounts in thousands)	December 31, 2024						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 3,121,349	$ 3,467,973	$ —	$ 2,625,021	$ 496,328	$ —	$ —
Preferred stocks - unaffiliated	21,528	21,528	—	21,528	—	—	—
Common stocks - unaffiliated	10,532	10,532	7,089	—	3,443	—	—
Mortgage loans	630,965	687,494	—	—	630,965	—	—
Cash, cash equivalents and short-term investments - unaffiliated	196,656	196,656	196,567	—	89	—	—
Derivative related assets	101,853	101,755	—	4,653	97,102	—	—
Contract loans	86,947	86,947	—	—	86,947	—	—
Surplus debentures	40,162	41,837	—	40,162	—	—	—
Low-income housing tax credits	—					—	—
Separate Account assets [1]	23,798,019	23,798,019	23,798,019	—	—	—	—
Total assets	$ 28,466,295	$ 28,870,741	$ 24,001,675	$ 2,709,648	$ 1,754,874	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (143,313)	$ (143,313)	$ —	$ —	$ (143,312.74)	$ —	$ —
Derivative related liabilities	(79,983)	(18,431)	—	(59)	(18,431)	—	—
Separate Account liabilities	(23,798,019)	(23,798,019)	(23,798,019)	—	—	—	—
Total liabilities	$ (24,021,314)	$ (23,959,762)	$ (23,798,019)	$ (59)	$ (161,744)	$ —	$ —

[1] Excludes approximately $6 million, at December 31, 2024, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

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

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

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

D. Financial Instruments for Which Not Practicable to Estimate Fair Values

As of December 31, 2025, the Company had no investments where it was not practicable to estimate fair value.

E. Financial Instruments Measured Using the NAV

The Company had no investments measured using the NAV.

Note 21 – Other Items

A. Unusual or infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

In Q4 2025, the Company began writing new retail business, including multi-year guarantee annuities and fixed indexed annuities, with the volume of new business issued in 2025 being immaterial to the financial statements.

On July 1, 2025, the Company entered into a reinsurance agreement on a coinsurance and modified coinsurance basis with TL (the "TL/TLA Reinsurance Agreement"), pursuant to which the Company reinsured certain variable annuity and payout reserves to TL. As a result, the Company recorded reserve credits for insurance reserves totaling $1.1 billion ceded on a coinsurance basis and ceded IMR balances totaling $21 million. The Company also recorded ceded premiums totaling $19.5 billion, partially offset by reserve adjustments on reinsurance of $18.3 billion for insurance reserves ceded on a modified coinsurance basis. As a result of the reinsurance, the Company recognized an after-tax deferred gain in surplus of $233 million which will be amortized into the Summary of Operations over the life of the business.

In July 2025, TL contributed 100% of the issued and outstanding shares of Talcott Resolution International Life Reassurance Corporation ("TIL"), valued at $13 million, to the Company.

In July 2025, TL distributed 100% of the issued and outstanding shares of the Company to TR Re, which then became the Company's direct parent.

The Company had no other significant changes.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State and Federal Tax Credits

The Company had no unused state transferable or nontransferable tax credits.

F. Subprime Mortgage-Related Risk Exposure

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

   To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

   Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. There is no direct exposure through investments in subprime mortgage loans.

3. Direct exposure through other investments as of December 31, 2025:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 6,671,328.99	$ 6,698,255.44	$ 6,681,758.22	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 6,671,328.99	$ 6,698,255.44	$ 6,681,758.22	$ —

4. There is no underwriting exposure to subprime mortgage risk.

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G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("The Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

   Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported gross of reinsured balances.

   Interest rates did not change during the reporting year. Between January 1, 2025 and December 31, 2025, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

   The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

2. The retained asset accounts held within the Program are aged as follows:

	As of December 31, 2025		As of December 31, 2024	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	7	$ 812,448	6	$ 327,871
b. 13 to 24 Months	3	300,537	9	373,945
c. 25 to 37 Months	5	280,882	8	227,014
d. 38 to 48 Months	6	106,243	4	171,665
e. 49 to 60 Months	4	170,848	4	36,946
f. Over 60 Months	295	7,200,527	324	8,104,283
g. Total	320	$ 8,871,485	355	$ 9,241,724

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	355	$ 9,241,724	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	16	1,854,102	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	35,859	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	—	—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
f. Number/amount of retained asset accounts closed/ reinsured during the year	51	2,260,200	—	—
g. Number/balance of retained asset accounts at the end of the year	320	$ 8,871,485	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

The Company had no ownership of or rights to control life insurance policies.

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

The Company had no net negative (disallowed) Interest Maintenance Reserve (IMR).

Note 22 - Events Subsequent

On February 3, 2026, the Company paid down $250 million of the $300 million cash management agreement loan from TLI. See footnote 10. D. for further detail on the loan.

On January 28, 2026, the Company executed a funding agreement with a special purpose vehicle for $250 million, with the same effective date, when the initial funding occurred. The funding agreements are considered deposit-type contracts for U.S. Statutory reporting purposes. The Company recorded a deposit liability in line 3, Liability for deposit-type contracts, in the financial statements in the amount of the funding on the effective date.

The Company had no other material subsequent events through the filing date of March 1, 2026.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. There are no reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.

2. No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not

primarily engaged in the insurance business.

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 years ended December 31, 2025 and 2024, 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 $20,106,744 and $20,957,376, respectively. These amounts were calculated using the federal corporate tax rate in effect at that time.

   b. For the years ended December 31, 2025 and 2024, the total amount of reinsurance credit taken for this agreement was $25,451,575 and $26,528,324, respectively.

2. The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

1. The reduction in surplus, due to a hypothetical termination of all reinsurance agreements would be highly dependent on the facts and circumstances of such termination. The impact of such amount as of December 31, 2025 (excluding those agreements reflected in Section 2 above) is estimated to be $3,000,000,000 (before tax) prior to consideration of potential replacement reinsurance facilities.

2. There has been one new agreement executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement. See Note 21 for further details.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

1.	Claims incurred	$ —
2.	Claims adjustment expenses incurred	$ —
3.	Premiums earned	$ 10,602,000,000
4.	Other	$ (10,767,000,000)
5.	Company	Amount
	TR Re, Ltd	$ (165,000,000)

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E. The Company has no variable annuity reinsurance contracts with an affiliated captive reinsurer.

F. The Company has no reinsurance agreements with an affiliated captive reinsurer.

G. The Company does not utilize captives to assume reserves for ceding entities.

H. Reinsurance Credit

1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

2. The Company has 9 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.

3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.

4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.

5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.

6. Not applicable.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.-C. The Company has no retrospectively rated contracts.

D. The Company had no medical loss ratio rebates.

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2024 were $3.9 million. As of December 31, 2025 $0.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $3.7 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a favorable $0.1 million prior-year development from December 31, 2024 to December 31, 2025. The

NOTES TO FINANCIAL STATEMENTS

change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were $117,628 and $129,781 for the years ended December 31, 2025 and 2024, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2025 and 2024, the Company paid policyholder dividends in the amount of $786,866 and $408,122, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$15,000,000
2. Date of the most recent evaluation of this liability	11/12/2025
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

Note 31 - Reserves for Life Contracts and Annuity Contracts

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.

2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.

3. As of December 31, 2025, the Company had $30,235,981 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled $141,943 at year end and are reported on Exhibit 5, Miscellaneous Reserves.

4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.

5. Tabular Interest for Page 7, Line 4 has been determined by formula.

6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under reinsurance agreements.

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

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2025 (including General and Separate Account liabilities) is presented below:

A. Individual Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a. With market value adjustment	$ 1,413,999	$ —	$ —	$ 1,413,999	0 %
b. At book value less current surrender charge of 5% or more	947,614	—	—	947,614	0 %
c. At fair value	—	—	17,544,674,767	17,544,674,767	79 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	2,361,613	—	17,544,674,767	17,547,036,380	79 %
e. At book value without adjustment (minimal or no charge or adjustment)	942,663,957	—	—	942,663,957	4 %
2. Not subject to discretionary withdrawal	3,497,934,979	—	217,581,396	3,715,516,375	17 %
3. Total (gross: direct + assumed)	4,442,960,549	—	17,762,256,163	22,205,216,712	100 %
4. Reinsurance ceded	2,072,486,595	—	—	2,072,486,595	
5. Total (net)	$ 2,370,473,954	$ —	$ 17,762,256,163	$ 20,132,730,117	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 473,807	$ —	$ —	$ 473,807	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ —	$ —	$ —	$ —	0 %
b.. At book value less current surrender charge of 5% or more	392	—	—	392	0 %
c. At fair value	—	—	2,225,026	2,225,026	88 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	392	—	2,225,026	2,225,418	88 %
e. At book value without adjustment (minimal or no charge or adjustment)	302,288	—	—	302,288	12 %
2. Not subject to discretionary withdrawal	—	—	—	—	0 %
3. Total (gross: direct + assumed)	302,680	—	2,225,026	2,527,706	100 %
4. Reinsurance ceded	—	—	—	—	
5. Total (net)	$ 302,680	$ —	$ 2,225,026	$ 2,527,706	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 196	$ —	$ —	$ 196	

C. Deposit-Type Contracts

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ —	$ —	$ —	$ —	0 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0 %
c. At fair value	—	—	—	—	0 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	—	—	—	—	0 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,823,133	—	—	1,823,133	0 %
2. Not subject to discretionary withdrawal	592,844,505	—	—	592,844,505	100 %
3. Total (gross: direct + assumed)	594,667,638	—	—	594,667,638	100 %
4. Reinsurance ceded	468,977,563	—	—	468,977,563	
5. Total (net)	$ 125,690,075	$ —	$ —	$ 125,690,075	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 2,370,749,661
2. Exhibit 5, Supplementary Contract Section, Total (net)	26,974
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	125,711,176
4. Subtotal	2,496,487,811
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	17,764,481,189
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	—
11. Subtotal	17,764,481,189
12. Combined total	$ 20,260,969,000

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life actuarial reserves by withdrawal characteristics as of December 31, 2025 is presented below:

A. General Account

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 75,414,586	$ 75,557,238	$ 891,117,233
b. Universal Life	765,469,098	766,530,946	811,050,031
c. Universal Life with Secondary Guarantees	3,006,361,823	2,728,250,934	11,289,560,093
d. Indexed Universal Life	452,701,643	433,761,905	486,605,357
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	2,801,156	3,064,664
h. Variable Life	—	—	—
i. Variable Universal Life	527,417,110	525,810,790	659,735,756
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	34,866,207
b. Accidental Death Benefits	XXX	XXX	48,773
c. Disability - Active Lives	XXX	XXX	504,535
d. Disability - Disabled Lives	XXX	XXX	41,601,912
e. Miscellaneous Reserves	XXX	XXX	682,834,435
3. Total (gross: direct + assumed)	4,827,364,260	4,532,712,969	14,900,988,996
4. Reinsurance Ceded	4,308,427,384	4,011,882,492	14,342,263,125
5. Total (net) (3) - (4)	$ 518,936,876	$ 520,830,477	$ 558,725,871

B. Separate Account with Guarantees

Not applicable.

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	6,284,096,190	6,284,096,190	6,284,096,190
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	—
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
3. Total (gross: direct + assumed)	6,284,096,190	6,284,096,190	6,284,096,190
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	$6,284,096,190	$6,284,096,190	$6,284,096,190

Reconciliation of total life actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	$ 550,825,521
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	48,773
3. Exhibit 5, Disability - Active Lives Section, Total (net)	386,184
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	3,384,748
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	4,080,644
6. Subtotal	558,725,870
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	$ 6,300,546,703
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	6,300,546,703
11. Combined Total ((6) and (10))	$ 6,859,272,573

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Note 34 - Premium and Annuity Considerations Deferred and Uncollected

A. The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31, 2025.

	2025	
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	47,161	44,413
Group life	—	—
Total	$ 47,161	$ 44,413

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $24,106,820,931 and $23,803,924,174 as of December 31, 2025 and 2024, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:

   - Individual variable annuities
   - Variable life insurance

   In accordance with the domiciliary state procedures for approving items within the Separate Accounts, the Separate Account classifications are supported by state statute.

2. In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

   As of December 31, 2025 and 2024, the Company Separate Account statement included legally insulated assets of $24,106,820,931 and $23,803,924,174, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2025		December 31, 2024	
Product Lines	Legally Insulated Assets	Separate Account Assets (not legally insulated)	Legally Insulated Assets	Separate Account Assets (not legally insulated)
Individual variable annuities	$ 17,794,421,965	$ —	$ 17,983,327,421	$ —
Variable life insurance	6,236,071,491	—	5,751,894,816	$ —
Group life insurance	74,240,759	—	66,697,988	$ —
Group variable annuity	2,086,716	—	2,003,949	$ —
Total	$ 24,106,820,931	$ —	$ 23,803,924,174	$ —

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

   Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

   As of December 31, 2025, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $0. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2023	$ —
b.	2022	$ —
c.	2021	$ —
d.	2020	$ —
e.	2019	$ —

   As of December 31, 2025, the General Account of the Company had paid $0 toward Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2025, 2024, 2023 and 2020 were $0.

4. During 2025 and 2024 the Company did not engage in securities lending transactions within the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were $453,919,629 and $466,445,205 for the years ended December 31, 2025 and 2024, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual variable annuity and variable life contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

NOTES TO FINANCIAL STATEMENTS

An analysis of the Separate Account reserves as of December 31, 2025 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2025	$ —	$ —	$ —	$ 274,514,493	$ 274,514,493
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 24,065,027,892	$ 24,065,027,892
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ —	$ —	$ 24,065,027,892	$ 24,065,027,892
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	—	—	—	—
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	23,773,204,010	23,773,204,010
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	74,242,486	74,242,486
5. Subtotal	—	—	—	23,847,446,496	23,847,446,496
b. Not subject to discretionary withdrawal	—	—	—	217,581,396	217,581,396
c. Total	$ —	$ —	$ —	$ 24,065,027,892	$ 24,065,027,892
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of net transfers to (from) Separate Accounts:

	December 31, 2025	December 31, 2024
	Amount	Amount
1. Transfers as reported in the Summary of Operations of the Separate Account Annual Statement		
a. Transfer to Separate Accounts	$ 274,514,493	$ 282,662,034
b. Transfer from Separate Accounts	2,822,904,439	2,836,264,001
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,548,389,946)	(2,553,601,967)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	(26,484,579)	(7,574,602)
3. Transfers as reported in the summary of operations of the Life, Accident & Health Annual Statement (1c) + 2	$ (2,574,874,525)	$ (2,561,176,569)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... CT

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

3.2 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. 12/31/2022

3.3 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). 06/27/2024

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

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 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
.....	.....	.....

6.1 Has the 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]

6.2 If yes, give full information
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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 locations (city and state of the main office) of any affiliates regulated by a federal financial 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....
.....	.....	.....	.....	.....	.....

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

John Buck Brady, F.S.A., M.A.A.A., Vice President and Chief Actuary, 1 American Row, Hartford, CT 06103 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If yes, provide explanation

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

The Code of Ethics was last updated on October 29, 2025, for non-substantive changes and to bring it in alignment with our Travel and Entertainment policy. .....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

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

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

25.093 Total payable for securities lending reported on the liability page $

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 125,761,411
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 3,002,400
26.28	On deposit with states	$ 4,868,200
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 87,670,783
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 96,444,026
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 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.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]

27.42 Permitted accounting practice Yes [ ] No [X]

27.43 Other accounting guidance Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [X]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. 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 [ ]

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

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

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

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

29.05 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 [ ] N/A [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ] N/A [ ]

29.06 For those firms or individuals listed in the table for 29.05 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 Registered With	4 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	SEC	DS
105676	PGIM, Inc.	SEC	DS
317703	Sixth Street Insurance Solutions, LP	SEC	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	2,170,248,523	1,912,587,052	(257,661,471)
31.2 Asset-Backed Securities	822,713,623	802,150,593	(20,563,030)
31.3 Preferred stocks	1,850,888	1,850,888	
31.4 Totals	2,994,813,034	2,716,588,533	(278,224,501)

31.5 Describe the sources or methods utilized in determining the fair values:
See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [X]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
a. The security was either:
i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [X] No [ ]

36. 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]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 367,426

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	 170,355
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 2,137,619

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Eversheds Sutherland LLP	 887,042
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 15,973

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Life Insurance Council of New York, Inc.	 15,973
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	(8,856,324,429)	72,476,082
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	2,983,595,369	4,252,986,129
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ 4,156,155

3.4 State the authority under which Separate Accounts are maintained:
Connecticut General Statutes 38a-433 and 38a-459 .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ 3,024,016

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .....$ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 559,198,274

7.2 Total Incurred Claims ..... $ 1,186,462,419

7.3 Number of Covered Lives 287,501

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 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 [ ]

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [ ] No [X] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ 1,476,067,621
10.02 Modified Coinsurance Ceded Reserves	$ 8,252,226,267

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ .....
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ .....

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ .....

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 96,884,595
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 33,177
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 74,242,486
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 74,275,663
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 22,608,932

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $

11.22 Received $

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 98,742,904

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 - 99,999		
14.43	$100,000 - 249,999		
14.44	$250,000 - 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
19.1 How often are regular meetings of the governing body held?
19.2 When was the last regular meeting of the governing body held? .....
19.3 When and where will the next regular or special meeting of the governing body be held?
19.4 How many members of the governing body attended the last regular meeting? .....
19.5 How many of the same were delegates of the subordinate branches? .....
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?

NONE

25. Is a medical examination required before issuing benefit certificates to applicants? ..... Yes [ ] No [ ]
26. Are applicants admitted to membership without first being balloted upon and by a majority vote of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
27.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
27.2 If yes, do the notices state the purpose for which the money to be used? ..... Yes [ ] No [ ]
28. What proportion of first and subsequent year's payments may be used for management expenses?
    28.11 First Year ..... %
    28.12 Subsequent Years ..... %
29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
29.2 If so, what amount and for what purpose? ..... $ .....
30.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
30.2 If yes, at what age does the benefit commence? .....
31.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
31.2 If yes, when?
32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
33.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
33.3 If yes, explain
34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
36.2 If yes, what is the date of the original lien and the amount of outstanding benefits or policy claims that remain a surplus?

NONE

Date	Outstanding Lien Amount
.....	.....
Total	.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	72,765,516	75,597,066	78,495,724	81,267,188	85,133,743
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	34,888,554	38,734,989	42,636,151	46,415,627	49,904,290
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	115,500	111,487	103,334	99,285	114,363
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	107,769,570	114,443,542	121,235,209	127,782,100	135,152,396
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)				22	6
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)				22	6
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	532,469	562,501	627,997	570,574	627,532
15.	Group life (Line 20.4, Col. 3)	(56,309)	(768,442)	(413,447)	(682,058)	318,749
16.	Individual annuities (Line 20.4, Col. 4)	(8,857,734,999)	71,654,021	73,002,333	52,447,309	(13,327,129,797)
17.	Group annuities (Line 20.4, Col. 5)	877,312	951,121	695,658	1,150,576	1,385,291
18.	Accident & Health (Line 20.4, Col. 6)	57,098	76,882	102,833	171,234	202,605
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	(8,856,324,429)	72,476,083	74,015,374	53,657,635	(13,324,595,620)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	4,773,568,431	5,829,611,543	6,318,869,081	6,850,277,760	6,886,098,859
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	4,037,073,299	5,202,979,329	5,431,929,522	5,901,648,589	6,113,654,661
23.	Aggregate life reserves (Page 3, Line 1)	2,947,127,662	4,217,928,020	4,418,392,263	4,644,794,090	4,809,871,380
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	15,924,144	16,084,994	20,242,923	20,343,233	20,548,721
25.	Deposit-type contract funds (Page 3, Line 3)	125,690,078	143,312,740	156,535,550	169,982,853	183,768,067
26.	Asset valuation reserve (Page 3, Line 24.01)	122,433,569	126,399,841	138,843,958	150,405,868	142,453,157
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	733,995,132	624,132,214	884,439,559	946,129,171	769,944,198
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(1,146,128,787)	20,494,342	54,121,766	(94,175,720)	402,779,982
	Risk-Based Capital Analysis					
30.	Total adjusted capital	859,229,332	743,250,895	1,010,983,419	1,084,269,911	835,146,933
31.	Authorized control level risk - based capital	90,798,803	99,468,168	98,860,251	99,091,542	95,825,035
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.7	62.1	64.0	62.3	69.6
33.	Stocks (Lines 2.1 and 2.2)	0.3	0.7	0.3	0.6	0.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.7	12.2	13.0	15.0	12.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	4.3	11.3	8.2	4.6	3.4
37.	Contract loans (Line 6)	1.9	1.5	1.4	1.3	1.4
38.	Derivatives (Page 2, Line 7)	1.1	1.8	1.6	4.9	3.5
39.	Other invested assets (Line 8)	13.3	9.1	8.6	9.0	8.4
40.	Receivables for securities (Line 9)	0.0	0.0	2.1	0.6	1.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.9	1.2	0.9	1.6	
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	8,712,860	18,000,000			
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),	16,142,964	11,028,863	10,659,558	10,324,184	10,228,282
47.	Affiliated mortgage loans on real estate					
48.	All other affiliated	47,623,703	14,266,665	7,639,315		
49.	Total of above Lines 44 to 48	72,479,527	43,295,528	18,298,873	10,324,184	10,228,282
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	91,520,600	63,921,401	55,038,614	16,142,494	47,941,676
52.	Total admitted assets (Page 2, Line 28, Col. 3)	28,880,389,362	29,633,535,717	29,624,414,453	29,027,929,482	36,351,046,823
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	221,343,135	274,137,828	274,931,064	264,978,097	408,082,476
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(75,630,359)	(153,659,423)	(411,793,622)	(64,448,103)	(259,332,205)
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	60,764,196	641,856	28,927,296	178,330,164	63,027,827
56.	Total of above Lines 53, 54 and 55	206,476,972	121,120,261	(107,935,262)	378,860,158	211,778,098
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	803,572,542	1,557,236,223	1,416,501,917	1,342,668,648	3,086,391,550
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	102,249	128,851	106,784	188,828	177,215
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(18,680,002)	(20,243,875)	(20,562,227)	(19,046,634)	(20,777,879)
60.	Increase in A & H reserves (Line 19, Col. 6)	(160,850)	(4,157,929)	(100,310)	(205,488)	4,775,455
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	133,550	(2,085)	521	(31,828)	(86,972)
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(2.4)	145.1	116.6	148.5	(1.6)
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.0	4.7	4.3	4.0	3.3
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(87.8)	(4,918.2)	10.7	(6.4)	2,355.6
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	9.4	7.9	7.3	5.0	4.6
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	3,852,296	3,996,512	4,937,848	5,048,436	XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	3,924,026	4,839,505	4,974,523	5,172,030	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)	250,204	351,433	814,295	(320,941)	1,185,648
73.	Individual term life (Page 6.1, Col. 4)	1	(1)			
74.	Individual indexed life (Page 6.1, Col. 5)					
75.	Individual universal life (Page 6.1, Col. 6)	(1)	(691)	(1)		
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)		(54,939)			
77.	Individual variable life (Page 6.1, Col. 8)					
78.	Individual variable universal life (Page 6.1, Col. 9)	1	55,624			
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)	14,495,268	10,876,560	13,065,320	20,878,297	19,618,762
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)					
83.	Group term life (Page 6.2, Col. 3)					
84.	Group universal life (Page 6.2, Col. 4)					
85.	Group variable life (Page 6.2, Col. 5)					
86.	Group variable universal life (Page 6.2, Col. 6)	(159,057)	(238,705)	398,762	289,369	514,954
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)					
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	3,190,667	1,795,338	1,009,948	(2,822,403)	(4,629,876)
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(690,664)	1,415	(14,279)	(14,009)	(58,237)
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(3,197,276)	203,761,489	469,050,716	74,631,715	521,557,050
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)				(29,658,787)	
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	111,372,559	85,864,016	90,004,143	113,772,260	42,622,768
95.	Individual other annuities (Page 6.3, Col. 7)	(171,883,433)	(176,293,513)	(169,679,617)	(162,519,902)	(201,654,254)
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	(1,020)	(17,691)	(225,644)	(53,607)	(32,309)
97.	Group deferred indexed annuities (Page 6.4, Col. 3)					
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	1,011	2,046	(86,490)	2,384	2,644
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	809,937	755,784	460,800	876,374	687,430
101.	Group other annuities (Page 6.4, Col. 7)					
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)	5,151	14,850	19,061		
112.	A & H-long-term care (Page 6.5, Col. 12)					
113.	A & H-other (Page 6.5, Col. 13)	104,899	4,084,687	69,468	179,120	(4,759,794)
114.	Aggregate of all other lines of business (Page 6, Col. 8)	(17,490,595)	39,165,144	23,119,329	46,789,942	18,888,476
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	(63,192,348)	170,122,845	428,005,811	62,029,812	393,943,262

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4926 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 71153

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	427,123							205,470		89,457	152,045	446,972
3. Term	66,627,230			159	1,387		1,545	56,818,618	42,125	995,450	587,112	58,443,305
4. Indexed												
5. Universal	70,892,863							114,317,873	125,050	21,944,602	1,903,180	138,290,705
6. Universal with secondary guarantees	291,506,611							675,848,635		25,412,004	3,439,340	704,699,979
7. Variable												
8. Variable universal	128,147,173							372,326,385		182,775,091	2,513,954	557,615,430
9. Credit												
10. Other												
11. Total individual life	557,601,000			159	1,387		1,545	1,219,516,982	167,174	231,216,604	8,595,631	1,459,496,391
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal	1,086,565							3,783,084		489,652	47,755	4,320,490
17. Credit												
18. Other												
19. Total group life	1,086,565							3,783,084		489,652	47,755	4,320,490
Individual Annuities												
20. Fixed	133,733	28,340						209,522		2,749,567	102	2,959,191
21. Indexed	1,486,044							503,712				503,712
22. Variable with guarantees		15,173,454						11,430,843		2,478,126,337		2,489,557,180
23. Variable without guarantees												
24. Life contingent payout	124,266,620							176,222,912		11,417	1,167,698	177,402,026
25. Other								192,471,468				192,471,468
26. Total individual annuities	125,886,397	15,201,794						380,334,745		2,481,391,033	1,167,799	2,862,893,578
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other												
33. Total group annuities												
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e,f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	5,151 (f)							XXX	XXX	XXX		
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	50,979 (f)							XXX	XXX	XXX	108,915	108,915
46. Total accident and health	56,130							XXX	XXX	XXX	108,915	108,915
47. Total	684,630,092 (c)	15,201,794		159	1,387		1,545	1,603,634,811	167,174	2,713,097,288	9,920,099	4,326,819,373

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 4926 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 71153

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	205,470	40	205,470					40	205,470				(107)	(1,241,875)	1,212	13,093,111
3. Term	59,781,703	555	56,906,749					555	56,906,749	17,496,472			(8,895)	(3,842,705,657)	70,636	34,917,824,692
4. Indexed																
5. Universal	104,819,678	1,080	114,604,215					1,080	114,604,215	15,770,392			(4,260)	(494,253,127)	54,579	6,015,255,124
6. Universal with secondary guarantees	639,592,461	1,706	680,729,324					1,706	680,729,324	156,886,017			(2,299)	(1,042,497,143)	64,463	33,931,099,176
7. Variable																
8. Variable universal	336,942,731	848	373,619,521					848	373,619,521	61,539,162			(2,691)	(1,047,276,329)	57,778	26,951,245,333
9. Credit																
10. Other										(149,695)						
11. Total individual life	1,141,342,044	4,229	1,226,065,279					4,229	1,226,065,279	251,542,348			(18,252)	(6,427,974,131)	248,668	101,828,517,436
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal	2,060,635	10	3,783,084					10	3,783,084				(5)	4,012,604	48	115,499,286
17. Credit																(a)
18. Other																
19. Total group life	2,060,635	10	3,783,084					10	3,783,084				(5)	4,012,604	48	115,499,286
Individual Annuities																
20. Fixed	209,522	10	209,522					10	209,522		1	149	(29)	(185,797)	255	7,956,378
21. Indexed											8	1,766,621			8	1,766,621
22. Variable with guarantees	11,430,843	1,471	11,430,843					1,471	11,430,843		1,022	91,224,268	(22,864)	(378,852,133)	149,900	18,306,347,036
23. Variable without guarantees																
24. Life contingent payout	177,390,610	14,160	177,390,610					14,160	177,390,610		1,618	112,961,831	(1,961)	1,085,063,657	16,675	2,461,416,454
25. Other	192,471,468	7,850	192,471,468					7,850	192,471,468				(813)	43,757,823	6,018	123,888,044
26. Total individual annuities	381,502,443	23,491	381,502,443					23,491	381,502,443		2,649	205,952,869	(25,667)	749,783,550	172,856	20,901,374,533
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other																
33. Total group annuities																
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(35)	(9,699)	207	5,151
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	108,915	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(552)	(10,084)	1,163	50,979
46. Total accident and health	108,915	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(587)	(19,784)	1,370	56,130
47. Total	1,525,014,037	27,730	1,611,350,805					27,730	1,611,350,805	251,542,348	2,649	205,952,869	(44,511)	(5,674,197,761)	422,942	122,845,447,385

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ ..... Total: $ .....

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products .....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ ..... ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ .....
Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ ..... ; Long-term Care $ ..... ; Other Health $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			308,381	114,332,055			15	53	111,487	114,443,542
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year			62	30,962						30,962
5. Increased during year (net)				384,935						384,935
6. Subtotals, Lines 2 to 5			62	415,897						415,897
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			308,443	114,747,952			15	53	111,487	114,859,439
Deductions during year:										
10. Death			3,963	1,158,506			XXX	4	3,783	1,162,289
11. Maturity			75	15,734			XXX			15,734
12. Disability							XXX			
13. Expiry			272	21,830				1	700	22,530
14. Surrender			4,635	1,475,804						1,475,804
15. Lapse			9,369	4,018,624						4,018,624
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				153,372					(8,496)	144,876
18. Reinsurance			2,628	250,012						250,012
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			20,942	7,093,882				5	(4,013)	7,089,869
21. In force end of year (b) (Line 9 minus Line 20)			287,501	107,654,070			15	48	115,500	107,769,570
22. Reinsurance ceded end of year	XXX		XXX	107,640,977	XXX		XXX	XXX	18,615	107,659,592
23. Line 21 minus Line 22	XXX		XXX	13,093	XXX	(a)	XXX	XXX	96,885	109,978
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	21,945
25.	Other paid-up insurance			13,969	225,552
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			30	199
28.	Term policies - other			59,493	34,870,144
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			59,523	34,870,343
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	1,677	18,211
34.	Totals, whole life and endowment			226,301	72,765,516
35.	Totals (Lines 31 to 34)			287,501	107,654,070

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			107,617,065	37,005
38.	Credit life (group and individual)				
39.	Group			115,499	
40.	Totals (Lines 36 to 39)			107,732,564	37,005

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group permanent insurance included in Line 21			48	115,499

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	113,327

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

NONE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders including dependent
47.1	
47.2	

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of premium			23,178	3,372,597				
49.	Disability income			1,484	179,039				
50.	Extended benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	24,662	(a) 3,551,636		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	510			
2.	Issued during year	32			
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	542			
	Deductions during year:				
6.	Decreased (net)	11			
7.	Reinsurance ceded	18			
8.	Totals (Lines 6 and 7)	29			
9.	In force end of year (line 5 minus line 8)	513			
10.	Amount on deposit		(a)		(a)
11.	Income now payable	91			
12.	Amount of income payable	(a) 254,818	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	20,530	179,169	1,941	1,941
2.	Issued during year	795	956		
3.	Reinsurance assumed	(68)	(809)	(189)	(189)
4.	Increased during year (net)		542		
5.	Totals (Lines 1 to 4)	21,257	179,858	1,752	1,752
	Deductions during year:				
6.	Decreased (net)	1,438	17,942	163	163
7.	Reinsurance ceded	7,260	149,473	4	4
8.	Totals (Lines 6 and 7)	8,698	167,415	167	167
9.	In force end of year (line 5 minus line 8)	12,559	12,443	1,585	1,585
	Income now payable:				
10.	Amount of income payable	(a) 141,535,643	XXX	XXX	(a) 17,899
	Deferred fully paid:				
11.	Account balance	XXX	(a) 759,590,435	XXX	(a) 129,795,713
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 17,827,822	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					9,164	146,172
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	9,164	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	587	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	587	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	8,577	(a) 130,831

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	472	
2.	Issued during year	16	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	488	
	Deductions During Year:		
6.	Decreased (net)	54	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	54	
9.	In force end of year (line 5 minus line 8)	434	
10.	Amount of account balance	(a) 9,278,721	(a) 1,394,797

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	33,676,600
2.	Current year's realized pre-tax capital gains/(losses) of $ (12,014,710) transferred into the reserve net of taxes of $ (2,523,089)	(9,491,621)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	74,076,487
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	98,261,466
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,098,767
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	96,162,699

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	1,327,146	(1,493,421)	2,265,042	2,098,767
2. 2026	2,015,249	(431,852)	4,029,949	5,613,346
3. 2027	2,268,765	(49,727)	4,018,174	6,237,212
4. 2028	2,330,122	(45,561)	4,298,394	6,582,955
5. 2029	2,076,422	(55,905)	4,689,013	6,709,530
6. 2030	1,754,663	(57,941)	5,205,878	6,902,600
7. 2031	1,501,761	(75,789)	5,472,556	6,898,528
8. 2032	1,416,318	(105,013)	5,716,452	7,027,757
9. 2033	1,477,846	(145,015)	5,799,450	7,132,281
10. 2034	1,508,105	(177,536)	5,397,599	6,728,168
11. 2035	1,619,190	(213,521)	4,661,092	6,066,761
12. 2036	1,730,028	(243,015)	3,958,529	5,445,542
13. 2037	1,826,203	(252,294)	3,174,145	4,748,054
14. 2038	1,802,157	(276,383)	2,379,313	3,905,087
15. 2039	1,755,148	(285,685)	1,974,922	3,444,385
16. 2040	1,648,067	(302,576)	1,905,126	3,250,617
17. 2041	1,442,576	(318,922)	1,801,103	2,924,757
18. 2042	1,332,659	(334,764)	1,632,735	2,630,630
19. 2043	1,152,373	(358,171)	1,527,411	2,321,613
20. 2044	914,713	(374,463)	1,330,595	1,870,845
21. 2045	670,083	(398,321)	1,074,844	1,346,606
22. 2046	458,679	(410,051)	794,178	842,806
23. 2047	205,515	(432,114)	551,938	325,339
24. 2048	9,506	(438,833)	376,638	(52,689)
25. 2049	(73,863)	(460,233)	208,183	(325,913)
26. 2050	(123,619)	(480,969)	46,909	(557,679)
27. 2051	(142,491)	(444,974)	(42,683)	(630,148)
28. 2052	(129,254)	(352,910)	(65,468)	(547,632)
29. 2053	(76,256)	(260,847)	(59,404)	(396,507)
30. 2054	(21,211)	(161,111)	(34,731)	(217,053)
31. 2055 and Later		(53,704)	(11,395)	(65,099)
32. Total (Lines 1 to 31)	33,676,599	(9,491,621)	74,076,487	98,261,465

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	34,384,702	713,609	35,098,311	2,478,310	88,823,221	91,301,531	126,399,842
2. Realized capital gains/(losses) net of taxes - General Account	(158,660)	2,834,258	2,675,598	141,986	(2,070,273)	(1,928,287)	747,311
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	702,221		702,221	(61,442)	1,099,903	1,038,461	1,740,682
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	4,572,684	1,152,526	5,725,210		51,190	51,190	5,776,400
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	39,500,948	4,700,393	44,201,340	2,558,854	87,904,041	90,462,895	134,664,235
9. Maximum reserve	23,766,595	5,698,586	29,465,181	1,116,759	102,001,881	103,118,640	132,583,821
10. Reserve objective	13,573,954	4,385,049	17,959,003	1,105,950	101,884,406	102,990,356	120,949,359
11. 20% of (Line 10 - Line 8)	(5,185,399)	(63,069)	(5,248,467)	(290,581)	2,796,073	2,505,492	(2,742,975)
12. Balance before transfers (Lines 8 + 11)	34,315,549	4,637,324	38,952,873	2,268,273	90,700,114	92,968,387	131,921,260
13. Transfers	(1,061,262)	1,061,262		(1,151,515)	1,151,515		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(9,487,692)		(9,487,692)				(9,487,692)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	23,766,595	5,698,586	29,465,181	1,116,758	91,851,629	92,968,387	122,433,568

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	524,587,592	XXX	XXX	524,587,592	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	278,863,927	XXX	XXX	278,863,927	0.0002	55,773	0.0007	195,205	0.0013	362,523
2.2	1	NAIC Designation Category 1.B	69,383,037	XXX	XXX	69,383,037	0.0004	27,753	0.0011	76,321	0.0023	159,581
2.3	1	NAIC Designation Category 1.C	93,123,255	XXX	XXX	93,123,255	0.0006	55,874	0.0018	167,622	0.0035	325,931
2.4	1	NAIC Designation Category 1.D	99,430,613	XXX	XXX	99,430,613	0.0007	69,601	0.0022	218,747	0.0044	437,495
2.5	1	NAIC Designation Category 1.E	76,336,823	XXX	XXX	76,336,823	0.0009	68,703	0.0027	206,109	0.0055	419,853
2.6	1	NAIC Designation Category 1.F	454,740,110	XXX	XXX	454,740,110	0.0011	500,214	0.0034	1,546,116	0.0068	3,092,233
2.7	1	NAIC Designation Category 1.G	253,564,919	XXX	XXX	253,564,919	0.0014	354,991	0.0042	1,064,973	0.0085	2,155,302
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,325,442,683	XXX	XXX	1,325,442,683	XXX	1,132,910	XXX	3,475,094	XXX	6,952,917
3.1	2	NAIC Designation Category 2.A	300,301,295	XXX	XXX	300,301,295	0.0021	630,633	0.0063	1,891,898	0.0105	3,153,164
3.2	2	NAIC Designation Category 2.B	508,705,749	XXX	XXX	508,705,749	0.0025	1,271,764	0.0076	3,866,164	0.0127	6,460,563
3.3	2	NAIC Designation Category 2.C	307,311,105	XXX	XXX	307,311,105	0.0036	1,106,320	0.0108	3,318,960	0.0180	5,531,600
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,116,318,149	XXX	XXX	1,116,318,149	XXX	3,008,717	XXX	9,077,022	XXX	15,145,327
4.1	3	NAIC Designation Category 3.A	15,413,826	XXX	XXX	15,413,826	0.0069	106,355	0.0183	282,073	0.0262	403,842
4.2	3	NAIC Designation Category 3.B	6,067,825	XXX	XXX	6,067,825	0.0099	60,071	0.0264	160,191	0.0377	228,757
4.3	3	NAIC Designation Category 3.C	978,777	XXX	XXX	978,777	0.0131	12,822	0.0350	34,257	0.0500	48,939
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	22,460,429	XXX	XXX	22,460,429	XXX	179,249	XXX	476,521	XXX	681,538
5.1	4	NAIC Designation Category 4.A	734,083	XXX	XXX	734,083	0.0184	13,507	0.0430	31,566	0.0615	45,146
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
5.3	4	NAIC Designation Category 4.C	340,000	XXX	XXX	340,000	0.0310	10,540	0.0724	24,616	0.1034	35,156
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,074,083	XXX	XXX	1,074,083	XXX	24,047	XXX	56,182	XXX	80,302
6.1	5	NAIC Designation Category 5.A	3,073,054	XXX	XXX	3,073,054	0.0472	145,048	0.0846	259,980	0.1410	433,301
6.2	5	NAIC Designation Category 5.B	4,209	XXX	XXX	4,209	0.0663	279	0.1188	500	0.1980	833
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	3,077,263	XXX	XXX	3,077,263	XXX	145,327	XXX	260,480	XXX	434,134
7.	6	NAIC 6	1,947	XXX	XXX	1,947	0.0000		0.2370	461	0.2370	461
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	2,992,962,145	XXX	XXX	2,992,962,145	XXX	4,490,250	XXX	13,345,760	XXX	23,294,679
		PREFERRED STOCKS										
10.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High quality	1,850,888	XXX	XXX	1,850,888	0.0021	3,887	0.0064	11,846	0.0106	19,619
12.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total preferred stocks (Sum of Lines 10 through 16)	1,850,888	XXX	XXX	1,850,888	XXX	3,887	XXX	11,846	XXX	19,619

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	946,324	XXX	XXX	946,324	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	946,324	XXX	XXX	946,324	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	35	XXX	XXX	35	0.0005		0.0016		0.0033	
27.	1	Highest quality	1,529,036	XXX	XXX	1,529,036	0.0005	765	0.0016	2,446	0.0033	5,046
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments	1,529,071	XXX	XXX	1,529,071	XXX	765	XXX	2,447	XXX	5,046
34.		Total (Lines 9 + 17 + 25 + 33)	2,997,288,429	XXX	XXX	2,997,288,429	XXX	4,494,901	XXX	13,360,052	XXX	23,319,345

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36.		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37.		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38.		Farm mortgages - CM4 - low Medium quality			XXX		0.0120		0.0343		0.0428	
39.		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40.		Residential mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential mortgages - all other			XXX		0.0015		0.0034		0.0046	
42.		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial mortgages - all other - CM1 - highest quality	425,584,314		XXX	425,584,314	0.0011	468,143	0.0057	2,425,831	0.0074	3,149,324
44.		Commercial mortgages - all other - CM2 - high quality	126,161,130		XXX	126,161,130	0.0040	504,645	0.0114	1,438,237	0.0149	1,879,801
45.		Commercial mortgages - all other - CM3 - medium quality	26,049,076		XXX	26,049,076	0.0069	179,739	0.0200	520,982	0.0257	669,461
46.		Commercial mortgages - all other - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial mortgages - all other - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
51.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
56.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	577,794,520		XXX	577,794,520	XXX	1,152,526	XXX	4,385,049	XXX	5,698,586

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	6,883,771	XXX	XXX	6,883,771	0.0000		0.1580 (a)	1,087,636	0.1580 (a)	1,087,636
2.		Unaffiliated - private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	3,002,400	XXX	XXX	3,002,400	0.0000		0.0061	18,315	0.0097	29,123
4.		Affiliated - life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or near default					XXX		XXX		XXX	
12.		Unaffiliated common stock - public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated common stock - private					0.0000		0.1945		0.1945	
14.		Real estate					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)	9,886,171			9,886,171	XXX		XXX	1,105,950	XXX	1,116,759
		REAL ESTATE										
18.		Home office property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment properties					0.0000		0.0912		0.0912	
20.		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
21.		Total real estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with bond characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - all other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - insured or guaranteed	19,738,126		XXX	19,738,126	0.0003	5,921	0.0007	13,817	0.0011	21,712
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
49.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
54.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
56.		Total affiliated (Sum of Lines 38 through 55)	19,738,126		XXX	19,738,126	XXX	5,921	XXX	13,817	XXX	21,712
57.		Unaffiliated - in good standing with covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - in good standing all other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - overdue, not in process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - in process of foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with mortgage loan characteristics (Lines 56 + 63)	19,738,126		XXX	19,738,126	XXX	5,921	XXX	13,817	XXX	21,712

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated private	466,776,621	XXX	XXX	466,776,621	0.0000		0.1945	90,788,053	0.1945	90,788,053
67.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated other - all other	25,936,902	XXX	XXX	25,936,902	0.0000		0.1945	5,044,727	0.1945	5,044,727
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	492,713,523	XXX	XXX	492,713,523	XXX		XXX	95,832,780	XXX	95,832,780
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties	28,095,809			28,095,809	0.0000		0.0912	2,562,338	0.0912	2,562,338
73		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	28,095,809			28,095,809	XXX		XXX	2,562,338	XXX	2,562,338
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments					0.0063		0.0120		0.0190	
77.		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78.		Other tax credit investments					0.0273		0.0600		0.0975	
79.		Total tax credit investments (Sum of Lines 75 through 78)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated	7,489,005	XXX	XXX	7,489,005	0.0000		0.1580	1,183,263	0.1580	1,183,263
81.		Bonds - affiliated	1,948,675	XXX	XXX	1,948,675	0.0000		0.1580	307,891	0.1580	307,891
82.		Common stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated					0.0000		0.1580		0.1580	
88.		Mortgage loans - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
89.		Mortgage loans - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Other - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	9,437,680			9,437,680	XXX		XXX	1,491,153	XXX	1,491,153
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	27,204,298	XXX	XXX	27,204,298	0.0005	13,602	0.0016	43,527	0.0033	89,774
94.	2	High quality	15,079,265	XXX	XXX	15,079,265	0.0021	31,666	0.0064	96,507	0.0106	159,840
95.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	42,283,564	XXX	XXX	42,283,564	XXX	45,269	XXX	140,034	XXX	249,614
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	11,672,679	XXX		11,672,679	0.0000		0.1580	1,844,283	0.1580	1,844,283
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	11,672,679	XXX		11,672,679	XXX		XXX	1,844,283	XXX	1,844,283
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	603,941,381			603,941,381	XXX	51,190	XXX	101,884,406	XXX	102,001,881

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
91278*BB9	R	91278*-BB-9	Bond With Interest Rate Swap	1.B	99,560,186	39,824	109,516	228,988
91278*BB9	CN	313309-AP-1	FEDEX CORP	2.B FE	17,765,437			
91278*BB9	CN	882484-AA-6	TEXAS HEALTH RESOURCES	1.C FE	5,909,053			
91278*BB9	CN	912810-SN-9	UNITED STATES TREASURY	1.A	2,954,966			
91278*BB9	CN	912810-SX-7	UNITED STATES TREASURY	1.A	12,082,264			
91278*BB9	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	14,160,947			
91278*BB9	CN	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 2016 UW	1.B PL	28,650,840			
91278*BB9	CN	30303M-8K-1	META PLATFORMS INC	1.D FE	13,508,477			
91278*BB9	CN	872898-AE-1	TSMC ARIZONA CORP	1.D FE	4,528,202			
91283#DP5	R	91283#-DP-5	Bond With Interest Rate Swap	1.B	94,896,308	37,959	104,386	218,262
91283#DP5	CN	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	5,576,297			
91283#DP5	CN	29273R-AR-0	ENERGY TRANSFER LP	2.B FE	13,456,929			
91283#DP5	CN	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	1.B FE	4,130,405			
91283#DP5	CN	912810-RD-2	UNITED STATES TREASURY	1.A	2,010,245			
91283#DP5	CN	912810-RU-4	UNITED STATES TREASURY	1.A	1,112,068			
91283#DP5	CN	912810-SP-4	UNITED STATES TREASURY	1.A	14,714,461			
91283#DP5	CN	912810-SX-7	UNITED STATES TREASURY	1.A	1,372,603			
91283#DP5	CN	912810-SZ-2	UNITED STATES TREASURY	1.A	27,526,004			
91283#DP5	CN	91324P-BK-7	UNITEDHEALTH GROUP INC	1.F FE	6,447,417			
91283#DP5	CN	37045V-AT-7	GENERAL MOTORS CO	2.B FE	11,799,345			
91283#DP5	CN	79467B-DX-0	SALES TAX SECURITIZATION CORP ILL	1.D FE	6,750,536			
0199999. Subtotal default component - other than mortgage					388,912,990	77,783	213,902	447,250
0599999 - Total					388,912,990	77,783	213,902	447,250

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death claims - disposed of							XXX
1099999. Additional accidental death benefits claims - disposed of							XXX
LU1086428	LU1086428	IL	2025	5,160			Insufficient proof of loss
LU1189594	LU1189594	CA	2025	26,448			Insufficient proof of loss
IU3146120	IU3146120	TX	2025	1,000,000			Did not require assistance to complete ADL's nor did he have a cognitive impairment
U01941313	U01941313	WV	2025	428,455			Did not require assistance to complete ADL's nor did she have a cognitive impairment
U01944300	U01944300	NC	2025	300,000			Did not require assistance to complete ADL's nor did he have a cognitive impairment
U01984532	U01984532	VA	2025	500,000			Claimant Form, HIPAA Auths, W-9 signed by POA and copy of POA
1199999. Disability benefits claims - ordinary				2,260,063			XXX
1599999. Disability benefits claims - disposed of				2,260,063			XXX
2099999. Matured endowments claims - disposed of							XXX
2599999. Annuities with life contingency claims - disposed of							XXX
2699999. Claims disposed of during current year				2,260,063			XXX
3199999. Death claims - resisted							XXX
3699999. Additional accidental death benefits claims - resisted							XXX
4199999. Disability benefits claims - resisted							XXX
4699999. Matured endowments claims - resisted							XXX
5199999. Annuities with life contingencies claims - resisted							XXX
5299999. Claims resisted during current year							XXX
5399999 - Totals				2,260,063			XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	57,098	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	61,610	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	(18,672)	(30.3)												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	(18,672)	(30.3)												
6.	Increase in contract reserves	(35,418)	(57.5)												
7.	Commissions (a)	5,800	9.4												
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	5,800	9.4												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	109,900	178.4												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	109,900	178.4												
	DETAILS OF WRITE-INS														
1101.															
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)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	5,543	XXX		XXX	51,555	XXX
2.	Premiums earned		XXX		XXX		XXX	6,725	XXX		XXX	54,885	XXX
3.	Incurred claims							(25,960)	(386.0)			7,288	13.3
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							(25,960)	(386.0)			7,288	13.3
6.	Increase in contract reserves							(14,397)	(214.1)			(21,021)	(38.3)
7.	Commissions (a)											5,800	10.6
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred											5,800	10.6
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							47,082	700.1			62,818	114.5
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							47,082	700.1			62,818	114.5
	DETAILS OF WRITE-INS												
1101.													
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)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	28,402										4,272		24,130
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year	28,402										4,272		24,130
5. Total premium reserves, prior year	32,914										5,454		27,460
6. Increase in total premium reserves	(4,512)										(1,182)		(3,330)
B. Contract Reserves:													
1. Additional reserves (a)	12,130,168										1,153,251		10,976,917
2. Reserve for future contingent benefits	95,783										79,275		16,508
3. Total contract reserves, current year	12,225,951										1,232,526		10,993,425
4. Total contract reserves, prior year.	12,261,369										1,246,923		11,014,446
5. Increase in contract reserves	(35,418)										(14,397)		(21,021)
C. Claim Reserves and Liabilities:													
1. Total current year	3,796,440										954,791		2,841,649
2. Total prior year	3,924,026										1,075,711		2,848,315
3. Increase	(127,586)										(120,920)		(6,666)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	106,787										94,960		11,827
1.2 On claims incurred during current year	2,127												2,127
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	3,745,509										954,791		2,790,718
2.2 On claims incurred during current year	50,931												50,931
3. Test:													
3.1 Lines 1.1 and 2.1	3,852,296										1,049,751		2,802,545
3.2 Claim reserves and liabilities, December 31, prior year	3,924,026										1,075,711		2,848,315
3.3 Line 3.1 minus Line 3.2	(71,730)										(25,960)		(45,770)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													

NONE

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										(25,960)		7,288	(18,672)
2. Beginning claim reserves and liabilities										1,262,131		2,661,894	3,924,025
3. Ending claim reserves and liabilities										1,141,211		2,655,228	3,796,439
4. Claims paid										94,960		13,954	108,914
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims										(25,960)		7,288	(18,672)
2. Beginning claim reserves and liabilities										1,262,131		2,661,894	3,924,025
3. Ending claim reserves and liabilities										1,141,211		2,655,228	3,796,439
4. Claims paid										94,960		13,954	108,914
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										(25,960)		7,288	(18,672)
2. Beginning reserves and liabilities										1,262,131		2,661,894	3,924,025
3. Ending reserves and liabilities										1,141,211		2,655,228	3,796,439
4. Paid claims and cost containment expenses										94,960		13,954	108,914

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. affiliates												
0699999. Total General Account - non-U.S. affiliates												
0799999. Total General Account - affiliates												
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	CO/I	FA		1,388,671				
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	OL	590,262,000		5,950,060		112,369,368	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	FA					1,033,695	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	FA					1,041,812	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	OA					1,881,780	
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	CO/I	OL	408,317,618	236,463,846	5,502,557	12,029,516		
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	CO/I	FA		7,988,035	123,392			
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	CO/I	VA		106,942,079	173,479			
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	CO/I	OA		35,532,069	5,789,687			
0899999. General Account - U.S. non-affiliates							998,579,618	388,314,700	17,539,175	12,029,516	116,326,655	
1099999. Total General Account - non-affiliates							998,579,618	388,314,700	17,539,175	12,029,516	116,326,655	
1199999. Total General Account							998,579,618	388,314,700	17,539,175	12,029,516	116,326,655	
1499999. Total Separate Accounts - U.S. affiliates												
1799999. Total Separate Accounts - non-U.S. affiliates												
1899999. Total Separate Accounts - affiliates												
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	MCO/I	OL	4,826,972,382		26,625,282		1,363,698,253	
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	MCO/I	FA			114,254		47,984,704	
70408	81-0170040	04/01/2001	Union Security Insurance Company	KS	MCO/I	VA			814,041		606,897,049	
1999999. Separate Accounts - U.S. non-affiliates							4,826,972,382		27,553,577		2,018,580,006	
2199999. Total Separate Accounts - non-affiliates							4,826,972,382		27,553,577		2,018,580,006	
2299999. Total Separate Accounts							4,826,972,382		27,553,577		2,018,580,006	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							5,825,552,000	388,314,700	45,092,752	12,029,516	2,134,906,661	
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							5,825,552,000	388,314,700	45,092,752	12,029,516	2,134,906,661	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total life and annuity - U.S. affiliates						
0699999. Total life and annuity - non-U.S. affiliates						
0799999. Total life and annuity - affiliates						
60895	35-0145825	07/01/1994	American United Life Insurance Company	IN		388
60895	35-0145825	07/01/1997	American United Life Insurance Company	IN		2,788
62345	47-0766667	11/18/1996	Berkshire Hathaway Life Insurance Company of Nebraska	NE	479,075	
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	13,266,735	
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	3,043,068	
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	796,325	
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	8,753	
68276	48-1024691	01/01/1988	Employers Reassurance Corporation	KS		64
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	KS		7,524
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS		191,141
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	38,430	17,164
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	107,553	39,584
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		129,393
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		49,109
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		790,987
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS		9,160
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS		4,349
65676	35-0472300	04/01/1985	Lincoln National Life Insurance Company (The)	IN	54,810	60,024
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	(213,460)	196,072,481
93572	43-1235868	05/01/1995	RGA Reinsurance Company	MO	12,667	30,024
68713	84-0499703	09/01/1987	Security Life of Denver Insurance Company	CO		32
0899999. Life and annuity - U.S. non-affiliates					17,593,956	197,404,212
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	956,334	
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	1,121	
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	2,599	
0999999. Life and annuity - non-U.S. non-affiliates					960,054	
1099999. Total life and annuity - non-affiliates					18,554,010	197,404,212
1199999. Total life and annuity					18,554,010	197,404,212
1499999. Total accident and health - U.S. affiliates						
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						
2199999. Total accident and health - non-affiliates						
2299999. Total accident and health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					17,593,956	197,404,212
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					960,054	
9999999 Totals - Life, Annuity and Accident and Health					18,554,010	197,404,212

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	CO/I	FA		8,871,485		8,775,405				
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	CO/I	VA		728,366,288		766,683,121	210,358,756			
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	CO/I	OA		347,993,700		428,688,951				
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	FA				9,604,244			7,988,035	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	VA				115,261,093			106,671,670	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	OA				38,039,936			35,532,069	
0299999. General Account - authorized U.S. affiliates - other								1,085,231,473		1,367,052,750	210,358,756		150,191,774	
0399999. Total General Account - authorized U.S. affiliates								1,085,231,473		1,367,052,750	210,358,756		150,191,774	
0699999. Total General Account - authorized non-U.S. affiliates														
0799999. Total General Account - authorized affiliates								1,085,231,473		1,367,052,750	210,358,756		150,191,774	
60895	35-0145825	07/01/1994	American United Life Insurance Company	IN	CO/I	OL	703,000	21,640	20,152	53,556				
60895	35-0145825	05/14/1997	American United Life Insurance Company	IN	YRT/G	OL	477,701			37,099				
60895	35-0145825	07/01/1997	American United Life Insurance Company	IN	YRT/I	OL	2,535,000	70,758	71,187	47,920				
62345	47-0766667	11/18/1996	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	11,103,089			947,761				
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	OA		1,456,437,749	1,531,409,683		40,210,746	43,498,789		
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		25,451,575	26,528,324	5,719,108				
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		2,921,247	1,185,858	3,060,797				
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA				138,389				
68276	48-1024691	01/01/1988	Employers Reassurance Corporation	KS	CO/I	OL	58,000	1,322	1,199	1,738				
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	6,840,000	202,825	193,906	144,280				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	33,256,000	905,533	851,590	525,425				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	YRT/I	AXXX	279,000	4,838	4,388	3,085				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	YRT/I	OL	4,252,000	66,489	66,815	47,850				
68276	48-1024691	12/01/2000	Employers Reassurance Corporation	KS	CO/I	XXXL	35,329,000	259,373	274,827	307,606				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	19,510,000	444,471	489,266	263,685				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	16,026,000	473,188	531,650	156,175				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	44,644,000	709,994	650,039	204,496				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	50,227,000	1,869,369	1,890,770	744,476				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	8,327,000	69,680	65,289	43,349				
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	3,954,000	70,969	68,374	43,778				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	IA							393,025	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							16,705,428	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA							753,415	
86258	13-2572994	10/01/1986	General Re Life Corporation	CT	YRT/I	OL	752,000	12,071	10,943	22,280				
88340	59-2859797	07/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	925,000	7,324	6,872	10,796				
65676	35-0472300	05/01/1981	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	4,000	93	89	101				
65676	35-0472300	08/01/1981	Lincoln National Life Insurance Company (The)	IN	CO/I	OL	700,000	25,944	43,331	37,601				
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	88,000	1,525	1,350	1,787				
65676	35-0472300	07/01/1983	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	341,000	273	243	6,463				
65676	35-0472300	04/01/1985	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	103,441,000	80,013	77,560	824,669				
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	5,982,000	12,261	11,038	159,733				
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	4,135,000	3,268	3,310	50,804				
65676	35-0472300	07/01/1994	Lincoln National Life Insurance Company (The)	IN	CO/I	OL	300,000	3,613	3,265	10,464				
65676	35-0472300	07/01/1996	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	11,494,000	28,327	31,307	169,589				
65676	35-0472300	05/14/1997	Lincoln National Life Insurance Company (The)	IN	YRT/G	OL	4,440,675			229,570				
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	YRT/G	OL				373				
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company (The)	IN	YRT/G	OL	516,637			21,169				
66346	58-0828824	07/01/1983	Munich American Reassurance Company	GA	YRT/I	OL	252,000	362	313	7,939				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	XXXL	34,579,919,000	828,990,276	892,860,941	64,359,513	62,713,579	75,874,420		
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	AXXX	32,857,573,000	12,190,197,380	11,941,594,691	285,455,535				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	CO/I	OL	5,295,768,000	1,317,581,529	1,326,600,231	79,413,997				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	MCO/I	OL	2,714,959,000			11,342,801			669,928,284	
93572	43-1235868	05/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	35,774,000	29,456	34,168	315,013				
93572	43-1235868	05/14/1997	RGA Reinsurance Company	MO	YRT/G	OL	318,467			22,885				
93572	43-1235868	02/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	1,514,000	18,253	17,838	12,136				
68713	84-0499703	09/01/1987	Security Life of Denver Insurance Company	CO	CO/I	OL	554,000	5,280	4,808	11,506				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	05/14/1997	Security Life of Denver Insurance Company	CO	YRT/G	OL	1,280,425			104,008				
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	440,000	11,663	11,374	15,680				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	252,000	7,469	6,345	12,977				
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,152,000	24,153	21,529	30,671				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	6,597,000	24,931	24,581	153,017				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	7,567,000	9,992	9,909	109,357				
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc.	MO	CO/I	OL	958,000	18,939	17,100	29,792				
82627	06-0839705	07/01/1992	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	5,222,000	8,860	9,114	164,484				
82627	06-0839705	07/01/1994	Swiss Re Life & Health America Inc.	MO	CO/I	OL	704,000	10,523	9,918	19,389				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America Inc.	MO	YRT/I	VA		136,267	90,395	52,992				
82627	06-0839705	05/14/1997	Swiss Re Life & Health America Inc.	MO	YRT/G	OL	477,701			35,758				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America Inc.	MO	YRT/I	VA		2,197	1,528	1,865				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America Inc.	MO	YRT/I	VA		89,746	61,911	116,751				
82627	06-0839705	05/01/1998	Swiss Re Life & Health America Inc.	MO	YRT/I	VA		31,951	21,034	13,559				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	YRT/G	OL				373				
82627	06-0839705	01/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	VA		10,249	7,376	14,338				
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA				1,681,873				
0899999. General Account - authorized U.S. non-affiliates							75,881,921,695	15,827,365,208	15,725,897,729	457,534,181	102,924,325	119,373,209	687,780,152	
1099999. Total General Account - authorized non-affiliates							75,881,921,695	15,827,365,208	15,725,897,729	457,534,181	102,924,325	119,373,209	687,780,152	
1199999. Total General Account authorized							75,881,921,695	16,912,596,681	15,725,897,729	1,824,586,931	313,283,081	119,373,209	837,971,926	
1499999. Total General Account - unauthorized U.S. affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				(9,079,356,573)				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				(1,508,324,095)				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	COFW/I	OA				(3,163,407)				
1699999. General Account - unauthorized non-U.S. affiliates - other										(10,590,844,075)				
1799999. Total General Account - unauthorized non-U.S. affiliates										(10,590,844,075)				
1899999. Total General Account - unauthorized affiliates										(10,590,844,075)				
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		1,825,432	777,176	6,405,559				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		339,946	456,699	944,623				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		999,925	1,277,111	2,645,701				
2099999. General Account - unauthorized non-U.S. non-affiliates								3,165,303	2,510,986	9,995,883				
2199999. Total General Account - unauthorized non-affiliates								3,165,303	2,510,986	9,995,883				
2299999. Total General Account unauthorized								3,165,303	2,510,986	(10,580,848,192)				
2599999. Total General Account - certified U.S. affiliates														
2899999. Total General Account - certified non-U.S. affiliates														
2999999. Total General Account - certified affiliates														
3299999. Total General Account - certified non-affiliates														
3399999. Total General Account certified														
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates														
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates														
4099999. Total General Account - reciprocal jurisdiction affiliates														
4399999. Total General Account - reciprocal jurisdiction non-affiliates														
4499999. Total General Account reciprocal jurisdiction														
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							75,881,921,695	16,915,761,984	15,728,408,715	(8,756,261,261)	313,283,081	119,373,209	837,971,926	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	FA				50,535,848			47,984,704	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	VA				599,505,529			606,897,049	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	VA				17,374,117,391			17,368,650,473	
88072	06-0974148	07/01/2025	Talcott Resolution Life Insurance Company	CT	MCO/I	OA				167,013,786			173,265,374	
4799999. Separate Accounts - authorized U.S. affiliates - other										18,191,172,554			18,196,797,600	
4899999. Total Separate Accounts - authorized U.S. affiliates										18,191,172,554			18,196,797,600	
5199999. Total Separate Accounts - authorized non-U.S. affiliates														
5299999. Total Separate Accounts - authorized affiliates										18,191,172,554			18,196,797,600	
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							43,782,338	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA								

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA				983,282			178,783,003	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America (The)	NJ	MCO/I	OL	31,777,670,000			151,408,190			7,590,002,471	
5399999. Separate Accounts - authorized U.S. non-affiliates							31,777,670,000			152,391,472			7,812,567,812	
5599999. Total Separate Accounts - authorized non-affiliates							31,777,670,000			152,391,472			7,812,567,812	
5699999. Total Separate Accounts authorized							31,777,670,000			18,343,564,026			26,009,365,412	
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				3,932,836				
00000	AA-3191486	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				11,867,828				
6199999. Separate Accounts - unauthorized non-U.S. affiliates - other										15,800,664				
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates										15,800,664				
6399999. Total Separate Accounts - unauthorized affiliates										15,800,664				
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized										15,800,664				
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														
7799999. Total Separate Accounts - certified non-affiliates														
7899999. Total Separate Accounts certified														
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates														
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates														
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates														
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates														
8999999. Total Separate Accounts reciprocal jurisdiction														
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified							31,777,670,000			18,359,364,690			26,009,365,412	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							107,659,591,695	16,912,596,681	15,725,897,729	20,168,150,957	313,283,081	119,373,209	26,847,337,338	
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								3,165,303	2,510,986	(10,565,047,528)				
9999999 - Totals							107,659,591,695	16,915,761,984	15,728,408,715	9,603,103,429	313,283,081	119,373,209	26,847,337,338	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - life and annuity U.S. affiliates									XXX					
0699999. Total General Account - life and annuity non-U.S. affiliates									XXX					
0799999. Total General Account - life and annuity affiliates									XXX					
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	1,825,432	956,334		2,781,766	2,415,409	0001	461,501				2,781,766
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	339,946	1,121		341,067	341,067	0001					341,067
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	999,925	2,599		1,002,524	1,002,524	0001					1,002,524
0999999. General Account - life and annuity non-U.S. non-affiliates				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357
1099999. Total General Account - life and annuity non-affiliates				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357
1199999. Total General Account life and annuity				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357
1499999. Total General Account - accident and health U.S. affiliates									XXX					
1799999. Total General Account - accident and health non-U.S. affiliates									XXX					
1899999. Total General Account - accident and health affiliates									XXX					
2199999. Total General Account - accident and health non-affiliates									XXX					
2299999. Total General Account accident and health									XXX					
2399999. Total General Account				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357
2699999. Total Separate Accounts - U.S. affiliates									XXX					
2999999. Total Separate Accounts - non-U.S. affiliates									XXX					
3099999. Total Separate Accounts - affiliates									XXX					
3399999. Total Separate Accounts - non-affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357
9999999 - Totals				3,165,303	960,054		4,125,357	3,759,000	XXX	461,501				4,125,357

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	121000248	Wells Fargo Bank, National Association	330,462
0001	2	026009593	Bank of America, National Association	330,462
0001	2	021000089	Citibank, National Association	330,462
0001	2	021001088	HSBC Bank USA, National Association	330,462
0001	2	026002574	Barclays Bank PLC	261,615
0001	2	021000021	JPMorgan Chase Bank, National Association	261,615
0001	2	021000021	Royal Bank of Canada	261,615
0001	2	026002561	Standard Chartered Bank, New York	261,615
0001	2	026007689	BNP Paribas	192,769
0001	2	021001033	Deutsche Bank AG New York Branch	192,769
0001	2	026009593	The Bank of Nova Scotia	192,769
0001	2	011000028	State Street Bank and Trust Company	192,770
0001	2	021000021	Australia and New Zealand Banking Group Limited	123,923
0001	2	021000018	The Bank of New York Mellon	123,923
0001	2	021000089	Goldman Sachs Bank USA	123,923
0001	2	026009632	MUFG Bank, Ltd. New York Branch	123,923
0001	2	043000096	PNC Bank, National Association	123,923

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	9,603,103	715,899	751,973	828,400	14,308,901
2.	Commissions and reinsurance expense allowances	4,937	105,877	110,571	122,225	39,512
3.	Contract claims	1,476,664	1,611,015	1,469,948	1,421,232	1,453,150
4.	Surrender benefits and withdrawals for life contracts	(2,243,694)	(1,617,444)	(1,404,968)	(1,354,829)	(401,880)
5.	Dividends to policyholders and refunds to members	(653)	(410)	(316)	(478)	(492)
6.	Reserve adjustments on reinsurance ceded	5,369,475	(1,932,716)	(1,389,948)	(1,774,179)	12,877,758
7.	Increase in aggregate reserve for life and accident and health contracts					
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	2,716	2,684	3,920	2,889	2,648
9.	Aggregate reserves for life and accident and health contracts	16,915,762	15,728,409	15,479,845	16,063,785	15,588,375
10.	Liability for deposit-type contracts	477,787	514,296	577,309	642,904	716,007
11.	Contract claims unpaid	190,557	227,269	199,676	179,696	228,987
12.	Amounts recoverable on reinsurance	18,554	19,828	23,249	27,909	29,333
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with certified reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)		100,805	108,098	115,537	102,389
19.	Letters of credit (L)	3,759	2,795	3,929	36,740	5,175
20.	Trust agreements (T)	462	442	420	399	393
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,557,445,783		4,557,445,783
2.	Reinsurance (Line 16)	76,185,846	(76,185,846)	
3.	Premiums and considerations (Line 15)	47,160	2,716,128	2,763,288
4.	Net credit for ceded reinsurance	XXX	17,179,730,518	17,179,730,518
5.	All other admitted assets (balance)	139,889,642		139,889,642
6.	Total assets excluding Separate Accounts (Line 26)	4,773,568,431	17,106,260,800	21,879,829,231
7.	Separate Account assets (Line 27)	24,106,820,931		24,106,820,931
8.	Total assets (Line 28)	28,880,389,362	17,106,260,800	45,986,650,162
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,963,051,806	16,437,912,937	19,400,964,743
10.	Liability for deposit-type contracts (Line 3)	125,690,078	477,791,106	603,481,184
11.	Claim reserves (Line 4)	20,543,556	190,556,757	211,100,313
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	603,321		603,321
13.	Premium & annuity considerations received in advance (Line 8)	117,595		117,595
14.	Other contract liabilities (Line 9)	120,784,091		120,784,091
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	806,282,852		806,282,852
20.	Total liabilities excluding Separate Accounts (Line 26)	4,037,073,299	17,106,260,800	21,143,334,099
21.	Separate Account liabilities (Line 27)	24,106,820,931		24,106,820,931
22.	Total liabilities (Line 28)	28,143,894,230	17,106,260,800	45,250,155,030
23.	Capital & surplus (Line 38)	736,495,132	XXX	736,495,132
24.	Total liabilities, capital & surplus (Line 39)	28,880,389,362	17,106,260,800	45,986,650,162
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	16,437,912,937		
26.	Claim reserves	190,556,757		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	477,791,106		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	76,185,846		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	17,182,446,646		
34.	Premiums and considerations	2,716,128		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with certified reinsurers			
38.	Funds held under reinsurance treaties with certified reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	2,716,128		
41.	Total net credit for ceded reinsurance	17,179,730,518		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations		12,254,902		84,248		12,339,150		8,634,904		84,248		8,719,152
2.1 NAIC Designation Category 1.A		129,199,037		15,572,868		144,771,905		16,018,757		15,572,868		31,591,625
2.2 NAIC Designation Category 1.B		19,006,473		467,617		19,474,090				467,617		467,617
2.3 NAIC Designation Category 1.C		41,385,162		5,986,593		47,371,755		4,272,400		5,986,593		10,258,993
2.4 NAIC Designation Category 1.D		50,688,184				50,688,184		7,302,623				7,302,623
2.5 NAIC Designation Category 1.E		52,021,595				52,021,595		10,054,194				10,054,194
2.6 NAIC Designation Category 1.F		125,957,547		1,077,000		127,034,547		28,959,230		1,077,000		30,036,230
2.7 NAIC Designation Category 1.G		71,961,029		2,042,642		74,003,671		3,554,903		2,042,642		5,597,545
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)		490,219,027		25,146,720		515,365,747		70,162,107		25,146,720		95,308,827
3.1 NAIC Designation Category 2.A		88,785,290				88,785,290		15,367,231				15,367,231
3.2 NAIC Designation Category 2.B		97,969,128				97,969,128		16,436,393				16,436,393
3.3 NAIC Designation Category 2.C		22,418,260				22,418,260		1,211,106				1,211,106
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)		209,172,678				209,172,678		33,014,730				33,014,730
4.1 NAIC Designation Category 3.A		3,319,224				3,319,224						
4.2 NAIC Designation Category 3.B												
4.3 NAIC Designation Category 3.C												
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)		3,319,224				3,319,224						
5.1 NAIC Designation Category 4.A												
5.2 NAIC Designation Category 4.B												
5.3 NAIC Designation Category 4.C												
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)												
6.1 NAIC Designation Category 5.A												
6.2 NAIC Designation Category 5.B												
6.3 NAIC Designation Category 5.C												
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)												
7. NAIC 6												
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)		714,965,831		25,230,968		740,196,799		111,811,741		25,230,968		137,042,709
PREFERRED STOCKS												
9. Highest quality												
10. High quality												
11. Medium quality												
12. Low quality												
13. Lower quality												
14. In or near default												
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations		446,471				446,471						
18.1 NAIC Designation Category 1.A												
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G												
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)												
19.1 NAIC Designation Category 2.A												
19.2 NAIC Designation Category 2.B												
19.3 NAIC Designation Category 2.C												
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C												
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)												
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)		446,471				446,471						
DERIVATIVE INSTRUMENTS												
25. Exchange traded												
26. Highest quality												
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments												
33. Total (Lines 8+16+24+32)		715,412,302		25,230,968		740,643,270		111,811,741		25,230,968		137,042,709

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed												
40.	Residential mortgages - all other												
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality.												
43.	Commercial mortgages - all other - CM2 - high quality												
44.	Commercial mortgages - all other - CM3 - medium quality												
45.	Commercial mortgages - all other - CM4 - low medium quality												
46.	Commercial mortgages - all other - CM5 - low quality												
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed												
49.	Residential mortgages - all other												
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other												
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed												
54.	Residential mortgages - all other												
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other												
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)												
	COMMON STOCK												
58.	Unaffiliated public												
59.	Unaffiliated private												
60.	Federal Home Loan Bank												
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties												
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality												
81. High quality												
82. Medium quality												
83. Low quality												
84. Lower quality												
85. In or near default												
86. Total with bond characteristics (Sum of Lines 79 through 85)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality												
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality												
96. Mortgages - CM2 - high quality												
97. Mortgages - CM3 - medium quality												
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)												
114. Unaffiliated - in good standing with covenants												
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior												
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process												
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)												
121. Total with mortgage loan characteristics (Lines 113 + 120)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private												
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)												
126. Affiliated other - all other												
127. Total with common stock characteristics (Sum of Lines 122 through 126)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties												
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)												
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments												
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)												
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated												
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated												
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated												
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated												
147. Other - unaffiliated												
148. Other - affiliated												
149. Total residual tranches or interests (Sum of Lines 137 through 148)												
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality		5,169,857				5,169,857						
151. High quality												
152. Medium quality												
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)		5,169,857				5,169,857						
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA												
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents		59,865,582		68,544,918		128,410,500		12,418,786		68,544,918		80,963,704
162. Total all other (Sum of Lines 157 through 161)		59,865,582		68,544,918		128,410,500		12,418,786		68,544,918		80,963,704
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)		780,447,741		93,775,886		874,223,627		124,230,527		93,775,886		218,006,413
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX		26,004,644,535	XXX	XXX	XXX	XXX		1,972,064,363
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX		26,878,868,162	XXX	XXX	XXX	XXX		2,190,070,776

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	6,001,994	339,452	550	36,911	6,378,907	
2.	Alaska AK	L	670,888	26,889	114	329,609	1,027,500	
3.	Arizona AZ	L	12,524,320	2,100,204	(1,031)	439,936	15,063,429	
4.	Arkansas AR	L	6,807,985	1,603,922	473	8,328	8,420,708	
5.	California CA	L	64,979,091	17,332,170	5,051	907,265	83,223,577	
6.	Colorado CO	L	11,064,840	715,019	393	66,672	11,846,924	
7.	Connecticut CT	L	10,538,405	2,907,417	89	746,134	14,192,045	
8.	Delaware DE	L	2,917,020	408,131		5,200	3,330,351	
9.	District of Columbia DC	L	1,942,157	307,565	65	10,800	2,260,587	
10.	Florida FL	L	47,736,534	8,144,388	1,563	948,732	56,831,217	
11.	Georgia GA	L	14,982,005	3,259,097	1,866	124,638	18,367,605	
12.	Hawaii HI	L	2,372,541	636,816	508	8,800	3,018,665	
13.	Idaho ID	L	2,358,225	151,548	721	367,993	2,878,486	
14.	Illinois IL	L	28,866,739	5,019,321	2,530	793,376	34,681,966	
15.	Indiana IN	L	8,697,542	1,957,692	(1,905)	2,160,070	12,813,399	
16.	Iowa IA	L	7,144,939	2,662,455	8,237	110,348	9,925,979	
17.	Kansas KS	L	5,909,594	1,944,921	546	252,384	8,107,444	
18.	Kentucky KY	L	6,318,588	1,821,768	1,618	44,702	8,186,677	
19.	Louisiana LA	L	10,783,798	1,636,224	3,755	125,905	12,549,680	
20.	Maine ME	L	1,087,463	383,797	128	363,480	1,834,868	
21.	Maryland MD	L	18,280,067	1,135,792	(17)	68,092	19,483,933	
22.	Massachusetts MA	L	8,645,684	2,977,266	175	127,027	11,750,151	
23.	Michigan MI	L	14,620,795	3,416,394	6,232	176,017	18,219,438	
24.	Minnesota MN	L	15,284,246	6,085,412	4,117	216,207	21,589,981	
25.	Mississippi MS	L	3,945,501	1,892,320	1,082	727,065	6,565,968	
26.	Missouri MO	L	13,747,726	3,692,470	2,443	493,240	17,935,879	
27.	Montana MT	L	1,223,418	294,023	(87)	228,235	1,745,588	
28.	Nebraska NE	L	4,394,249	948,981	2,816	152,600	5,498,645	
29.	Nevada NV	L	4,294,107	1,045,390	527	30,360	5,370,383	
30.	New Hampshire NH	L	2,500,148	360,516		8,520	2,869,183	
31.	New Jersey NJ	L	13,914,801	2,622,957		919,740	17,457,498	
32.	New Mexico NM	L	2,451,837	92,991	206	12,889	2,557,923	
33.	New York NY	N	6,011,809	76,313	29	125,001	6,213,151	
34.	North Carolina NC	L	26,688,054	5,731,173	3,171	188,671	32,611,069	
35.	North Dakota ND	L	2,305,217	478,581	285	203,391	2,987,473	
36.	Ohio OH	L	16,418,583	4,966,050	994	203,387	21,589,014	
37.	Oklahoma OK	L	5,874,330	2,288,466	2,466	1,089,128	9,254,390	
38.	Oregon OR	L	4,252,477	1,225,659	1,011	72,399	5,551,546	
39.	Pennsylvania PA	L	24,387,241	3,732,632	355	417,668	28,537,897	
40.	Rhode Island RI	L	1,562,575	427,037	504	7,200	1,997,316	
41.	South Carolina SC	L	8,978,171	1,968,675	1,033	41,001	10,988,881	
42.	South Dakota SD	L	4,033,660	103,303	(427)	77,784	4,214,320	
43.	Tennessee TN	L	12,278,509	2,170,562	2,178	133,338	14,584,587	
44.	Texas TX	L	41,378,315	9,185,585	3,555	682,693	51,250,147	
45.	Utah UT	L	3,081,552	1,440,454	(698)	46,386	4,567,694	
46.	Vermont VT	L	1,122,757	366,973		19,137	1,508,866	
47.	Virginia VA	L	14,918,903	2,592,794	252	345,389	17,857,338	
48.	Washington WA	L	9,217,558	6,589,195	(3,870)	264,377	16,067,259	
49.	West Virginia WV	L	3,911,808	244,728	1,285	67,301	4,225,122	
50.	Wisconsin WI	L	12,207,180	4,322,746	1,005	180,123	16,711,054	
51.	Wyoming WY	L	767,035	52,318	238	25,997	845,588	
52.	American Samoa AS	N						
53.	Guam GU	N	8,645				8,645	
54.	Puerto Rico PR	L	41,039				41,039	
55.	U.S. Virgin Islands VI	L	3,763				3,763	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	471,489				471,489	
58.	Aggregate other alien OT	XXX	1,759,651				1,759,651	
59.	Subtotal	XXX	558,687,565	125,886,548	56,129	15,201,645	699,831,886	
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,387				1,387	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,595,886		968		1,596,854	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (direct business)	XXX	560,284,838	125,886,548	57,097	15,201,645	701,430,127	
96.	Plus reinsurance assumed	XXX	38,076,277	5,791,309		1,225,166	45,092,752	
97	Totals (all business)	XXX	598,361,115	131,677,857	57,097	16,426,811	746,522,879	
98.	Less reinsurance ceded	XXX	598,141,079	8,988,314,817		16,647,535	9,603,103,431	
99.	Totals (all business) less reinsurance ceded	XXX	220,036	(8,856,636,960)	(c) 57,097	(220,724)	(8,856,580,552)	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,759,651				1,759,651	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,759,651				1,759,651	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policy holder, insured or payor. Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policycovering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or the situs of the contract.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	6,001,994	339,452				6,341,446
2. Alaska	AK	670,888	26,889				697,777
3. Arizona	AZ	12,524,320	2,100,204	(179)			14,624,345
4. Arkansas	AR	6,807,985	1,603,922				8,411,907
5. California	CA	64,979,091	17,332,170	19			82,311,279
6. Colorado	CO	11,064,840	715,019				11,779,859
7. Connecticut	CT	10,538,405	2,907,417				13,445,822
8. Delaware	DE	2,917,020	408,131				3,325,151
9. District of Columbia	DC	1,942,157	307,565				2,249,722
10. Florida	FL	47,736,534	8,144,388	212			55,881,133
11. Georgia	GA	14,982,005	3,259,097	872			18,241,974
12. Hawaii	HI	2,372,541	636,816				3,009,357
13. Idaho	ID	2,358,225	151,548				2,509,773
14. Illinois	IL	28,866,739	5,019,321	654			33,886,714
15. Indiana	IN	8,697,542	1,957,692	(558)			10,654,676
16. Iowa	IA	7,144,939	2,662,455	567			9,807,961
17. Kansas	KS	5,909,594	1,944,921				7,854,515
18. Kentucky	KY	6,318,588	1,821,768	263			8,140,619
19. Louisiana	LA	10,783,798	1,636,224				12,420,021
20. Maine	ME	1,087,463	383,797				1,471,260
21. Maryland	MD	18,280,067	1,135,792				19,415,859
22. Massachusetts	MA	8,645,684	2,977,266	175			11,623,124
23. Michigan	MI	14,620,795	3,416,394	669			18,037,858
24. Minnesota	MN	15,284,246	6,085,412	1,323			21,370,981
25. Mississippi	MS	3,945,501	1,892,320	366			5,838,186
26. Missouri	MO	13,747,726	3,692,470	278			17,440,474
27. Montana	MT	1,223,418	294,023				1,517,440
28. Nebraska	NE	4,394,249	948,981				5,343,230
29. Nevada	NV	4,294,107	1,045,390	109			5,339,605
30. New Hampshire	NH	2,500,148	360,516				2,860,663
31. New Jersey	NJ	13,914,801	2,622,957				16,537,758
32. New Mexico	NM	2,451,837	92,991				2,544,828
33. New York	NY	6,011,809	76,313				6,088,121
34. North Carolina	NC	26,688,054	5,731,173	578			32,419,805
35. North Dakota	ND	2,305,217	478,581				2,783,798
36. Ohio	OH	16,418,583	4,966,050	334			21,384,967
37. Oklahoma	OK	5,874,330	2,288,466				8,162,796
38. Oregon	OR	4,252,477	1,225,659	437			5,478,573
39. Pennsylvania	PA	24,387,241	3,732,632	252			28,120,126
40. Rhode Island	RI	1,562,575	427,037	504			1,990,117
41. South Carolina	SC	8,978,171	1,968,675	751			10,947,597
42. South Dakota	SD	4,033,660	103,303	(205)			4,136,758
43. Tennessee	TN	12,278,509	2,170,562	606			14,449,677
44. Texas	TX	41,378,315	9,185,585				50,563,900
45. Utah	UT	3,081,552	1,440,454	(698)			4,521,308
46. Vermont	VT	1,122,757	366,973				1,489,729
47. Virginia	VA	14,918,903	2,592,794				17,511,697
48. Washington	WA	9,217,558	6,589,195	(3,197)			15,803,555
49. West Virginia	WV	3,911,808	244,728	279			4,156,815
50. Wisconsin	WI	12,207,180	4,322,746	501			16,530,427
51. Wyoming	WY	767,035	52,318	238			819,591
52. American Samoa	AS						
53. Guam	GU	8,645					8,645
54. Puerto Rico	PR	41,039					41,039
55. U.S. Virgin Islands	VI	3,763					3,763
56. Northern Mariana Islands	MP						
57. Canada	CAN	471,489					471,489
58. Aggregate other alien	OT	1,759,651					1,759,651
59. Total		558,687,565	125,886,548	5,151			684,579,263

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[4]	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 Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Holdings, L.P.	100%
Talcott Acquisition, Inc.	DE		82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Talcott Acquisition, Inc.	100%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	Talcott Resolution Life, Inc.	100%
TR Re, Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	TR Re, Ltd.	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	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%
Talcott Administration Services Company, LLC	DE		45-4036343	TR Re, Ltd.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
Talcott US Holdings, Ltd.	BMU		98-1849391	Talcott Financial Group, Ltd.	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 Talcott Financial Group Investments, LLC or the Domestic Insurers.*

[4] *Reporting entity transactions with and investments in entities that are part of the business of Sixth Street Partners LLC are accounted for and reported as appropriate in accordance with SSAP25, including within all schedules of investments and in Schedule Y Part 2A, as needed, unless a disclaimer of affiliation has been obtained with respect to any such entities.*

SCHEDULE Y

PART 1A - DETAILS 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	86-1594781				TAO Insurance Holdings, LLC1, 2	DE	UIP	A. Michael Muscolino/Alan Waxman	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578722				TAO Sutton Holdings, LLC2,3	CYM	UIP	TAO Insurance Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578678				Talcott Financial Group Investments, LLC4	BMU	UIP	TAO Sutton Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578697				Talcott Financial Group, Ltd.	BMU	UIP	Talcott Financial Group Investments, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673007				Talcott Re FinCo, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673064				Talcott Re Holdings, Ltd.	BMU	NIA	Talcott Re FinCo, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1625692				Talcott Life Re, Ltd.	BMU	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1652614				Talcott Life & Annuity Re, Ltd.	CYM	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					Sutton Cayman Holdings, Ltd.	CYM	NIA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1849391				Talcott US Holdings, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
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	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re, Ltd.	BMU	UDP	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re, Ltd.	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	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	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 and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	TR Re Ltd.	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, Inc.	CT	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-1578697	Talcott Financial Group, Ltd.								(300,000,000)	(300,000,000)	
00000	82-3930622	Talcott Holdings, LP					2,662,330				2,662,330	
00000	82-3950446	Talcott Acquisition, Inc.										
00000	06-1470915	Talcott Resolution Life, Inc.		(375,000,000)			34,847,478				(340,152,522)	
00000	95-1627971	TR Re Ltd.	448,985,360				(3,169,595)	33,766,779			479,582,544	
00000	45-4036343	Talcott Administration Services Company, LLC					21,614,985				21,614,985	
00000		LIAS Administration Fee Issuer LLC										
88072	06-0974148	Talcott Resolution Life Insurance Company	(848,242,502)	361,688,657	109,886,572		(219,959,973)	16,185,414		600,000,000	19,558,168	(1,085,231,473)
81213	06-1422508	American Maturity Life Insurance Company					11,919				11,919	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					11,171				11,171	
00000	83-2918805	21 Church Street R, LLC										
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company	(8,546,001)	13,311,343	(109,886,572)		162,591,254	(49,952,193)		(300,000,000)	(292,482,169)	1,085,231,473
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					1,390,431				1,390,431	
9999999 Control Totals			(407,803,143)						XXX		(407,803,143)	

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
Talcott Resolution Life Insurance Company	Talcott Resolution Life, Inc.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
Talcott Resolution Life and Annuity Insurance Company	TR Re, Ltd.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
American Maturity Life Insurance Company	Talcott Resolution Life, Inc.	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO
Talcott Resolution International Life Reassurance Corporation	Talcott Resolution Life and Annuity Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Talcott Holdings Grp	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	YES
20.	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 by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. The data for this supplement is not required to be filed.
11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
24.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
38. The data for this supplement is not required to be filed.
39. The data for this supplement is not required to be filed.
41. The data for this supplement is not required to be filed.
42. The data for this supplement is not required to be filed.
46. The data for this supplement is not required to be filed.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

30. Medicare Part D Coverage Supplement [Document Identifier 365]

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Derivative collateral liability	3,039,950	6,457,000
2505. Accrued interest on derivatives in a liability position	2,148,197	2,814,991
2506. Provision for future dividends	792,222	895,080
2507. Interest on policy or contract funds due or accrued	17,512	27,706
2597. Summary of remaining write-ins for Line 25 from overflow page	5,997,881	10,194,777

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Fees on reinsurance ceded	(139,283,914)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Fees on reinsurance ceded	(139,283,914)			(139,283,914)					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)			(139,283,914)					

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Fees on reinsurance ceded												
08.397. Summary of remaining write-ins for Line 8.3 from overflow page												

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
08.304. Fees on reinsurance ceded									
08.397. Summary of remaining write-ins for Line 8.3 from overflow page									

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Fees on reinsurance ceded	(139,283,914)			(139,283,914)			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(139,283,914)			(139,283,914)			

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Fees on reinsurance ceded							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page							

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	519,262,120	11.353	519,262,120		519,262,120	11.394
	1.02 Other U.S. government obligations		0.000				0.000
	1.03 Non-U.S. sovereign jurisdiction securities	29,053,199	0.635	29,053,199		29,053,199	0.637
	1.04 Municipal bonds – general obligations (direct & guaranteed)	9,117,203	0.199	9,117,203		9,117,203	0.200
	1.05 Municipal bonds – special revenue	82,747,214	1.809	82,747,214		82,747,214	1.816
	1.06 Project finance bonds issued by operating entities	2,753,452	0.060	2,753,452		2,753,452	0.060
	1.07 Corporate bonds	1,432,988,391	31.331	1,432,988,391		1,432,988,391	31.443
	1.08 Mandatory convertible bonds		0.000				0.000
	1.09 Single entity backed obligations	43,674,468	0.955	43,674,468		43,674,468	0.958
	1.10 SVO-Identified bond exchange traded funds – fair value		0.000				0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	50,652,477	1.107	50,652,477		50,652,477	1.111
	1.13 Bank loans - issued		0.000				0.000
	1.14 Bank loans - acquired		0.000				0.000
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	2,170,248,523	47.451	2,170,248,523		2,170,248,523	47.620
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	803,673,344	17.572	803,673,344		803,673,344	17.634
	2.02 Financial asset-backed securities – not self-liquidating		0.000				0.000
	2.03 Non-financial asset-backed securities	19,040,279	0.416	19,040,279		19,040,279	0.418
	2.04 Total asset-backed securities	822,713,623	17.988	822,713,623		822,713,623	18.052
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	1,850,888	0.040	1,850,888		1,850,888	0.041
	3.02 Parent, subsidiaries and affiliates		0.000				0.000
	3.03 Total preferred stocks	1,850,888	0.040	1,850,888		1,850,888	0.041
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)		0.000				0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)	3,002,401	0.066	3,002,401		3,002,401	0.066
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other	16,142,964	0.353				0.000
	4.05 Mutual funds	6,883,770	0.151	6,883,770		6,883,770	0.151
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds		0.000				0.000
	4.09 Total common stocks	26,029,135	0.569	9,886,172		9,886,172	0.217
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages		0.000				0.000
	5.03 Commercial mortgages	577,794,520	12.633	577,794,520		577,794,520	12.678
	5.04 Mezzanine real estate loans		0.000				0.000
	5.05 Total valuation allowance		0.000				0.000
	5.06 Total mortgage loans	577,794,520	12.633	577,794,520		577,794,520	12.678
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000				0.000
	6.02 Properties held for production of income		0.000				0.000
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate		0.000				0.000
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	73,049,089	1.597	73,049,108		73,049,108	1.603
	7.02 Cash equivalents (Schedule E, Part 2)	121,559,149	2.658	121,559,149		121,559,149	2.667
	7.03 Short-term investments (Schedule DA)	946,324	0.021	946,323		946,323	0.021
	7.04 Total cash, cash equivalents and short-term investments	195,554,562	4.276	195,554,580		195,554,580	4.291
8.	Contract loans	86,985,968	1.902	86,985,968		86,985,968	1.909
9.	Derivatives (Schedule DB)	48,296,942	1.056	48,296,942		48,296,942	1.060
10.	Other invested assets (Schedule BA)	603,880,764	13.203	603,880,764		603,880,764	13.250
11.	Receivables for securities	1,213,653	0.027	1,139,524		1,139,524	0.025
12.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	39,094,280	0.855	39,094,280		39,094,280	0.858
14.	Total invested assets	4,573,662,858	100.000	4,557,445,784		4,557,445,784	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		687,494,035
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,274,848	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	21,711,128	22,985,976
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		190,408
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		3,586,459
7.	Deduct amounts received on disposals, Part 3, Column 15		136,436,675
8.	Deduct amortization of premium and mortgage interest points and commitment fees		25,685
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		577,794,519
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		577,794,519
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		577,794,519

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			513,085,609
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	34,339,196		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	108,317,254		142,656,449
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			(33,800)
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	612,899		
	5.2 Totals, Part 3, Column 9	964,452		1,577,351
6.	Total gain (loss) on disposals, Part 3, Column 19			(602,375)
7.	Deduct amounts received on disposals, Part 3, Column 16			49,831,724
8.	Deduct amortization of premium, depreciation and proportional amortization			351,539
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17			
	9.2 Totals, Part 3, Column 14			
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	2,619,208		
	10.2 Totals, Part 3, Column 11			2,619,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			603,880,764
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			603,880,764

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	3,529,061,389	2,465,715,494	1,020,257,044	21,528,312	21,560,540
2.	Cost of bonds and stocks acquired, Part 3, Column 6	373,855,680	53,987,104	303,981,301	2,024,703	13,862,572
3.	Accrual of discount	5,544,454	4,069,631	1,474,823		XXX
4.	Unrealized valuation increase/(decrease)	(85,904)		5,549	883,339	(974,792)
5.	Total gain (loss) on disposals, Part 4, Column 18	(12,663,458)	(12,144,497)	(1,463,969)	(480,497)	1,425,505
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	859,185,493	339,064,838	488,306,462	21,969,503	9,844,690
7.	Amortization of premium	18,080,445	4,710,364	13,234,616	135,465	XXX
8.	Total foreign exchange change in book/adjusted carrying value	2,346,365	2,346,365			
9.	Current year's other-than-temporary impairment recognized					
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	49,580	49,580			XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,020,842,167	2,170,248,474	822,713,670	1,850,888	26,029,135
12.	Total nonadmitted amounts	16,142,964				16,142,964
13.	Statement value at end of current period (Line 11 minus Line 12)	3,004,699,203	2,170,248,474	822,713,670	1,850,888	9,886,171

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	609,496,472	418,642,491	601,771,526	707,974,140
	2.	Canada				
	3.	Other Countries	29,053,199	29,034,390	28,830,993	29,155,000
	4.	Total	638,549,670	447,676,880	630,602,520	737,129,140
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	1,243,126,226	1,197,557,580	1,248,126,403	1,231,911,043
	6.	Canada	67,460,636	62,010,217	68,531,412	66,868,000
	7.	Other Countries	221,108,208	205,342,376	220,471,834	218,578,417
	8.	Total	1,531,695,070	1,464,910,172	1,537,129,649	1,517,357,460
All Other Issuer Credit Obligations (affiliated)	9.	Total				
	10.	Total Issuer Credit Obligations	2,170,244,740	1,912,587,052	2,167,732,168	2,254,486,599
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	493,044,259	474,153,349	544,533,700	455,000,186
	12.	Canada				
	13.	Other Countries	320,960,286	319,230,962	320,958,447	321,948,587
	14.	Total	814,004,546	793,384,311	865,492,147	776,948,774
Asset-Backed Securities (affiliated)	15.	Total	8,712,860	8,766,282	8,712,860	8,712,860
	16.	Total Asset-Backed Securities	822,717,406	802,150,593	874,205,007	785,661,634
	17.	Total Bonds	2,992,962,146	2,714,737,645	3,041,937,176	3,040,148,233
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States				
	19.	Canada				
	20.	Other Countries	1,850,888	1,850,888	2,160,539	
	21.	Total	1,850,888	1,850,888	2,160,539	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	1,850,888	1,850,888	2,160,539	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	9,886,171	9,886,171	8,452,966	
	25.	Canada				
	26.	Other Countries				
	27.	Total	9,886,171	9,886,171	8,452,966	
Parent, Subsidiaries and Affiliates	28.	Total	16,142,964	16,142,964	15,992,076	
	29.	Total Common Stocks	26,029,135	26,029,135	24,445,042	
	30.	Total Stocks	27,880,023	27,880,023	26,605,581	
	31.	Total Bonds and Stocks	3,020,842,170	2,742,617,669	3,068,542,756	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	946,324	3,110,587	3,197,563	34,873,134	478,080,837	XXX	520,208,445	17.4	XXX	XXX	520,208,445	
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	946,324	3,110,587	3,197,563	34,873,134	478,080,837	XXX	520,208,445	17.4	XXX	XXX	520,208,445	
2. Other U.S. Government Securities												
2.1 NAIC 1						XXX			XXX	XXX		
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	8,841,114	16,388,116			400,456	XXX	25,629,686	0.9	XXX	XXX	9,825,611	15,804,075
3.2 NAIC 2		819,320	2,604,193			XXX	3,423,513	0.1	XXX	XXX	2,356,626	1,066,887
3.3 NAIC 3						XXX			XXX	XXX		
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	8,841,114	17,207,436	2,604,193		400,456	XXX	29,053,199	1.0	XXX	XXX	12,182,237	16,870,962
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	378,305	2,706,695	1,860,000	4,172,203		XXX	9,117,203	0.3	XXX	XXX	9,117,203	
4.2 NAIC 2						XXX			XXX	XXX		
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	378,305	2,706,695	1,860,000	4,172,203		XXX	9,117,203	0.3	XXX	XXX	9,117,203	
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	6,644,445	2,336,869	5,146,695	35,786,579	2,656,113	XXX	52,570,701	1.8	XXX	XXX	52,570,701	
5.2 NAIC 2	1,985,714	7,942,857	12,096,429	7,811,513		XXX	29,836,513	1.0	XXX	XXX	15,936,513	13,900,000
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4	340,000					XXX	340,000	0.0	XXX	XXX	340,000	
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	8,970,160	10,279,726	17,243,123	43,598,092	2,656,113	XXX	82,747,214	2.8	XXX	XXX	68,847,214	13,900,000
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1						XXX			XXX	XXX		
6.2 NAIC 2			2,753,452			XXX	2,753,452	0.1	XXX	XXX		2,753,452
6.3 NAIC 3						XXX			XXX	XXX		
6.4 NAIC 4						XXX			XXX	XXX		
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals			2,753,452			XXX	2,753,452	0.1	XXX	XXX		2,753,452

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	22,651,245	129,275,271	61,448,705	266,209,631	128,408,549	XXX	607,993,400	20.3	XXX	XXX	440,794,439	167,198,962
8.2 NAIC 2	20,453,416	124,085,044	143,163,022	268,136,235	250,670,393	XXX	806,508,110	26.9	XXX	XXX	591,297,932	215,210,178
8.3 NAIC 3		1,385,719	8,953,505	5,074,602		XXX	15,413,826	0.5	XXX	XXX	3,319,224	12,094,602
8.4 NAIC 4						XXX			XXX	XXX		
8.5 NAIC 5	3,073,054					XXX	3,073,054	0.1	XXX	XXX		3,073,054
8.6 NAIC 6						XXX			XXX	XXX		
8.7 Totals	46,177,715	254,746,033	213,565,232	539,420,468	379,078,942	XXX	1,432,988,391	47.9	XXX	XXX	1,035,411,595	397,576,796
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2						XXX			XXX	XXX		
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals						XXX			XXX	XXX		
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	207,116	765,107	1,330,485	4,869,740	30,000,000	XXX	37,172,448	1.2	XXX	XXX	2,302,708	34,869,740
12.2 NAIC 2	847,771	3,391,082	2,263,167			XXX	6,502,020	0.2	XXX	XXX		6,502,020
12.3 NAIC 3						XXX			XXX	XXX		
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	1,054,887	4,156,190	3,593,652	4,869,740	30,000,000	XXX	43,674,468	1.5	XXX	XXX	2,302,708	41,371,760

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	7,299,219	3,703,970		10,000,000		XXX	21,003,189	0.7	XXX	XXX		21,003,189
16.2 NAIC 2	1,000,000	26,000,000	2,649,288			XXX	29,649,288	1.0	XXX	XXX		29,649,288
16.3 NAIC 3						XXX			XXX	XXX		
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals	8,299,219	29,703,970	2,649,288	10,000,000		XXX	50,652,477	1.7	XXX	XXX		50,652,477
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2						XXX			XXX	XXX		
20.3 NAIC 3						XXX			XXX	XXX		
20.4 NAIC 4						XXX			XXX	XXX		
20.5 NAIC 5						XXX			XXX	XXX		
20.6 NAIC 6						XXX			XXX	XXX		
20.7 Totals						XXX			XXX	XXX		
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	660,861	1,402,718	656,677	235,150	4,297	XXX	2,959,703	0.1	XXX	XXX	2,959,703	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	660,861	1,402,718	656,677	235,150	4,297	XXX	2,959,703	0.1	XXX	XXX	2,959,703	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	95,698	381,236	304,877	604,799	982,943	XXX	2,369,553	0.1	XXX	XXX	2,369,553	
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	95,698	381,236	304,877	604,799	982,943	XXX	2,369,553	0.1	XXX	XXX	2,369,553	
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	1,687,174	4,875,183	3,259,535	2,849,082	442,909	XXX	13,113,883	0.4	XXX	XXX	13,113,883	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	1,687,174	4,875,183	3,259,535	2,849,082	442,909	XXX	13,113,883	0.4	XXX	XXX	13,113,883	

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	2,805,215	16,342,316	8,595,190	83,913	81,815	XXX	27,908,450	0.9	XXX	XXX	27,908,450	
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals	2,805,215	16,342,316	8,595,190	83,913	81,815	XXX	27,908,450	0.9	XXX	XXX	27,908,450	
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	7,799,109	19,564,369	13,177,519	8,452,788		XXX	48,993,785	1.6	XXX	XXX	751,122	48,242,662
32.2 NAIC 2	237,052	1,201,474	4,572,189	1,544,424	154,089	XXX	7,709,228	0.3	XXX	XXX	4,591,626	3,117,602
32.3 NAIC 3						XXX			XXX	XXX		
32.4 NAIC 4						XXX			XXX	XXX		
32.5 NAIC 5						XXX			XXX	XXX		
32.6 NAIC 6						XXX			XXX	XXX		
32.7 Totals	8,036,160	20,765,843	17,749,708	9,997,213	154,089	XXX	56,703,013	1.9	XXX	XXX	5,342,748	51,360,264
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	86,559,945	62,239,896	13,147,575	155,933		XXX	162,103,349	5.4	XXX	XXX	69,695,289	92,408,060
34.2 NAIC 2	17,460,397	17,385,838				XXX	34,846,234	1.2	XXX	XXX	14,807,804	20,038,430
34.3 NAIC 3						XXX			XXX	XXX		
34.4 NAIC 4						XXX			XXX	XXX		
34.5 NAIC 5	1,709	2,500				XXX	4,209	0.0	XXX	XXX	4,209	
34.6 NAIC 6	1,088	859				XXX	1,947	0.0	XXX	XXX	1,946	1
34.7 Totals	104,023,139	79,629,092	13,147,575	155,933		XXX	196,955,739	6.6	XXX	XXX	84,509,248	112,446,491
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	7,144,148	72,783,216	149,163,534	3,219,918		XXX	232,310,816	7.8	XXX	XXX		232,310,816
36.2 NAIC 2	2,728,453	16,073,499	135,763,904	4,784,144		XXX	159,350,000	5.3	XXX	XXX		159,350,000
36.3 NAIC 3						XXX			XXX	XXX		
36.4 NAIC 4						XXX			XXX	XXX		
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	9,872,602	88,856,715	284,927,438	8,004,062		XXX	391,660,816	13.1	XXX	XXX		391,660,816

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1						XXX			XXX	XXX		
37.2 NAIC 2			7,000,000			XXX	7,000,000	0.2	XXX	XXX		7,000,000
37.3 NAIC 3						XXX			XXX	XXX		
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals			7,000,000			XXX	7,000,000	0.2	XXX	XXX		7,000,000
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	18,832,377	30,785,609	4,799,717	4,540,029	9,523,978	XXX	68,481,711	2.3	XXX	XXX	24,639,143	43,842,569
38.2 NAIC 2	233,314	833,423	26,410,608	1,251,760	10,685	XXX	28,739,791	1.0	XXX	XXX	13,391,615	15,348,176
38.3 NAIC 3			5,943,378	124,447		XXX	6,067,825	0.2	XXX	XXX	1,992,825	4,075,000
38.4 NAIC 4						XXX			XXX	XXX		
38.5 NAIC 5						XXX			XXX	XXX		
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	19,065,692	31,619,032	37,153,704	5,916,237	9,534,663	XXX	103,289,328	3.4	XXX	XXX	40,023,583	63,265,745
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3					978,777	XXX	978,777	0.0	XXX	XXX	978,777	
39.4 NAIC 4					734,083	XXX	734,083	0.0	XXX	XXX	734,083	
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals					1,712,860	XXX	1,712,860	0.1	XXX	XXX	1,712,860	
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1						XXX			XXX	XXX		
40.2 NAIC 2						XXX			XXX	XXX		
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	1,050,693	1,313,366				XXX	2,364,059	0.1	XXX	XXX		2,364,059
44.2 NAIC 2						XXX			XXX	XXX		
44.3 NAIC 3						XXX			XXX	XXX		
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals	1,050,693	1,313,366				XXX	2,364,059	0.1	XXX	XXX		2,364,059
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1				5,817,491	10,858,730	XXX	16,676,220	0.6	XXX	XXX	16,676,220	
46.2 NAIC 2						XXX			XXX	XXX		
46.3 NAIC 3						XXX			XXX	XXX		
46.4 NAIC 4						XXX			XXX	XXX		
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals				5,817,491	10,858,730	XXX	16,676,220	0.6	XXX	XXX	16,676,220	
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1						XXX			XXX	XXX		
48.2 NAIC 2						XXX			XXX	XXX		
48.3 NAIC 3						XXX			XXX	XXX		
48.4 NAIC 4						XXX			XXX	XXX		
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 173,602,989	367,974,525	266,088,070	381,870,389	661,440,627		1,850,976,600	61.8	XXX	XXX	1,192,932,469	658,044,131
52.2 NAIC 2	(d) 44,946,117	197,732,537	339,276,252	283,528,076	250,835,167		1,116,318,149	37.3	XXX	XXX	642,382,116	473,936,033
52.3 NAIC 3	(d)	1,385,719	14,896,884	5,199,049	978,777		22,460,429	0.8	XXX	XXX	6,290,827	16,169,602
52.4 NAIC 4	(d) 340,000				734,083		1,074,083	0.0	XXX	XXX	1,074,083	
52.5 NAIC 5	(d) 3,074,763	2,500					(c) 3,077,263	0.1	XXX	XXX	4,209	3,073,054
52.6 NAIC 6	(d) 1,088	859					(c) 1,947	0.0	XXX	XXX	1,946	1
52.7 Totals	221,964,957	567,096,139	620,261,206	670,597,514	913,988,655		(b) 2,993,908,471	100.0	XXX	XXX	1,842,685,649	1,151,222,821
52.8 Line 52.7 as a % of Col. 7	7.4	18.9	20.7	22.4	30.5		100.0	XXX	XXX	XXX	61.5	38.5
53. Total Bonds Prior Year												
53.1 NAIC 1	242,222,503	564,071,181	253,085,915	412,568,939	683,449,304		XXX	XXX	2,155,397,841	54.9	1,247,996,728	907,401,114
53.2 NAIC 2	530,042,985	254,669,522	262,734,254	391,097,896	290,615,744		XXX	XXX	1,729,160,401	44.0	655,846,923	1,073,313,478
53.3 NAIC 3	2,000,000	11,609,526	6,162,249	12,798,262	8,591,326		XXX	XXX	41,161,363	1.0	14,466,497	26,694,866
53.4 NAIC 4							XXX	XXX				
53.5 NAIC 5	340,088						XXX	XXX	(c) 340,088	0.0	340,088	
53.6 NAIC 6	872	813					XXX	XXX	(c) 1,686	0.0	59	1,627
53.7 Totals	774,606,448	830,351,043	521,982,417	816,465,097	982,656,374		XXX	XXX	(b) 3,926,061,380	100.0	1,918,650,294	2,007,411,085
53.8 Line 53.7 as a % of Col. 9	19.7	21.1	13.3	20.8	25.0		XXX	XXX	100.0	XXX	48.9	51.1
54. Total Publicly Traded Bonds												
54.1 NAIC 1	88,577,954	168,868,131	59,029,714	261,566,650	614,890,020		1,192,932,469	39.8	XXX	XXX	1,192,932,469	XXX
54.2 NAIC 2	10,699,066	71,813,884	132,502,792	231,497,857	195,868,517		642,382,116	21.5	XXX	XXX	642,382,116	XXX
54.3 NAIC 3		1,385,719	3,801,884	124,447	978,777		6,290,827	0.2	XXX	XXX	6,290,827	XXX
54.4 NAIC 4	340,000				734,083		1,074,083	0.0	XXX	XXX	1,074,083	XXX
54.5 NAIC 5	1,709	2,500					4,209	0.0	XXX	XXX	4,209	XXX
54.6 NAIC 6	1,087	859					1,946	0.0	XXX	XXX	1,946	XXX
54.7 Totals	99,619,817	242,071,092	195,334,390	493,188,954	812,471,397		1,842,685,649	61.5	XXX	XXX	1,842,685,649	XXX
54.8 Line 54.7 as a % of Col. 7	5.4	13.1	10.6	26.8	44.1		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	3.3	8.1	6.5	16.5	27.1		61.5	XXX	XXX	XXX	61.5	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	85,025,035	199,106,394	207,058,356	120,303,739	46,550,607		658,044,131	22.0	XXX	XXX	XXX	658,044,131
55.2 NAIC 2	34,247,051	125,918,653	206,773,460	52,030,219	54,966,651		473,936,033	15.8	XXX	XXX	XXX	473,936,033
55.3 NAIC 3			11,095,000	5,074,602			16,169,602	0.5	XXX	XXX	XXX	16,169,602
55.4 NAIC 4									XXX	XXX	XXX	
55.5 NAIC 5	3,073,054						3,073,054	0.1	XXX	XXX	XXX	3,073,054
55.6 NAIC 6	1						1	0.0	XXX	XXX	XXX	1
55.7 Totals	122,345,140	325,025,047	424,926,816	177,408,560	101,517,258		1,151,222,822	38.5	XXX	XXX	XXX	1,151,222,822
55.8 Line 55.7 as a % of Col. 7	10.6	28.2	36.9	15.4	8.8		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	4.1	10.9	14.2	5.9	3.4		38.5	XXX	XXX	XXX	XXX	38.5

(a) Includes $ 847,791,823 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 946,324 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Other Short-term Investment Assets
1.	Book/adjusted carrying value, December 31 of prior year	440,088,843	88,843	440,000,000
2.	Cost of short-term investments acquired	440,942,418	942,418	440,000,000
3.	Accrual of discount	3,906	3,906	
4.	Unrealized valuation increase/(decrease)			
5.	Total gain (loss) on disposals			
6.	Deduct consideration received on disposals	880,088,843	88,843	880,000,000
7.	Deduct amortization of premium			
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)	946,324	946,324	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)	946,324	946,324	

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			83,323,955
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	22,968		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	5,613,848		5,636,816
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(11,932,339)		
	3.2 Section 2, Column 19	63,295,859		51,363,520
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(78,630,808)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			15,710,561
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	(348,014)		(348,014)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(2,158,622)		
	9.2 Section 2, Column 20			(2,158,622)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			43,476,286
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			43,476,286

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year 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 minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	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)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DP5	Bond With Interest Rate Swap	1.B	5,082,458	5,577,836	4,541,324	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,539	(247,126)	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	5,576,297	4,788,450
91283#DP5	Bond With Interest Rate Swap	1.B	12,653,423	13,460,761	15,587,304	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	3,832	(615,251)	29273R-AR-0	ENERGY TRANSFER LP	2.B FE	13,456,929	16,202,555
91283#DP5	Bond With Interest Rate Swap	1.B	3,374,246	4,131,427	3,988,963	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,022	(164,067)	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	1.B FE	4,130,405	4,153,030
91283#DP5	Bond With Interest Rate Swap	1.B	2,054,072	2,010,867	2,045,933	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	622	(99,876)	912810-RD-2	UNITED STATES TREASURY	1.A	2,010,245	2,145,809
91283#DP5	Bond With Interest Rate Swap	1.B	1,159,897	1,112,419	964,085	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	351	(56,398)	912810-RU-4	UNITED STATES TREASURY	1.A	1,112,068	1,020,483
91283#DP5	Bond With Interest Rate Swap	1.B	21,089,038	14,720,848	11,396,396	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	6,387	(1,025,419)	912810-SP-4	UNITED STATES TREASURY	1.A	14,714,461	12,421,815
91283#DP5	Bond With Interest Rate Swap	1.B	1,345,481	1,373,011	944,657	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	408	(65,422)	912810-SX-7	UNITED STATES TREASURY	1.A	1,372,603	1,010,079
91283#DP5	Bond With Interest Rate Swap	1.B	32,477,118	27,535,840	20,766,461	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	9,836	(1,579,145)	912810-SZ-2	UNITED STATES TREASURY	1.A	27,526,004	22,345,606
91283#DP5	Bond With Interest Rate Swap	1.B	5,230,081	6,449,001	7,075,269	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,584	(254,304)	91324P-BK-7	UNITEDHEALTH GROUP INC	1.F FE	6,447,417	7,329,573
91283#DP5	Bond With Interest Rate Swap	1.B	8,785,693	11,802,006	9,835,564	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,661	(427,190)	37045V-AT-7	GENERAL MOTORS CO	2.B FE	11,799,345	10,262,754
91283#DP5	Bond With Interest Rate Swap	1.B	6,748,492	6,752,580	6,379,210	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,044	(328,134)	79467B-DX-0	SALES TAX SECURITIZATION CORP ILL	1.D FE	6,750,536	6,707,344
91278*BB9	Bond With Interest Rate Swap	1.B	15,060,241	17,770,763	12,552,060	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,326	(5,763,520)	313309-AP-1	FEDEX CORP	2.B FE	17,765,437	18,315,580
91278*BB9	Bond With Interest Rate Swap	1.B	5,764,421	5,911,091	2,786,850	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	2,038	(2,206,031)	882484-AA-6	TEXAS HEALTH RESOURCES	1.C FE	5,909,053	4,992,881
91278*BB9	Bond With Interest Rate Swap	1.B	3,876,043	2,956,337	466,640	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,371	(1,483,353)	912810-SN-9	UNITED STATES TREASURY	1.A	2,954,966	1,949,993
91278*BB9	Bond With Interest Rate Swap	1.B	11,842,934	12,086,452	3,323,557	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	4,188	(4,532,264)	912810-SX-7	UNITED STATES TREASURY	1.A	12,082,264	7,855,821
91278*BB9	Bond With Interest Rate Swap	1.B	16,707,082	14,166,855	3,763,331	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,908	(6,393,763)	912810-SZ-2	UNITED STATES TREASURY	1.A	14,160,947	10,157,094
91278*BB9	Bond With Interest Rate Swap	1.B	28,640,712	28,660,968	11,083,981	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	10,128	(10,960,736)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 2016 UW	1.B PL	28,650,840	22,044,717
91278*BB9	Bond With Interest Rate Swap	1.B	13,526,054	13,513,260	6,517,178	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	4,783	(5,176,390)	30303M-8K-1	META PLATFORMS INC	1.D FE	13,508,477	11,693,568
91278*BB9	Bond With Interest Rate Swap	1.B	4,582,514	4,529,823	1,900,850	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,621	(1,753,718)	872898-AE-1	TSMC ARIZONA CORP	1.D FE	4,528,202	3,654,568
9999999999 - Totals				194,522,145	125,919,613	XXX	XXX	XXX	65,649	(43,132,107)	XXX	XXX	XXX	194,456,496	169,051,720

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	3	190,222,238	3	502,187,182	3	467,630,995	2	200,914,562	3	190,222,238
2. Add: Opened or acquired transactions		303,755,800								303,755,800
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	8,209,144	XXX		XXX	7,200,976	XXX		XXX	15,410,120
4. Less: Closed or disposed of transactions										
5. Less: Positions disposed of for failing effectiveness criteria					1	273,917,409			1	273,917,409
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX	34,556,187	XXX		XXX	6,392,420	XXX	40,948,607
7. Ending inventory	3	502,187,182	3	467,630,995	2	200,914,562	2	194,522,142	2	194,522,142

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	43,476,286	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	35	
3.	Total (Line 1 plus Line 2)		43,476,321
4.	Part D, Section 1, Column 6	48,342,328	
5.	Part D, Section 1, Column 7	(4,866,007)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(9,385,997)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(9,385,997)
10.	Part D, Section 1, Column 9	48,671,211	
11.	Part D, Section 1, Column 10	(58,057,210)	
12	Total (Line 9 minus Line 10 minus Line 11)		2

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	10,946,441	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	10,946,442	
16.	Total (Line 13 plus Line 14 minus Line 15)		(1)

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	129,307,637		129,307,636	
2. Cost of cash equivalents acquired	1,909,645,752	24,476,725	1,885,169,027	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,917,394,239	73,903,168	1,843,491,071	
7. Deduct amortization of premium				
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)	121,559,150	(49,426,443)	170,985,592	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	121,559,150	(49,426,443)	170,985,592	

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM01LDV8		Baltimore	MD		11/15/2017	4.360	9,461,070						15,700,000	09/25/2025
BHM0LC8T7		SAN BRUNO	CA		01/08/2020	4.770	6,616,310						21,591,144	11/18/2025
BHM0M26W3		WASHINGTON	DC		09/21/2017	3.640	30,431,743		(4,818)				27,332,013	09/29/2025
BHM10N625		Irvine	CA		02/01/2018	4.590	27,297,015						40,547,702	05/01/2025
BHM127TJ6		New York	NY		05/10/2019	4.402	7,994,424		(14,594)				11,961,036	09/18/2025
BHM190WN1		San Diego	CA		02/01/2018	3.770	16,621,603						98,507,085	06/03/2025
BHM1D4T85		Memphis	TN		02/01/2018	3.750	14,000,000						19,700,000	09/30/2025
BHM1EEKQ1		Granada Hills	CA		02/01/2018	4.000	39,355,367						76,240,085	10/17/2025
BHM1KA3P3		Charlotte	NC		02/01/2018	3.400	23,715,335						51,978,767	08/26/2025
BHM1KFJV2		MULTI-CITY	NJ		11/01/2016	3.390	9,158,173						28,021,052	10/17/2025
BHM1R1K02		Fort Worth	TX		02/01/2018	4.220	16,408,227						25,600,000	09/18/2025
BHM1TLYF8		ARLINGTON	TX		06/28/2018	4.481	5,247,402		4,864				10,525,239	08/02/2025
BHM1U90Y9		MULTI-CITY	US		05/10/2018	4.460	5,000,000						55,381,948	07/22/2025
BHM1UHQB3		Houston	TX		04/27/2018	4.490	3,857,822						4,971,913	09/05/2025
BHM1UNWV9		Carson	CA		05/29/2018	8.000	4,000,000						16,885,248	12/05/2025
BHM1VMB76		Linthicum	MD		08/29/2018	4.690	6,545,410						8,700,000	09/17/2025
BHM1XQC17		BOSTON	MA		11/27/2018	4.500	15,000,000						22,909,116	09/30/2025
BHM20BQD3		DALLAS	TX		11/05/2019	4.100	6,600,000						11,964,276	06/10/2025
BHM21LBR5		MULTI-CITY	WI		02/11/2020	3.760	10,340,999						23,074,440	07/11/2025
BHM21QNL4		San Jose	CA		10/01/2019	3.200	8,014,781						11,217,406	10/03/2025
BHM260WX0		Seattle	WA		10/20/2020	3.000	6,500,000						15,271,267	04/24/2025
BHM265AL9		Naples	FL		09/24/2020	3.100	1,096,284						19,697,262	08/26/2025
BHM26DPR3		Richmond	VA		09/25/2020	3.680	2,049,593						3,577,099	09/12/2025
BHM27EGL3		Irvine	CA		06/01/2021	2.840	8,790,699						17,915,961	10/09/2025
BHM281LY6		MULTI-CITY	IL		03/17/2021	2.850	7,600,000						21,577,597	07/22/2025
BHM2869U7		Groveport	OH		02/12/2021	2.700	6,000,000						10,320,009	10/15/2025
BHM28JJV6		CENTREVILLE	VA		04/07/2021	3.010	800,000						2,075,604	10/29/2025
BHM28JK02		CHICAGO	IL		04/07/2021	2.810	1,800,000						3,291,433	10/23/2025
BHM28JK36		SAN DIEGO	CA		04/07/2021	2.810	800,000						2,021,818	10/23/2025
BHM28JKC6		EDMONDS	WA		04/07/2021	2.810	900,000						2,008,209	11/11/2025
BHM28RWD3		Aurora	CO		07/01/2021	3.801	20,024,413		4,953				32,789,700	03/31/2025
BHM290AL7		Apopka	FL		09/20/2021	2.480	5,144,926						7,685,714	05/20/2025
BHM291UY5		Atlanta	GA		04/19/2021	3.040	3,200,000						4,329,414	09/23/2025
BHM295TQ5		RALEIGH	NC		05/26/2021	3.210	6,200,000						17,045,889	09/29/2025
BHM29J5E8		Auburndale	FL		06/24/2021	2.270	12,900,000						19,130,721	05/20/2025
BHM2AYYC5		ENGLEWOOD	CO		09/10/2021	3.350	7,200,000						14,575,985	08/26/2025
BHM2B1WM6		SEATTLE	WA		10/05/2021	3.000	2,018,181						3,027,274	09/29/2025
BHM2BC5W0		San Marcos	CA		11/03/2021	3.000	3,500,000						6,469,755	07/09/2025
BHM2BRJB8		AURORA	CO		12/14/2021	3.080	2,700,000						4,078,673	06/16/2025
BHM2BYKT2		MINNEAPOLIS	MN		12/17/2021	2.950	4,934,947						6,008,455	05/21/2025
BHM2CALQ8		STONECREST	GA		12/07/2021	2.910	4,300,000						5,701,482	10/02/2025
BHM2CMAN1		AUSTIN	TX		12/22/2021	2.510	3,300,000						4,918,741	09/08/2025
BHM2CQ433		Atlanta	GA		12/22/2021	2.790	4,100,000						5,815,235	07/22/2025
BHM2CSBX5		HIALEAH	FL		01/26/2022	3.460	2,800,000						5,235,565	09/04/2025
BHM2CZQX3		MULTI-CITY	US		02/25/2022	2.900	14,000,000						27,173,865	11/19/2025
BHM2D1N77		MULTI-CITY	US		03/31/2022	3.130	21,559,355						44,966,688	06/04/2025
BHM2D4E06		Warrenville	IL		02/25/2022	2.590	7,300,000						10,060,734	09/12/2025
BHM2DC9R5		BALTIMORE	MD		02/23/2022	3.030	1,000,000						1,737,903	07/09/2025
BHM2DC9T1		West Hartford	CT		02/23/2022	2.980	4,700,000						8,451,141	05/22/2025
BHM2DUW32		Davenport	FL		03/30/2022	3.270	8,764,829						11,454,635	07/09/2025
BHM2E91A6		OGDEN	UT		05/18/2022	3.370	4,797,880						9,381,003	11/05/2025
BHM2E9UR7		DENVER	CO		08/23/2023	7.119	9,826,960		(232)				20,407,597	03/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM2EAH08		MCCOOK	IL		10/05/2022	7.812	20,307,238		63,642				31,702,268	11/20/2024
BHM2EB178		North Bergan	NJ		05/04/2022	6.141	5,714,540		9,492				9,965,220	05/22/2025
BHM2EG3B6		TAMPA	FL		03/29/2022	6.445	3,404,152		7,599				4,260,353	04/01/2025
BHM2G4MY0		Dania Beach	FL		06/13/2023	7.425	24,064,229		459				66,000,282	07/27/2022
BHM2G64U3		EAST HANOVER	NJ		04/20/2023	7.429	12,866,030		406				30,078,841	10/01/2025
BHM2G64V1		LAKELAND	FL		09/26/2022	7.730	6,771,781		8,996				50,335,113	12/22/2023
BHM2J3HP4		MESA	AZ		11/07/2023	8.342	24,777,109						51,130,781	12/04/2025
BHM2K5VL0		MULTI-CITY	US		03/28/2023	7.373	3,300,000						4,656,669	10/15/2025
BHM2M8JP7		Los Angeles	CA		09/11/2023	7.504	13,834,536						19,188,840	09/22/2025
BHM2PRJM9		Houston	TX		02/28/2024	8.301	6,481,157						59,600,000	01/30/2024
0599999. Mortgages in good standing - commercial mortgages-all other							577,794,520		80,766				1,277,929,265	XXX
0899999. Total mortgages in good standing							577,794,520		80,766				1,277,929,265	XXX
1699999. Total - restructured mortgages														XXX
2499999. Total - mortgages with overdue interest over 90 days														XXX
3299999. Total - mortgages in the process of foreclosure														XXX
3399999 - Totals							577,794,520		80,766				1,277,929,265	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

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
BHM28C8K7	Washington	DC		10/03/2022	7.773	13,828		27,045,218
BHM2E9UR7	DENVER	CO		08/23/2023	7.095	40,239	2,282,626	20,407,597
BHM2EAH08	MCCOOK	IL		10/05/2022	7.811	56,768	1,111,930	31,702,268
BHM2G4MY0	Dania Beach	FL		06/13/2023	7.424	41,295	2,691,154	66,000,282
BHM2G64N9	ROCHESTER	MN		12/02/2022	7.420		8,609	8,316,002
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.427		2,142,582	30,078,841
BHM2G64V1	LAKELAND	FL		03/01/2025	7.927	182,328	200,408	50,335,113
BHM2J3HP4	MESA	AZ		11/07/2023	8.238	245,491	3,920,696	51,130,781
BHM2PRJM9	Houston	TX		02/28/2024	8.320	627,220	1,438,370	59,600,000
BHM2Q4KN5	Socorro	TX		05/01/2024	8.319		2,194,744	59,400,000
BHM2Q4KT2	Socorro	TX		05/01/2024	8.327	67,678	5,720,008	72,100,000
0599999. Mortgages in good standing - commercial mortgages-all other						1,274,848	21,711,128	476,116,101
0899999. Total mortgages in good standing						1,274,848	21,711,128	476,116,101
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						1,274,848	21,711,128	476,116,101

SCHEDULE B - PART 3

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

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 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
BHM0LZHT6	CARLSBAD	CA		04/03/2012	05/01/2025	28,880,714							28,880,714	28,880,611		(104)	(104)
BHM0M67U7	MULTI-CITY	US		09/24/2012	06/01/2025	25,483,114		550			550		25,483,664	25,483,664			
BHM28C8K7	Washington	DC		10/03/2022	12/29/2025	13,602,811		23,967			23,967		13,640,606	13,640,607			
BHM2BRZT1	WOODSTOCK	GA		10/03/2022	12/30/2025	4,406,868		13,780			13,780		4,420,648	4,420,648			
BHM2BRZV6	BRASELTON	GA		10/03/2022	12/30/2025	2,849,711		13,296			13,296		2,863,007	2,863,007			
BHM2FE858	Savannah	GA		06/09/2022	05/01/2025	12,270,714		25,953			25,953		12,296,667	12,296,667			
BHM2G64N9	ROCHESTER	MN		12/02/2022	10/01/2025	6,488,908		1,503			1,503		6,490,411	6,489,748		(663)	(663)
BHM2G64R0	COTTAGE GROVE	MN		12/02/2022	10/01/2025	4,222,828		978			978		4,223,806	4,223,375		(431)	(431)
BHM2PY8K0	Concord	NC		04/23/2024	10/16/2025	3,455,714							3,455,714	3,455,714			
0199999. Mortgages closed by repayment						101,661,383		80,028			80,028		101,755,239	101,754,041		(1,199)	(1,199)
BHM0M26W3	WASHINGTON	DC		09/21/2017		(202,062)		(8)			(8)		(202,070)	3,384,185		3,586,255	3,586,255
BHM127TJ6	New York	NY		05/10/2019		157,788		(3,352)			(3,352)		154,436	154,436			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		207,896							207,896	207,896			
BHM2EG3B6	TAMPA	FL		03/29/2022		95,445		290			290		95,735	94,373		(1,362)	(1,362)
BHM2G64V1	LAKELAND	FL		09/26/2022		4,957,266		5,515			5,515		4,962,781	4,959,284		(3,497)	(3,497)
BHM2G4MY0	Dania Beach	FL		06/13/2023		1,460,499		69			69		1,463,094	1,463,094			
BHM1UHQB3	Houston	TX		04/27/2018		97,681							97,681	97,681			
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		217,044							217,044	217,044			
BHM2DUW32	Davenport	FL		03/30/2022		135,171							135,171	135,171			
BHM265AL9	Naples	FL		09/24/2020		3,716							3,716	3,716			
BHM210NL4	San Jose	CA		10/01/2019		186,583							186,583	186,583			
BHM01LDV8	Baltimore	MD		11/15/2017		367,536							367,536	369,090		1,553	1,553
BHM1TLYF8	ARLINGTON	TX		06/28/2018		263,889		1,806			1,806		265,694	244,064		(21,630)	(21,630)
BHM26DPR3	Richmond	VA		09/25/2020		58,136							58,136	58,136			
BHM1KA3P3	Charlotte	NC		02/01/2018		765,398							765,398	765,398			
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		123,886							123,886	123,886			
BHM27EGL3	Irvine	CA		06/01/2021		208,064							208,064	208,064			
BHM28RWD3	Aurora	CO		07/01/2021		543,683		2,291			2,291		545,973	545,973			
BHM190WN1	San Diego	CA		02/01/2018		401,152							401,152	401,152			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		647,323							647,323	647,323			
BHM1R1K02	Fort Worth	TX		02/01/2018		785,713							785,713	785,713			
BHM2D1N77	MULTI-CITY	US		03/31/2022		3,840,645							3,840,645	3,840,645			
BHM10N625	Irvine	CA		02/01/2018		1,404,479							1,404,479	1,404,479			
BHM1VMB76	Linthicum	MD		08/29/2018		231,330							231,330	257,670		26,339	26,339
BHM2E91A6	OGDEN	UT		05/18/2022		149,547							149,547	149,547			
BHM1EEKQ1	Granada Hills	CA		02/01/2018		644,633							644,633	644,633			
BHM2Q4KT2	Socorro	TX		05/01/2024		8,138,699		(2,681)			(2,681)		8,231,664	8,231,664			
0299999. Mortgages with partial repayments						25,891,142		3,929			3,929		25,993,244	29,580,902		3,587,658	3,587,658
BHM2Q4KN5	Socorro	TX		12/02/2024	05/27/2025	5,101,733							5,101,733	5,101,733			
0399999. Mortgages disposed						5,101,733							5,101,733	5,101,733			
0599999 - Totals						132,654,259		83,957			83,957		132,850,215	136,436,675		3,586,459	3,586,459

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
48254@-AA-8	KKR RECOP II FEEDER L.P. - CMBS		NEW YORK	NY	KKR RECOP II FEEDER L.P. - CMBS	2.C	04/06/2020		7,410,330	7,249,748	7,249,748	(160,582)					444,313		0.000
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated									7,410,330	7,249,748	7,249,748	(160,582)					444,313		XXX
44421G-AL-7	HY 2019-30HY E - CMBS		HARTFORD	CT	HY 2019-30HY E - CMBS	1.A	06/24/2019		4,636,140	4,422,932	4,422,932	(154,248)	(66,587)				167,740		0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated									4,636,140	4,422,932	4,422,932	(154,248)	(66,587)				167,740		XXX
BENVTD-J7-1	MIM Atticus Co-Invest Aggregator, LLC		BOSTON	MA	MIM Atticus Coinvest Aggregator		06/01/2025		3,114,947	3,198,490	3,198,490	83,543					337,897	4,562,102	24.900
BENWNS-Z7-4	Partners Group Direct Infrastructure IV		NEW YORK	NY	Partenrs Group		09/28/2025		3,998,897	3,998,897	3,998,897						(17,472)	21,001,568	0.200
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III		WILMINGTON	DE	BDT & MSD R		12/02/2025		450,186	450,186	450,186						(7,385)	24,549,814	2.800
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.		FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.		12/02/2025		1,755,960	1,755,960	1,755,960						(2,713,997)		1.400
BENXJM-28-4	Dextra Co-invest Squared LP		NEW YORK	NY	Dextra Co-invest Squared LP		12/02/2025		1,329,560	1,329,560	1,329,560						870,440		10.400
BENRGF-E6-6	Dextra Strategic Partners B-5 Onshore LP		NEW YORK	NY	Dextra Partners		12/28/2023		6,144,983	6,657,923	6,657,923	363,250					300,793	14,532,572	10.000
BENUZ8-1C-5	Manulife Infrastructure Fund III, LP		BOSTON	MA	Manulife		03/01/2025		13,352,041	13,265,192	13,265,192	(86,849)					1,403,838	63,041,415	2.100
BENUZ8-1D-3	Hunter Point Capital GPFS		NEW YORK	NY	Hunter Point Capital		03/01/2025		1,885,521	1,793,518	1,793,518	(92,003)						5,614,479	0.500
BHM021-9E-4	BOSTON VENTURES VII LP		BOSTON	MA	BV Investment Partners		03/29/2018		177,044	1,054	1,054	(65,748)		225,252				3,303,579	4.614
BHM025-L7-6	AEA INVESTORS 2006 FUND LP		NEW YORK	NY	AEA Investors		11/20/2020			7,528	7,528	(16,980)					14,597	1,290,977	1.761
BHM025-L9-2	SAW MILL CAPITAL PARTNERS LP		BRIARCLIFF MANOR	NY	Saw Mill Capital		03/29/2018		89,916	50,289	50,289	(1,297,432)					1,258,714	1,472,785	5.437
BHM02C-DX-3	SUMMER STREET CAPITAL II LP		BUFFALO	NY	Summer Street Capital Partners		03/29/2018			6,588	6,588	(51,112)					52,144	42,170	7.033
BHM02K-5A-4	GSO SPECIAL SITUATIONS FUND		NEW YORK	NY	The Blackstone Group		06/01/2007												0.000
BHM035-DC-3	KRG CAPITAL FUND IV LP		DENVER	CO	KRG Capital		12/27/2017		1	204,567	204,567	40,719					18,095		1.482
BHM03B-4L-0	UPFRONT III LP		LOS ANGELES	CA	Upfront Ventures		07/02/2012		7,658,925	17,208,681	17,208,681	(1,586,469)					1,274,399	7,791,577	7.629
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	Brookside Mezzanine Partners Management,		11/01/2011		72	9,940	9,940						553		0.737
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	Brookside Mezzanine Partners Management,		08/20/2012		118,785	123,834	123,834	(115,212)					276,695		16.552
BHM04X-Q4-5	TCV VII LP		MILBURN	NJ	Technology Crossover Ventures		03/29/2018		270,063	234,933	234,933	287,335		322,870			199,200		0.476
BHM05J-QC-7	BUNKER HILL CAPITAL II LP		BOSTON	MA	Bunker Hill Capital		03/29/2018		5,562,200	5,408,381	5,408,381	130,204		284,023			1,644,747		7.342
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP		NEW YORK	NY	Lincolnshire Management		02/01/2018		2,325,566	2,333,433	2,333,433	1,280,131		1,361,837					1.000
BHM0JB-5A-6	SUNTX CAPITAL PARTNERS II		DALLAS	TX	SunTx Capital Partners		03/29/2018		3,673,038	19,533,237	19,533,237	9,407,859							6.161
BHM0JP-76-2	AEA INVESTORS SBF II LP		NEW YORK	NY	AEA Investors		03/29/2018					(2,866)					284,126		3.157
BHM0KJ-87-1	GRIDIRON CAPITAL FUND II LP		NEW CANAAN	CT	Gridiron Capital		03/29/2018		1,260,883	1,785,779	1,785,779	(76,468)					779,246		1.459
BHM0KR-3A-1	ARLINGTON CAPITAL PARTNERS III LP		CHEVY CHASE	MD	Arlington Capital Partners		02/01/2018				(81,824)	88,050					21,411	268,645	2.759
BHM0L1-V7-3	VMG PARTNERS II LP		SAN FRANCISCO	CA	VMG Partners		03/03/2020					(2,135)					25,652	626,897	3.129
BHM0LL-V8-7	CENTURY FOCUSED FUND III LP		BOSTON	MA	Century Equity Partners		03/29/2018		974,045	1,007,828	1,007,828	18,890						590,036	2.170
BHM0LT-ZL-7	SILVER OAK SERVICES PARTNERS II LP		EVANSTON	IL	Silver Oak Services Partners		03/01/2018		3,757,219	4,013,967	4,013,967	(715,991)					396,216	1,041,617	3.495
BHM0LU-T1-5	MSOUTH EQUITY PARTNERS II LP		WILMINGTON	DE	MSouth Equity Partners		03/29/2018											543,488	0.000
BHM0MD-LK-8	SUMMER STREET CAPITAL III LP		BUFFALO	NY	Summer Street Capital Partners		03/29/2018		673,913	780,175	780,175	(32,946)						366,549	3.592
BHM0ME-7Y-2	PARTHENON INVESTORS IV LP		BOSTON	MA	Parthenon Capital Partners		03/29/2018		4,730,584	17,901,933	17,901,933	(1,103,941)					1,096,840	741,055	1.200
BHM0ME-7Z-9	UPFRONT IV L.P		LOS ANGELES	CA	Upfront Ventures		02/01/2018		3,345,933	12,259,641	12,259,641	(2,746,858)					1,142,841	8,700,075	4.918
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP		GREENWICH	CT	Heartwood Partners		03/29/2018		1,438,760	1,209,382	1,209,382	(557,534)					169,309	674,198	3.004
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP		NEW YORK	NY	Goldman Sachs		03/29/2018		11,010,091	16,223,462	16,223,462	3,694,652					2,767,380	15,647,111	4.431
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDI		NEW YORK	NY	The Blackstone Group		03/01/2018		20,556,901	23,279,780	23,279,780	(2,685,728)					6,015,515	4,888,056	0.669
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES F		NEW YORK	NY	Fortress Investment Group		03/01/2018		11,597,627	13,425,163	13,425,163	(2,314,427)					2,891,577		0.481
BHM1AE-FF-5	GSO CREDIT ALPHA FUND LP		NEW YORK	NY	The Blackstone Group		02/01/2018		2,086,107	2,030,045	2,030,045	(90,403)					35,685	9,477,517	10.844
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP		NEW YORK	NY	Lexington Partners		03/29/2018		9,044,508	8,778,456	8,778,456	(174,572)						4,674,653	0.245
BHM1AM-CX-1	DWH EQUITY INVESTORS LP		ST LOUIS	MO	Gridiron Capital		03/29/2018												0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM1CV-9A-3 ..	GRIDIRON CAPITAL FUND III LP		NEW CANAAN	CT	GRIDIRON CAPITAL FUND III LP		03/29/2018												0.000
BHM1DU-0C-9 ..	VMG PARTNERS III LP		SAN FRANCISCO	CA	VMG Partners		03/29/2018		916,443	862,017	862,017	(126,726)		425,226			837,643	1,039,280	3.657
BHM1EV-P1-3 ..	GRYPHON PARTNERS IV LP		SAN FRANCISCO	CA	Gryphon Investors		02/01/2018		15,000,498	14,739,782	14,739,782	979,468						2,390,112	2.434
BHM1EV-P2-1 ..	GRYPHON CO-INVEST FUND IV LP		SAN FRANCISCO	CA	Gryphon Investors		02/01/2018		2,294,592	2,217,805	2,217,805	168,195						335,071	7.979
BHM1J8-8K-6 ..	AEA INVESTORS FUND VI LP		NEW YORK	NY	AEA Investors		03/29/2018		13,228,797	14,965,528	14,965,528	950,958					5,064	1,437,458	0.799
BHM1JV-YA-8 ..	JUGGERNAUT CAPITAL PARTNERS III LP		CHEVY CHASE	MD	Juggernaut Capital Partners		03/29/2018		7,006,121	8,220,270	8,220,270	(79,665)							2.538
BHM1KE-CC-4 ..	RIVERSIDE MICRO CAP FUND IV LP		BOSTON	MA	The Riverside Company		03/29/2018		22,551,495	27,109,686	27,109,686	(8,045,563)					8,247,193	3,220,631	6.758
BHM1U9-03-7 ..	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	HIMCO		02/22/2018												0.000
BHM20C-LC-8 ..	KKR RECOP FEEDER II L.P.		NEW YORK	NY	Kohlberg Kravis and Roberts		04/20/2020		9,746,381	9,746,381	9,746,381						948,397	362	25.004
BHM21P-3U-8 ..	ARLINGTON CAPITAL PARTNERS V LP		CHEVY CHASE	MD	Arlington Capital Partners		08/26/2019		9,306,496	25,235,831	25,235,831	9,147,330						1,082,738	0.553
BHM22G-6B-6 ..	GUARDIAN CAPITAL PARTNERS FUND III		WAYNE	PA	Guardian Capital Partners		10/31/2019		6,643,068	9,919,865	9,919,865	2,048,434					403,579	1,768,258	3.231
BHM22J-9D-3 ..	WIND POINT PARTNERS IX-A LP		CHICAGO	IL	WindPoint Partner		02/26/2020		8,206,170	11,312,547	11,312,547	(339,593)					584,044	1,481,900	0.805
BHM22R-5B-3 ..	REVELSTOKE CAPITAL PARTNERS FUND II		DENVER	CO	Revelstoke Capital Partners		11/04/2019		8,469,215	12,263,370	12,263,370	1,409,573						680,955	1.310
BHM22R-5C-1 ..	UPFRONT GROWTH III LP - INVESTMENT		LOS ANGELES	CA	Upfront Ventures		12/24/2019		4,976,687	5,081,781	5,081,781	729,918						20,142	2.817
BHM22Z-RJ-4 ..	CORTEC GROUP FUND VII LP		NEW YORK	NY	Cortec Group		12/22/2019		6,997,202	9,676,850	9,676,850	843,477					102,848	981,930	0.745
BHM252-3H-4 ..	PARTHENON INVESTORS VI LP		SAN FRANCISCO	CA	Parthenon Capital Partners		04/30/2020		8,544,595	12,208,617	12,208,617	(439,891)					1,669,469	3,124,555	0.745
BHM252-W4-1 ..	GRIDIRON CAPITAL FUND IV LP		NEW CANAAN	CT	Gridiron Capital		05/06/2020		8,140,202	10,557,450	10,557,450	(4,009,532)					5,776,605	269,408	1.106
BHM26R-Z7-5 ..	GRAYCLIFF PRIVATE EQUITY PARTNERS		NEW YORK	NY	Graycliff Partners		09/22/2020		4,632,318	6,699,645	6,699,645	2,067,327					141,304	993,510	3.544
BHM273-T4-1 ..	DOVER STREET X LP		BOSTON	MA	HarbourVest Partners		10/08/2020		11,906,527	13,532,978	13,532,978	(1,091,836)					1,118,142	2,880,000	0.217
BHM27K-5S-6 ..	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	Gridiron Capital		11/20/2020		8,782	22,612	22,612	(81,388)					60,630		1.356
BHM27R-3Z-7 ..	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	Century Equity Partners		12/31/2023					(16,672)							22.029
BHM27T-0L-7 ..	GRYPHON HERITAGE PARTNERS LP		LOS ANGELES	CA	Gryphon Investors		10/27/2021		1,858,378	2,131,692	2,131,692	159,737					4,720	902,795	0.673
BHM27W-84-0 ..	GRYPHON PARTNERS VI LP		LOS ANGELES	CA	Gryphon Investors		12/18/2020		5,394,820	5,849,285	5,849,285	16,360					634	938,689	0.261
BHM281-M0-9 ..	CENTURY HCC CO-INVEST LP		BOSTON	MA	Century Equity Partners		12/29/2020		2,205,957	2,099,459	2,099,459	674,739						(10,140)	11.996
BHM28L-F6-0 ..	SOUTHFIELD CAPITAL III LP		GREENWICH	CT	Southfield Capital		02/24/2021		2,963,437	3,202,696	3,202,696	(230,036)						435,730	2.218
BHM298-JB-3 ..	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTE	NC	Carousel Capital		04/21/2021		2,274,418	2,673,411	2,673,411	318,507					7,457	2,217,224	1.286
BHM299-RV-8 ..	DRAWBRIDGE 2018 RCA		NEW YORK	NY	Fortress Investment Group		05/03/2021		4,690,926	4,690,926	4,690,926	(203,880)					542,870		0.194
BHM29R-8N-7 ..	MPE PARTNERS III LP		CLEVELAND	OH	MPE Partners		06/02/2021		6,375,602	6,375,602	6,375,602	(758,869)					1,432,339	3,655,243	2.104
BHM29Y-QY-8 ..	ONE ROCK CAPITAL PARTNERS III LP		NEW YORK	NY	One Rock Capital Partners		06/21/2021		5,531,901	8,413,392	8,413,392	(4,755,624)					4,294,012	2,512,202	0.456
BHM2AM-9A-3 ..	CIP CAPITAL FUND III LP		NEW YORK	NY	CIP Capital		06/30/2021		2,462,348	2,586,819	2,586,819							4,439,067	3.410
BHM2AU-AF-2 ..	CIVC PARTNERS FUND VI LP		CHICAGO	IL	CIVC Partners		07/27/2021		2,697,019	3,269,290	3,269,290	228,389					69,250	384,118	1.534
BHM2BE-9K-8 ..	LEEDS EQUITY PARTNERS VII LP		NEW YORK	NY	Leeds Equity Partners		06/21/2022		10,394,498	11,483,700	11,483,700	(595,693)					1,017,787	623,289	1.306
BHM2BE-9L-6 ..	UPFRONT VII LP		SANTA MONICA	CA	Upfront Ventures		09/16/2021		3,852,494	4,404,100	4,404,100	413,577					73,935	1,177,605	1.947
BHM2BV-56-5 ..	VMG PARTNERS V LP		SAN FRANCISCO	CA	VMG Partners		10/14/2021		3,446,003	3,654,002	3,654,002	(711,111)					352,895	431,608	0.932
BHM2D4-E5-5 ..	MONOMOY CAPITAL PARTNERS IV LP		NEW YORK	NY	Monomoy Capital Partners		12/09/2021		3,744,073	4,231,449	4,231,449	(426,689)					785,311	989,350	0.928
BHM2KJ-6R-5 ..	ALPINE INVESTORS IX LP		SAN FRANCISCO	CA	Alpine Investors		12/15/2023		3,115,033	3,439,619	3,439,619	247,043						6,884,967	0.440
BHM2KW-3Z-1 ..	BRYNWOOD PARTNERS IX LP		GREENWICH	CT	Brynwood Partners		07/27/2023		5,449,877	5,873,632	5,873,632	711,776						4,362,868	2.660
BHM2LK-9Q-0 ..	MPE Partners IV LP		CLEVELAND	OH	MPE Partners		08/01/2024		5,428,846	5,439,313	5,439,313	282,166						4,571,154	3.160
BHM2MB-LV-4 ..	GRIDION CAPITAL FUND V LP - TALCOT		NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP		11/27/2023		6,620,477	7,533,168	7,533,168	617,680						879,523	1.428
BHM2MZ-FR-7 ..	CIVC Partners Fund VII LP		CHICAGO	IL	CIVC Partners		01/02/2024		2,582,785	2,525,164	2,525,164	(51,156)						3,030,443	1.017
BHM2XG-VJ-7 ..	Rockland Power Partners V LP		WOODLANDS	TX	Rockland Power Partners		07/31/2025		566,564	499,719	499,719	(66,845)						4,431,611	0.000
BHM2XS-L5-2 ..	NORTHAMPTON CAP PARTNERS LP - TALC		CHICAGO	IL	NORTHAMPTON CAP PARTNERS		09/01/2025		631,888	464,041	464,041	(167,847)						4,388,007	0.500
BHM2Z9-N5-0 ..	EIV Capital Fund V		HOUSTON	TX	EIV Capital		11/16/2025		1,369,953	1,377,148	1,377,148	7,195					(126,713)	3,622,852	0.500
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									354,617,168	466,858,445	466,776,621	1,402,193		2,619,208			47,529,364	269,376,554	XXX
BENVVM-C0-0 ..	Elk Coinvest LP		DALLAS	TX	Elk Coinvest LP		06/01/2025		25,023,250	25,936,902	25,936,902	913,652							5.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									25,023,250	25,936,902	25,936,902	913,652							XXX
BHM1S9-UL-7 ..	PRETIUM RESIDENTIAL REAL ESTATE		NEW YORK	NY	Pretium		04/27/2018		7,640,463	28,095,809	28,095,809	(1,315,082)					12,918,941		2.880

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									7,640,463	28,095,809	28,095,809	(1,315,082)						12,918,941	XXX
BENQGH-FD-8	Golden Road IT 1, LLC		VARIOUS	US	Sixth Street Partners		08/04/2023		19,553,058	19,738,126	19,738,126	(73,033)					1,554,638		10.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									19,553,058	19,738,126	19,738,126	(73,033)					1,554,638		XXX
309588-AE-1	FARMERS EXCHANGE CAPITAL		LOS ANGELES	CA	FARMERS EXCHANGE CAPITAL	2.A FE	02/01/2018		8,026,630	9,338,455	8,059,050		15,175				669,600		0.000
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		13,400,000	11,863,464	13,400,000						680,318		0.000
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	10/11/2019		644,510	521,682	650,047		1,002				30,093		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO		NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.D FE	02/01/2018		3,225,836	2,653,437	2,984,998		(34,741)				156,938		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	03/23/2010		5,000,000	5,313,456	5,000,000						303,150		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	09/20/2019		4,837,605	3,943,636	4,894,321		3,686				102,986		0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/11/2009		284,305	293,552	274,936		(946)				17,536		0.000
2799999. Surplus notes - unaffiliated									35,418,885	33,927,681	35,263,352		(15,823)				1,960,621		XXX
05565A-M3-4	BNP PARIBAS SA		PARIS	FRA	BNP PARIBAS SA	2.C FE	08/08/2022		4,160,938	4,348,289	4,142,601		(6,000)				319,068		0.000
902613-BE-7	UBS GROUP AG		ZURICH	CHE	UBS GROUP AG	2.C FE	11/08/2023		2,817,000	3,303,656	2,817,000						260,573		0.000
2999999. Capital notes - unaffiliated									6,977,938	7,651,945	6,959,601		(6,000)				579,640		XXX
BENXG4-30-3	Invictus Opportunity Feeder IV-R, LP		WASHINGTON DC	US	Invictus Opportunity Feeder IV-R, LP		12/25/2025		4,536,509	4,536,509	4,536,509						(134,437)		0.000
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.		NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	6.	02/24/2025		2,037,500	1,973,771	2,037,500								0.000
BHM2VM-VJ-6	Eirles Two ETR - Tranche B - ABS		DUBLIN	IRL	Eirles Two ETR - Tranche B - ABS	6.	03/14/2023		191,126	159,403	191,723								0.000
BHM2VM-VM-9	Eirles Two SPGI - Tranche B - ABS		DUBLIN	IRL	Eirles Two SPGI - Tranche B - ABS	6.	03/14/2023		164,996	130,777	166,396								0.000
BHM2VM-VU-1	LUMINIS SPGI - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS SPGI - Tranche B - ABS	6.	08/09/2023		80,297	55,539	80,566								0.000
BHM2VM-VV-9	LUMINIS PFE - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS PFE - Tranche B - ABS	6.	08/09/2023		72,914	52,373	72,606								0.000
BHM2VM-VW-7	LUMINIS DUK - Tranche B - ABS		GEORGE TOWN	CYM	LUMINIS DUK - Tranche B - ABS	6.	08/09/2023		102,464	74,899	102,122								0.000
BHM2YY-F7-1	OIC CREDIT OPPORT FND IV LP EQTY		NEW YORK	NY	OIC CREDIT OPPORT		12/09/2025		301,583	325,017	301,583						(23,434)		0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									7,487,388	7,308,288	7,489,005						(157,871)		XXX
BENWRJ-KC-5	Sixth Street Specialty Lending Europe III, LLC - E		DALLAS	TX	Sixth Street		09/01/2025		1,238,013	1,238,013	1,238,013						(197,500)		0.000
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I		SAN FRANCISCO	CA	Sixth Street	6.	06/01/2025		710,662	195,109	710,662						(196,328)		0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									1,948,675	1,433,122	1,948,675						(393,828)		XXX
6899999. Total - unaffiliated									424,188,311	555,514,848	556,257,067	(227,719)	(88,410)	2,619,208			50,523,807	282,295,495	XXX
6999999. Total - affiliated									46,524,983	47,108,150	47,623,703	840,619					1,160,810		XXX
7099999 - Totals									470,713,294	602,622,997	603,880,770	612,899	(88,410)	2,619,208			51,684,617	282,295,495	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	4,422,932	1B ..$		1C ..$		1D ..$	27,204,302	1E ..$		1F ..$		1G ..$	
1B	2A ...$	8,059,050	2B ..$		2C ..$	14,209,349								
1C	3A ...$		3B ..$		3C ..$									
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$	3,361,575												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
48254@-AA-8	KKR RECOP II FEEDER L.P. - CMBS	NEW YORK	NY	KKR RECOP II FEEDER L.P. - CMBS	04/06/2020		7,410,330			0.000
0399999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - unaffiliated							7,410,330			XXX
44421G-AL-7	HY 2019-30HY E - CMBS	HARTFORD	CT	HY 2019-30HY E - CMBS	06/24/2019		4,643,767			0.000
BHM2LW-G2-9	LUMINIS SPGI	GEORGE TOWN	CYM	LUMINIS SPGI	08/09/2023		2,682,070			0.000
BHM2LW-U8-0	LUMINIS DUK	GEORGE TOWN	CYM	LUMINIS DUK	08/09/2023		3,404,103			0.000
BHM2M2-80-7	LUMINIS PFE	GEORGE TOWN	CYM	LUMINIS PFE	08/09/2023		2,420,282			0.000
G3R884-AR-5	EIRLES TWO DAC	DUBLIN	IRL	EIRLES TWO DAC	03/14/2023		2,393,093			0.000
G3R884-AS-3	EIRLES 387 A - CDO	DUBLIN	IRL	EIRLES 387 A - CDO	03/14/2023		2,241,437			0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							17,784,752			XXX
BENVTD-J7-1	MIM Atticus Co-Invest Aggregator, LLC	BOSTON	MA	MIM Atticus Coinvest Aggregator	06/01/2025			3,114,947		0.000
BENVVM-C0-0	Elk Coinvest LP	DALLAS	TX	Elk Coinvest LP	06/01/2025			25,023,250		0.000
BENWNS-Z7-4	Partners Group Direct Infrastructure IV	NEW YORK	NY	Partenrs Group	09/28/2025			3,998,897		0.000
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	WILMINGTON	DE	BDT & MSD R	12/02/2025			450,186		0.000
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.	12/02/2025			2,713,997		0.000
BENXJM-28-4	Dextra Co-invest Squared LP	NEW YORK	NY	Dextra Co-invest Squared LP	12/02/2025			1,329,560		0.000
BENRGF-E6-6	Dextra Strategic Partners B-5 Onshore LP	NEW YORK	NY	Dextra Partners	12/28/2023			3,572,471		10.000
BENUZ8-1C-5	Manulife Infrastructure Fund III, LP	BOSTON	MA	Manulife	03/01/2025			20,968,503		0.000
BENUZ8-1D-3	Hunter Point Capital GPFS	NEW YORK	NY	Hunter Point Capital	03/01/2025			2,229,436		0.000
BHM025-L7-6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	AEA Investors	11/20/2020			465		1.761
BHM03B-4L-0	UPFRONT III LP	LOS ANGELES	CA	Upfront Ventures	07/02/2012			41,035		7.629
BHM0LT-ZL-7	SILVER OAK SERVICES PARTNERS II LP	EVANSTON	IL	Silver Oak Services Partners	03/01/2018			50,424		3.495
BHM0ME-7Y-2	PARTHENON INVESTORS IV LP	BOSTON	MA	Parthenon Capital Partners	03/29/2018			35,104		1.200
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	Upfront Ventures	02/01/2018			616,402		4.918
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	Goldman Sachs	03/29/2018			27,090		4.431
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	The Blackstone Group	03/01/2018			425,173		0.669
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	Lexington Partners	03/29/2018			217,110		0.245
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG Partners	03/29/2018			108,685		3.657
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	AEA Investors	03/29/2018			188,370		0.799
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts	04/20/2020			123,970		25.004
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	Arlington Capital Partners	08/26/2019			235,544		0.553
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III	WAYNE	PA	Guardian Capital Partners	10/31/2019			1,300,000		3.231
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WindPoint Partner	02/26/2020			701,472		0.805
BHM22R-5B-3	REVELSTOKE CAPITAL PARTNERS FUND II	DENVER	CO	Revelstoke Capital Partners	11/04/2019			54,177		1.310
BHM22R-5C-1	UPFRONT GROWTH III LP - INVESTMENT	LOS ANGELES	CA	Upfront Ventures	12/24/2019			128,197		2.817
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	Cortec Group	12/22/2019			90,499		0.745
BHM252-3H-4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	Parthenon Capital Partners	04/30/2020			1,174,503		0.745
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	Gridiron Capital	05/06/2020			96,849		1.106
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS	NEW YORK	NY	Graycliff Partners	09/22/2020			767,788		3.544
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	HarbourVest Partners	10/08/2020			320,000		0.217
BHM27T-0L-7	GRYPHON HERITAGE PARTNERS LP	LOS ANGELES	CA	Gryphon Investors	10/27/2021			967,645		0.673
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	Gryphon Investors	12/18/2020			940,982		0.261
BHM281-M0-9	CENTURY HCC CO-INVEST LP	BOSTON	MA	Century Equity Partners	12/29/2020			10,140		11.996
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital	02/24/2021			72,187		2.218
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital	04/21/2021			338,380		1.286
BHM299-RV-8	DRAWBRIDGE 2018 RCA	NEW YORK	NY	Fortress Investment Group	05/03/2021			21,864		0.194
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE Partners	06/02/2021			337,163		2.104
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	One Rock Capital Partners	06/21/2021			89,132		0.456
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners	07/27/2021			43,321		1.534
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	Leeds Equity Partners	06/21/2022			2,094,162		1.306
BHM2BE-9L-6	UPFRONT VII LP	SANTA MONICA	CA	Upfront Ventures	09/16/2021			1,580,538		1.947
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners	10/14/2021			1,126,652		0.932
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	Monomoy Capital Partners	12/09/2021			603,193		0.928
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors	12/15/2023			776,446		0.440
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023			2,733,642		2.660

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	OH	MPE Partners	08/01/2024			3,188,062		3.160
BHM2MB-LV-4	GRIDION CAPITAL FUND V LP - TALCOT	NEW CANAAN	CT	GRIDIRON CAPITAL FUND V LP	11/27/2023			1,889,522		1.428
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners	01/02/2024			1,443,305		0.000
BHM2XG-VJ-7	Rockland Power Partners V LP	WOODLANDS	TX	Rockland Power Partners	07/31/2025			573,351		0.000
BHM2XS-L5-2	NORTHAMPTON CAP PARTNERS LP - TALC	CHICAGO	IL	NORTHAMPTON CAP PARTNERS	09/01/2025			687,431		0.000
BHM2Z9-N5-0	EIV Capital Fund V	HOUSTON	TX	EIV Capital	11/16/2025			1,440,275		0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								91,061,497		XXX
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/04/2023			8,257,288		0.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								8,257,288		XXX
05565A-M3-4	BNP PARIBAS SA	PARIS	FRA	BNP PARIBAS SA	08/08/2022		4,148,601			0.000
456837-AR-4	ING GROEP NV	AMSTERDAM	NLD	ING GROEP NV	09/16/2021		8,591,326			0.000
780097-BQ-3	NATWEST GROUP PLC	EDINBURGH	GBR	NATWEST GROUP PLC	09/20/2021		5,864,759			0.000
902613-BE-7	UBS GROUP AG	ZURICH	CHE	UBS GROUP AG	11/08/2023		2,817,000			0.000
2999999. Capital notes - unaffiliated							21,421,686			XXX
BENXG4-30-3	Invictus Opportunity Feeder IV-R, LP	WASHINGTON DC	US	Invictus Opportunity Feeder IV-R, LP	12/25/2025			4,536,509		0.000
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.	NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	02/24/2025			100,000		0.000
BHM2VM-VJ-6	Eirles Two ETR - Tranche B - ABS	DUBLIN	IRL	Eirles Two ETR - Tranche B - ABS	03/14/2023		191,723			0.000
BHM2VM-VM-9	Eirles Two SPGI - Tranche B - ABS	DUBLIN	IRL	Eirles Two SPGI - Tranche B - ABS	03/14/2023		166,396			0.000
BHM2VM-VU-1	LUMINIS SPGI - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS SPGI - Tranche B - ABS	08/09/2023		80,566			0.000
BHM2VM-VV-9	LUMINIS PFE - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS PFE - Tranche B - ABS	08/09/2023		72,606			0.000
BHM2VM-VW-7	LUMINIS DUK - Tranche B - ABS	GEORGE TOWN	CYM	LUMINIS DUK - Tranche B - ABS	08/09/2023		102,122			0.000
BHM2YY-F7-1	OIC CREDIT OPPORT FND IV LP EQTY	NEW YORK	NY	OIC CREDIT OPPORT	12/09/2025			301,583		0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							613,413	4,938,092		XXX
BENWRJ-KC-5	Sixth Street Specialty Lending Europe III, LLC - E	DALLAS	TX	Sixth Street	09/01/2025			1,238,013		0.000
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	06/01/2025			38,144		0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								1,276,157		XXX
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.	NEW YORK	NY	Tpg Ag Abc Structured Note Ii, L.P.	02/24/2025		250,000	1,687,500		0.000
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							250,000	1,687,500		XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	06/01/2025			1,096,720		0.000
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated								1,096,720		XXX
BHM2LW-G2-9	SPGI A - ABS		US	SPGI A - ABS	08/09/2023		(2,682,070)			0.000
BHM2LW-U8-0	DUK A - ABS		US	DUK A - ABS	08/09/2023		(3,404,103)			0.000
BHM2M2-80-7	PFE A - ABS		US	PFE A - ABS	08/09/2023		(2,420,282)			0.000
G3R884-AR-5	EIRLES TWO DAC	DUBLIN	IRL	EIRLES TWO DAC	03/14/2023		(2,393,093)			0.000
G3R884-AS-3	EIRLES 387 A - CDO	DUBLIN	IRL	EIRLES 387 A - CDO	03/14/2023		(2,241,437)			0.000
5699999. Any other class of assets - unaffiliated							(13,140,986)			XXX
6899999. Total - unaffiliated							34,339,196	97,687,089		XXX
6999999. Total - affiliated								10,630,165		XXX
7099999 - Totals							34,339,196	108,317,254		XXX

SCHEDULE BA - PART 3

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

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
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	TX	TPG Real Estate Credit Opportunities, L.	12/02/2025	12/24/2025								958,037	958,037				
BENUZ8-1C-5	Manulife Infrastructure Fund III, LP	BOSTON	MA	Manulife	03/01/2025	10/23/2025								7,616,462	7,616,462				
BENUZ8-1D-3	Hunter Point Capital GPFS	NEW YORK	NY	Hunter Point Capital	03/01/2025	12/30/2025								343,915	343,915				
BHM021-9E-4	BOSTON VENTURES VII LP	BOSTON	MA	BV Investment Partners	03/29/2018	11/24/2025	45,311							45,311	45,311				
BHM025-L9-2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	03/29/2018	04/01/2025	(1,258,714)							(1,258,714)	(1,258,714)				
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	Lincolnshire Management	02/01/2018	07/01/2025	231,138							231,138	231,138				
BHM0K4-9L-2	CORTEC GROUP FUND V LP	NEW YORK	NY	Cortec Group	02/28/2018	02/21/2025	930					930		930			(930)	(930)	
BHM0KR-3A-1	ARLINGTON CAPITAL PARTNERS III LP	CHEVY CHASE	MD	Arlington Capital Partners	02/01/2018	12/17/2025	669,643							669,643	669,643				
BHM0L1-V7-3	VMG PARTNERS II LP	SAN FRANCISCO	CA	VMG Partners	03/03/2020	10/23/2025	6,457							6,457	6,457				
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	Heartwood Partners	03/29/2018	08/08/2025	1,831,486							1,831,486	1,831,486				
BHM1AE-FF-5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	The Blackstone Group	02/01/2018	05/07/2025	1,930,491							1,930,491	1,930,491				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	Lexington Partners	03/29/2018	12/24/2025	3,355,561							3,355,561	3,355,561				
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG Partners	03/29/2018	10/01/2025	6,764,292	963,062				963,062		6,764,292	6,764,292				
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HS III	LOS ANGELES	CA	Oaktree Capital Management	02/15/2022	02/21/2025		460				460		460			(460)	(460)	
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts	04/20/2020	12/09/2025	1,151,290							1,151,290	1,151,290				
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	Gryphon Investors	12/18/2020	03/01/2025	(1)							(1)	(1)				
BHM299-RV-8	DRAWBRIDGE 2018 RCA	NEW YORK	NY	Fortress Investment Group	05/03/2021	12/23/2025	811,059							811,059	811,059				
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE Partners	06/02/2021	12/15/2025	1,639,586							1,639,586	1,639,586				
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners	07/27/2023	08/29/2025	206,424							206,424	206,424				
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners	01/02/2024	10/01/2025	11,772							11,772	11,772				
BHM2XG-VJ-7	Rockland Power Partners V LP	WOODLANDS	TX	Rockland Power Partners	07/31/2025	11/01/2025								199,399	199,399				
BHM2XS-L5-2	NORTHAMPTON CAP PARTNERS LP - TALC	CHICAGO	IL	NORTHAMPTON CAP PARTNERS	09/01/2025	12/10/2025								55,543	55,543				
BHM2Z9-N5-0	EIV Capital Fund V	HOUSTON	TX	EIV Capital	11/16/2025	12/29/2025								70,322	70,322				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							17,395,796	964,452				964,452		26,640,864	26,639,474		(1,390)	(1,390)	
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/04/2023	11/25/2025	2,464,254							2,464,254	2,464,254				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							2,464,254							2,464,254	2,464,254				
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/04/2023	02/28/2025	248,540							248,540	248,540				
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							248,540							248,540	248,540				
592173-AE-8	METROPOLITAN LIFE INSURANCE CO	NEW YORK	NY	METROPOLITAN LIFE INSURANCE CO	02/01/2018	11/01/2025	6,503,559		6,441			6,441		6,510,000	6,510,000				507,780
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	09/20/2019	09/29/2025			6,477			6,477							102,986
2799999. Surplus notes - unaffiliated							6,503,559		12,917			12,917		6,510,000	6,510,000				610,766
456837-AR-4	ING GROEP NV	AMSTERDAM	NLD	ING GROEP NV	09/16/2021	01/28/2025			(24,087)			(24,087)		8,567,240	7,966,254		(600,985)	(600,985)	93,278
780097-BQ-3	NATWEST GROUP PLC	EDINBURGH	GBR	NATWEST GROUP PLC	09/20/2021	12/23/2025			(285,759)			(285,759)		5,579,000	5,579,000				333,810
2999999. Capital notes - unaffiliated									(309,846)			(309,846)		14,146,240	13,545,254		(600,985)	(600,985)	427,088
BHM20H-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	06/01/2025	11/21/2025								410,932	410,932				
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated														410,932	410,932				
BHM20H-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	06/01/2025	09/15/2025								13,270	13,270				
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated														13,270	13,270				
6899999. Total - unaffiliated							23,899,355	964,452	(296,929)			667,523		47,297,104	46,694,728		(602,375)	(602,375)	1,037,854
6999999. Total - affiliated							2,712,794							3,136,996	3,136,996				
7099999 - Totals							26,612,149	964,452	(296,929)			667,523		50,434,099	49,831,724		(602,375)	(602,375)	1,037,854

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912810-FG-8	UNITED STATES TREASURY		1.A	125,113	100,000	105,172	106,273		(1,884)			5.250	3.125	FA	1,983	5,250	03/31/2014	02/15/2029	102,625
912810-FT-0	UNITED STATES TREASURY		1.A	469,625	400,000	412,844	438,544		(3,148)			4.500	3.369	FA	6,799	18,000	03/31/2014	02/15/2036	409,000
912810-RB-6	UNITED STATES TREASURY		1.A	348,136	383,500	297,707	358,844		1,027			2.875	3.366	MN	1,432	11,026	06/28/2013	05/15/2043	389,013
912810-RB-6	UNITED STATES TREASURY	SD	1.A	32,960	35,000	27,170	33,594		60			2.875	3.178	MN	131	1,006	05/15/2013	05/15/2043	35,503
912810-RD-2	UNITED STATES TREASURY	SD	1.A	2,409,022	2,470,000	2,164,627	2,425,702		1,690			3.750	3.890	MN	12,026	92,996	12/05/2013	11/15/2043	2,516,313
912810-RD-2	UNITED STATES TREASURY		1.A	31,249,774	32,043,000	28,081,434	31,469,418		22,425			3.750	3.890	MN	156,010	1,201,331	12/16/2013	11/15/2043	32,643,806
912810-RD-2	UNITED STATES TREASURY	C	1.A	45,840	47,000	41,189	46,162		38			3.750	3.889	MN	229	881	12/05/2013	11/15/2043	47,881
912810-RE-0	UNITED STATES TREASURY		1.A	101,191	100,000	85,848	100,869		(34)			3.625	3.560	FA	1,369	3,625	03/31/2014	02/15/2044	101,813
912810-RU-4	UNITED STATES TREASURY		1.A	856,363	904,000	667,548	866,451		1,313			2.875	3.148	MN	3,374	32,761	12/20/2016	11/15/2046	916,995
912810-RU-4	UNITED STATES TREASURY	SD	1.A	446,181	471,000	347,804	451,434		655			2.875	3.148	MN	1,758	13,541	12/20/2016	11/15/2046	477,771
912810-SA-7	UNITED STATES TREASURY		1.A	155,031	160,000	119,063	155,922		126			3.000	3.161	FA	1,813	4,800	03/09/2018	02/15/2048	162,400
912810-SA-7	UNITED STATES TREASURY	SD	1.A	96,895	100,000	74,414	97,451		79			3.000	3.161	FA	1,133	3,000	03/09/2018	02/15/2048	101,500
912810-SF-6	UNITED STATES TREASURY	SD	1.A	1,308,125	1,300,000	957,633	1,306,897		(205)			3.000	2.968	FA	14,731	39,000	03/21/2019	02/15/2049	1,319,500
912810-SN-9	UNITED STATES TREASURY	SD	1.A	209,320	325,000	155,568	219,246		2,839			1.250	3.179	MN	527	4,063	05/10/2022	05/15/2050	327,031
912810-SN-9	UNITED STATES TREASURY		1.A	293,221,670	392,355,000	187,809,305	303,724,454		2,509,290			1.250	2.471	MN	636,764	4,904,750	08/02/2022	05/15/2050	394,807,219
912810-SP-4	UNITED STATES TREASURY		1.A	41,751	68,000	33,434	43,501		544			1.375	3.592	FA	353	1,247	01/18/2023	08/15/2050	68,468
912810-SP-4	UNITED STATES TREASURY	C	1.A	15,307,858	24,932,000	12,258,558	15,949,241		225,093			1.375	3.592	FA	129,487	457,064	01/18/2023	08/15/2050	25,103,408
912810-SU-3	UNITED STATES TREASURY		1.A	10,456,465	11,500,000	6,426,523	10,577,061		26,892			1.875	2.297	FA	81,445	215,625	04/30/2021	02/15/2051	11,607,813
912810-SX-7	UNITED STATES TREASURY		1.A	25,558,767	25,000,000	15,754,883	25,496,376		(14,150)			2.375	2.272	MN	77,089	593,750	05/28/2021	05/15/2051	25,296,875
912810-SZ-2	UNITED STATES TREASURY		1.A	62,179,808	63,503,400	36,378,022	62,322,927		35,204			2.000	2.094	FA	479,727	842,455	10/21/2021	08/15/2051	64,138,434
912810-SZ-2	UNITED STATES TREASURY	SD	1.A	98,172	100,000	57,285	98,167		54			2.000	2.093	FA	755	2,000	09/30/2021	08/15/2051	101,000
912810-SZ-2	UNITED STATES TREASURY	C	1.A	2,381,083	2,396,600	1,372,896	2,382,903		369			2.000	2.029	FA	18,105	58,032	09/30/2021	08/15/2051	2,420,566
912810-TB-4	UNITED STATES TREASURY		1.A	30,177,480	31,255,000	17,275,713	30,290,215		28,756			1.875	2.029	MN	76,087	578,849	11/24/2021	11/15/2051	31,548,016
912810-TB-4	UNITED STATES TREASURY	C	1.A	19,967,110	20,645,000	11,411,201	20,038,128		17,489			1.875	2.021	MN	50,258	300,526	11/24/2021	11/15/2051	20,838,547
912810-TD-0	UNITED STATES TREASURY		1.A	2,552,441	2,950,000	1,789,820	2,585,286		9,188			2.250	2.931	FA	25,071	66,375	04/18/2022	02/15/2052	2,983,188
912810-UE-6	UNITED STATES TREASURY		1.A	1,474,688	1,500,000	1,414,805	1,475,177		467			4.500	4.604	MN	8,764	67,500	12/16/2024	11/15/2054	1,533,750
91282C-DY-4	UNITED STATES TREASURY		1.A	3,101,414	3,380,000	3,014,405	3,197,563		26,920			1.875	2.842	FA	23,938	63,375	04/18/2022	02/15/2032	3,411,688
91282C-EW-7	UNITED STATES TREASURY		1.A	3,013,477	3,000,000	2,989,688	3,004,315		(2,771)			3.250	3.151	JD	269	97,500	07/19/2022	06/30/2027	3,048,750
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				507,385,760	621,423,500	331,524,559	519,262,120		2,888,324			XXX	XXX	XXX	1,811,428	9,680,327	XXX	XXX	626,458,869
29135L-AA-8	EMIRATE OF ABU DHABI		1.C FE	4,956,210	5,000,000	4,950,185	4,991,244		4,721			3.125	3.227	AO	34,722	156,250	10/27/2017	10/11/2027	5,078,125
344593-AF-5	FONDO MIVIVIENDA SA		2.B FE	518,440	520,000	521,948	519,581		311			4.625	4.691	AO	5,278	24,050	04/22/2022	04/12/2027	532,025
445545-AQ-9	HUNGARY (GOVERNMENT)		2.B FE	538,530	580,000	588,188	547,306		2,841			5.500	6.373	JD	1,329	31,900	09/20/2022	06/16/2034	595,950
46513Y-JH-2	ISRAEL, STATE OF (GOVERNMENT)		1.F FE	580,852	585,000	574,577	584,041		446			3.250	3.334	JJ	8,661	19,013	01/10/2018	01/17/2028	594,506
501499-AB-3	KUWAIT, STATE OF (GOVERNMENT)		1.D FE	4,172,800	4,050,000	4,028,462	4,067,941		(14,273)			3.500	3.125	MS	39,769	141,750	10/17/2017	03/20/2027	4,120,875
715638-DF-6	PERU, REPUBLIC OF (GOVERNMENT)		2.B FE	440,430	530,000	488,687	471,189		9,889			2.783	5.313	JJ	6,474	14,750	09/14/2022	01/23/2031	537,375
718286-CT-2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		2.B FE	1,584,117	1,590,000	1,689,355	1,585,699		466			5.609	5.655	AO	19,323	89,183	10/11/2022	04/13/2033	1,634,592
731011-AU-6	POLAND, REPUBLIC OF (GOVERNMENT)		1.G FE	8,616,370	8,850,000	8,833,556	8,841,114		33,386			3.250	3.642	AO	67,911	287,625	05/10/2018	04/06/2026	8,993,813
74727P-AX-9	QATAR, STATE OF (GOVERNMENT)		1.C FE	1,330,250	1,300,000	1,317,480	1,308,369		(3,386)			4.500	4.204	AO	11,050	58,500	07/27/2018	04/23/2028	1,329,250
80413T-AE-9	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.E FE	5,393,900	5,450,000	5,403,064	5,436,521		5,853			3.625	3.745	MS	64,208	197,562	10/27/2017	03/04/2028	5,548,781
M6320U-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		1.D FE	400,480	400,000	341,979	400,456		(2)			4.500	4.491	AO	3,250	18,000	06/25/2019	10/26/2046	409,000
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	298,614	300,000	296,909	299,739		157			3.625	3.682	FA	4,531	10,875	01/17/2018	08/01/2027	305,438
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				28,830,993	29,155,000	29,034,390	29,053,199		40,411			XXX	XXX	XXX	266,506	1,049,458	XXX	XXX	29,679,729
13063A-5G-5	CALIFORNIA ST	CF	1.C FE	4,634,740	3,300,000	4,004,814	4,172,203		(46,271)			7.550	4.823	AO	62,288	324,650	02/19/2013	04/01/2039	3,424,575
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	CF	1.B FE	3,720,000	3,720,000	3,900,160	3,720,000					5.707	5.707	JJ	106,150	212,150	02/01/2018	07/01/2034	3,826,150

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		1.B FE	1,225,000	1,225,000	1,237,115	1,225,000					4.810	4.809	JD	4,910	71,789	02/01/2018	06/01/2027	1,254,461
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				9,579,740	8,245,000	9,142,089	9,117,203		(46,271)			XXX	XXX	XXX	173,348	608,589	XXX	XXX	8,505,186
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	CF	1.D FE	1,120,099	845,000	958,399	1,020,554		(8,371)			6.918	4.878	AO	14,614	58,457	08/18/2015	04/01/2040	874,229
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		1.C FE	9,157,644	8,064,640	9,052,397	8,818,861		(30,748)			6.899	5.945	JD	46,365	556,379	02/01/2018	12/01/2040	8,342,830
231266-GC-5	CURATORS UNIV MO SYS FACS REV	CF	1.B FE	1,665,000	1,665,000	1,718,680	1,665,000					5.792	5.791	MN	16,073	96,437	12/09/2010	11/01/2041	1,713,218
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DEV CORP		2.A FE	8,495,635	6,375,000	7,072,935	7,811,513		(57,386)			7.088	5.022	JJ	456,644	451,860	02/01/2018	01/01/2042	6,600,930
38122N-D4-1	GOLDEN ST TOB SECURITIZATION CORP CALIF		1.G FE	3,759,525	3,735,000	3,171,949	3,750,989		(2,408)			3.487	3.406	JD	10,853	130,239	12/17/2021	06/01/2036	946,846
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		1.G FE	3,565,630	3,555,000	2,763,835	3,562,234		(1,079)			3.714	3.675	JD	11,003	132,033	12/09/2021	06/01/2041	760,871
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV	CF	1.A FE	2,156,183	2,060,000	2,150,352	2,113,113		(4,165)			5.731	5.384	JD	9,838	137,831	02/19/2013	06/01/2040	268,216
626207-YM-0	MUNICIPAL ELEC AUTH GA		1.F FE	293,033	256,000	278,971	289,504		(379)			6.655	5.748	AO	4,259	17,135	03/18/2019	04/01/2057	264,518
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	CF	1.B FE	7,878,860	6,000,000	6,213,540	7,298,095		(53,991)			6.011	4.179	JD	16,029	360,660	02/19/2013	06/15/2042	6,180,330
67704L-AA-9	OGLETHORPE POWER CORP		2.A FE	13,900,000	13,900,000	14,513,824	13,900,000					5.534	5.534	JJ	384,613	769,226	02/01/2018	01/01/2035	14,284,613
677632-MV-0	OHIO ST UNIV GEN RCPTS		1.B FE	6,062,864	5,300,000	5,305,724	5,831,897		(26,857)			4.910	3.988	JD	21,686	260,230	09/21/2015	06/01/2040	5,430,115
73358W-EK-6	PORT AUTH N Y & N J	CF	1.D FE	1,749,273	1,700,000	1,583,244	1,739,864		(796)			4.926	4.766	AO	20,936	83,742	01/13/2012	10/01/2051	1,741,871
74526Q-LW-0	PUERTO RICO ELEC PWR AUTH PWR REV	SD	1.E FE	120,000	120,000	118,974	120,000					4.250	0.000	JJ	2,550	5,100	07/22/2022	07/01/2027	122,550
745291-SX-3	PUERTO RICO PUB FIN CORP	SD	1.A	114,750	100,000	104,261	110,434					5.500	0.000	FA	2,292	5,500	05/31/2022	08/01/2027	102,750
74529J-PU-3	PUERTO RICO SALES TAX FING CORP SALES TA	SD	4.C	340,340	340,000	340,007	340,000		(88)			4.500	4.447	JJ	7,650	15,300	05/31/2023	07/01/2034	
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL		2.C FE	8,125,000	8,125,000	8,562,125	8,125,000					6.262	6.260	MS	169,596	530,548	02/01/2018	09/01/2031	8,379,394
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV	CF	1.B FE	3,500,000	3,500,000	3,527,825	3,500,000					5.844	5.843	MN	34,090	262,980	11/10/2010	11/01/2050	3,602,270
79467B-DX-0	SALES TAX SECURITIZATION CORP ILL		1.D FE	11,665,000	11,665,000	9,591,313	11,665,000					3.238	3.238	JJ	188,856	377,713	12/09/2021	01/01/2042	11,853,856
915137-5R-0	BOARD OF REGENTS OF THE UNIVERSITY OF TE	CF	1.A FE	1,137,190	1,000,000	947,490	1,085,156		(5,044)			4.794	3.939	FA	18,111	47,940	02/19/2013	08/15/2046	57,835
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				84,806,026	78,305,640	77,975,843	82,747,214		(191,312)			XXX	XXX	XXX	1,436,058	4,299,310	XXX	XXX	71,527,242
350930-AD-5	FOUNDRY JV HOLDCO LLC		2.B FE	2,755,610	2,585,000	2,741,112	2,753,452		(2,158)			6.250	5.315	JJ	70,010		11/04/2025	01/25/2035	
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				2,755,610	2,585,000	2,741,112	2,753,452		(2,158)			XXX	XXX	XXX	70,010		XXX	XXX	
00108W-AH-3	AEP TEXAS INC		2.A FE	3,060,441	3,070,000	3,056,225	3,067,270		1,057			3.950	3.989	JD	10,105	121,265	01/24/2019	06/01/2028	3,130,633
00206R-GQ-9	AT&T INC		2.B FE	5,183,208	5,278,000	5,284,667	5,237,883		8,673			4.300	4.504	FA	85,738	226,954	11/26/2018	02/15/2030	5,391,477
002819-AC-4	ABBOTT LABORATORIES		1.D FE	1,489,494	1,115,000	1,246,648	1,340,416		(14,522)			6.150	4.000	MN	5,905	68,573	03/12/2013	11/30/2037	1,149,286
002824-AY-6	ABBOTT LABORATORIES		1.D FE	8,711,334	7,800,000	8,052,663	8,397,511		(30,513)			5.300	4.549	MN	39,043	413,400	03/05/2013	05/27/2040	8,006,700
00440E-AV-9	CHUBB INA HOLDINGS LLC		1.F FE	767,636	770,000	768,553	769,914		249			3.350	3.384	MN	4,156	25,795	10/27/2015	05/03/2026	782,898
00817Y-AG-3	AETNA INC		2.B FE	7,284,535	6,500,000	7,155,845	6,996,975		(28,065)			6.750	5.852	JD	19,500	438,750	02/17/2011	12/15/2037	6,719,375
00973R-AF-0	AKER BP ASA		2.B FE	2,090,200	2,500,000	2,417,916	2,247,603		52,884			3.750	6.642	JJ	43,229	93,750	10/21/2022	01/15/2030	2,546,875
01185*-AA-3	ALASKA VENTURES LLC		2.C PL	5,861,932	5,861,932	5,406,542	5,861,932		(1)			4.670	4.670	MJSD	71,464	205,314	12/18/2017	06/30/2033	5,930,371
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	2,853,891	3,100,000	3,086,457	2,996,675		46,538			3.950	5.706	JJ	56,463	122,450	09/27/2022	01/15/2028	3,161,225
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		2.A FE	89,767	90,000	86,621	89,825		15			4.750	4.776	AO	903	4,275	02/02/2023	04/15/2035	92,138
018522-A@-1	ALLETE FIRST MTG BONDS SERIES 31		1.F	32,000,000	32,000,000	32,854,011	32,000,000					5.690	5.689	MS	606,933	1,820,800	02/01/2018	03/01/2036	32,910,400
018522-K@-0	ALLETE INC		2.B	4,000,000	4,000,000	3,934,559	4,000,000					3.110	3.108	JD	10,367	124,400	10/25/2016	06/01/2027	4,062,200
020002-BA-8	ALLSTATE CORP		2.A FE	4,459,033	4,455,000	3,899,386	4,458,066		(115)			4.500	4.494	JD	8,910	200,475	06/05/2013	06/15/2043	4,555,238
02209S-AR-4	ALTRIA GROUP INC		2.B FE	9,957,400	10,000,000	9,659,105	9,971,835		901			5.375	5.400	JJ	225,451	537,500	10/28/2013	01/31/2044	10,268,750
02360F-AB-2	UNION ELECTRIC CO		1.F FE	3,967,520	4,000,000	4,077,370	3,982,026		1,096			5.300	5.353	FA	88,333	212,000	07/29/2005	08/01/2037	4,106,000
025816-CP-2	AMERICAN EXPRESS CO		1.F FE	808,970	810,000	804,459	809,717		202			3.300	3.327	MN	4,307	26,730	04/29/2022	05/03/2027	772,540
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC		2.B FE	1,882,360	2,000,000	2,138,835	1,973,313		7,392			6.625	7.109	FA	50,056	132,500	04/01/2001	02/15/2029	2,066,250
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		2.A FE	1,128,205	1,230,000	1,148,525	1,148,162		7,087			3.875	4.791	JJ	21,978	47,663	01/19/2023	01/15/2035	1,253,831
03028P-D*-4	ATC TRANSMISSION COMPANY LLC		1.G	15,000,000	15,000,000	13,066,428	15,000,000					4.370	4.369	AO	132,921	655,500	01/12/2012	04/18/2042	15,327,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
031162-CF-5	AMGEN INC		2.A FE	4,980,871	6,018,000	5,148,952	5,093,646		15,565			4.663	5.828	JD	12,472	280,619	01/11/2017	06/15/2051	6,158,310
034863-AR-1	ANGLO AMERICAN CAPITAL PLC		2.B FE	2,250,938	2,250,000	2,267,240	2,250,196		(95)			4.750	4.741	AO	24,047	106,875	04/04/2017	04/10/2027	2,303,438
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	5,587,803	5,686,000	4,780,111	5,594,295		1,720			4.750	4.859	MS	78,775	270,085	03/14/2022	03/16/2052	5,821,043
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	1,913,027	2,580,000	2,219,564	1,989,766		11,354			4.439	6.354	AO	27,041	114,526	08/21/2017	10/06/2048	2,637,263
036752-AW-3	ELEVANCE HEALTH INC		2.A FE	318,029	320,000	336,883	318,559		170			5.500	5.581	AO	3,716	17,600	10/26/2022	10/15/2032	328,800
037833-BH-2	APPLE INC		1.B FE	427,810	410,000	365,504	424,816		(493)			4.375	4.103	MN	2,392	17,938	01/29/2019	05/13/2045	418,969
037833-BY-5	APPLE INC		1.B FE	1,831,284	1,830,000	1,828,153	1,829,968		(134)			3.250	3.242	FA	21,147	59,475	02/17/2016	02/23/2026	1,859,738
037833-CD-0	APPLE INC		1.B FE	312,171	313,000	253,625	312,346		20			3.850	3.865	FA	4,921	12,051	07/28/2016	08/04/2046	319,025
038336-AB-9	APTARGROUP INC		2.B FE	2,043,303	2,045,000	2,059,439	2,043,301		(2)			4.750	4.769	MS	11,063		11/17/2025	03/30/2031	2,093,569
039483-BL-5	ARCHER-DANIELS-MIDLAND CO		1.F FE	709,739	750,000	743,655	746,996		4,795			2.500	3.167	FA	7,292	18,750	07/13/2017	08/11/2026	759,375
04352E-AA-3	ASCENSION HEALTH		1.C FE	1,780,000	1,780,000	1,682,544	1,780,000					2.532	2.532	MN	5,759	45,070	10/16/2019	11/15/2029	1,802,535
05531G-AB-7	TRUIST FINANCIAL CORP		2.A FE	2,591,015	2,500,000	2,468,491	2,532,737		(9,794)			3.875	3.429	MS	27,448	96,875	07/10/2019	03/19/2029	
05565Q-DN-5	BP CAPITAL MARKETS PLC		1.E FE	5,718,382	5,491,000	5,443,399	5,536,482		(30,001)			3.279	2.699	MS	51,014	180,050	07/02/2019	09/19/2027	
05971K-AR-0	BANCO SANTANDER SA		1.G FE	3,000,000	3,000,000	3,003,182	3,000,000					4.551	4.551	MN	20,859		10/30/2025	11/06/2030	3,068,265
06051G-GM-5	BANK OF AMERICA CORP		1.G FE	4,990,000	4,990,000	4,653,718	4,990,000					4.244	4.329	AO	39,414	211,776	04/19/2017	04/24/2038	3,747,882
06051G-JT-7	BANK OF AMERICA CORP		1.G FE	19,418,968	19,200,000	17,618,959	19,323,882		(21,171)			2.687	2.556	AO	98,882	515,904	04/30/2021	04/22/2032	
06368B-GS-1	BANK OF MONTREAL		2.A FE	6,503,981	6,790,000	6,709,396	6,689,303		51,549			3.803	4.642	JD	11,477	258,224	03/15/2019	12/15/2032	
06406F-AE-3	BANK OF NEW YORK MELLON CORP		1.F FE	382,018	410,000	406,350	407,858		3,328			2.450	3.299	FA	3,739	10,045	03/17/2017	08/17/2026	415,023
06406R-AD-9	BANK OF NEW YORK MELLON CORP		1.F FE	507,435	500,000	496,583	501,009		(857)			3.250	3.068	MN	2,031	16,250	07/27/2017	05/16/2027	
06406R-BL-0	BANK OF NEW YORK MELLON CORP		1.F FE	4,006,431	3,900,000	4,030,622	3,942,375		(21,766)			5.802	5.166	AO	41,484	226,278	11/15/2022	10/25/2028	
071813-DD-8	BAXTER INTERNATIONAL INC		2.C FE	399,304	400,000	403,063	399,315		11			4.900	4.939	JD	1,470		11/19/2025	12/15/2030	409,800
07274N-BH-5	BAYER US FINANCE II LLC		2.B FE	11,866,363	14,800,000	11,120,231	11,976,967		19,765			4.700	5.970	JJ	320,749	695,600	03/01/2019	07/15/2064	15,147,800
075887-BX-6	BECTON DICKINSON AND CO		2.B FE	1,089,880	1,097,000	955,154	1,091,006		159			4.669	4.710	JD	3,557	51,219	08/01/2018	06/06/2047	1,122,609
09247X-AP-6	BLACKROCK FINANCE INC		1.D FE	2,406,048	2,400,000	2,352,005	2,402,211		(650)			3.250	3.219	AO	13,217	78,000	04/24/2019	04/30/2029	
09659W-2P-8	BNP PARIBAS SA		1.G FE	10,000,000	10,000,000	9,128,942	10,000,000					2.871	3.246	AO	57,420	287,100	04/12/2021	04/19/2032	10,139,647
097023-AE-5	BOEING CO		2.C FE	11,343,593	9,599,000	11,447,018	10,522,065		(129,222)			8.750	6.692	MS	247,308	839,913	02/01/2018	09/15/2031	10,018,956
097023-AS-4	BOEING CO		2.C FE	4,185,348	4,027,000	4,485,443	4,145,002		(6,342)			6.625	6.276	FA	100,787	266,789	02/01/2018	02/15/2038	4,160,394
097023-CY-9	BOEING CO		2.C FE	4,707,744	4,625,000	4,752,234	4,665,078		(8,592)			5.150	4.915	MN	39,698	238,188	05/20/2020	05/01/2030	
101137-AU-1	BOSTON SCIENTIFIC CORP		1.G FE	989,167	996,000	893,227	990,526		128			4.700	4.739	MS	15,604	46,812	02/21/2019	03/01/2049	1,019,406
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		2.B FE	1,522,482	1,490,000	1,818,860	1,502,967		(1,976)			9.625	9.401	JD	6,374	143,413	04/01/2001	12/15/2030	1,561,706
11135F-AQ-4	BROADCOM INC		1.G FE	1,102,460	986,000	981,958	1,043,829		(11,567)			4.150	2.789	MN	5,229	40,919	08/13/2020	11/15/2030	
11135F-BQ-3	BROADCOM INC		1.G FE	123,383	126,000	106,860	123,992		151			3.187	3.363	MN	513	4,016	09/30/2021	11/15/2036	128,008
11135F-BV-2	BROADCOM INC		1.G FE	1,301,499	1,335,000	1,317,656	1,307,654		1,730			4.926	5.166	MN	8,403	65,762	04/18/2022	05/15/2037	1,367,881
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		2.B PL	3,000,000	3,000,000	2,762,618	3,000,000					4.398	4.411	MJSD	33,352	98,955	06/13/2017	07/10/2032	3,013,438
126117-AX-8	CNA FINANCIAL CORP		2.A FE	195,622	200,000	207,158	196,535		363			5.500	5.789	JD	489	11,000	06/08/2023	06/15/2033	205,500
126408-GU-1	CSX CORP		1.G FE	11,759,091	11,991,000	12,236,689	11,816,083		7,041			5.500	5.644	AO	139,229	659,505	02/01/2018	04/15/2041	12,320,753
126408-HN-6	CSX CORP		1.G FE	1,039,585	1,000,000	889,024	1,034,369		(877)			4.750	4.505	MN	6,069	47,500	01/31/2019	11/15/2048	
12661P-AE-9	CSL FINANCE PLC		1.G FE	626,593	625,000	539,150	626,526		(31)			4.750	4.733	AO	5,278	29,688	04/20/2022	04/27/2052	639,844
12661P-AF-6	CSL FINANCE PLC		1.G FE	627,194	625,000	540,895	627,159		(23)			4.950	4.929	AO	5,500	30,938	04/20/2022	04/27/2062	640,469
126650-CD-0	CVS HEALTH CORP		2.B FE	1,276,519	1,279,000	1,191,233	1,277,150		61			5.300	5.313	JD	4,896	67,787	12/02/2013	12/05/2043	1,312,894
134429-BG-3	CAMPBELL'S CO		2.C FE	173,728	160,000	159,978	164,772		(2,353)			4.150	2.574	MS	1,955	6,640	01/18/2022	03/15/2028	
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		2.A FE	1,766,513	1,630,000	1,750,139	1,743,874		(7,193)			6.500	5.646	FA	40,026	105,950	08/11/2022	02/15/2037	1,682,975
13645R-AV-6	CANADIAN PACIFIC RAILWAY CO		2.A FE	509,618	510,000	505,696	509,807		15			4.800	4.805	MS	7,208	24,480	09/16/2015	09/15/2035	522,240
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO		2.A FE	11,105,099	11,181,000	7,417,563	11,112,417		2,034			3.100	3.135	JD	27,921	346,611	11/23/2021	12/02/2051	11,354,306
14149Y-BV-9	CARDINAL HEALTH INC		2.B FE	508,230	500,000	508,128	508,119		(111)			5.150	4.933	MS	8,869		10/17/2025	09/15/2035	

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
141781-BK-9	CARGILL INC		1.F FE	3,201,246	3,100,000	3,017,465	3,136,277		(10,858)			3.250	2.859	MN	10,635	100,750	07/10/2019	05/23/2029	
15135U-AX-7	CENOVUS ENERGY INC		2.B FE	8,218,338	8,200,000	5,732,275	8,218,224		(440)			3.750	3.736	FA	116,167	307,500	10/28/2021	02/15/2052	8,353,750
15135U-BA-6	CENOVUS ENERGY INC		2.B FE	1,342,310	1,345,000	1,340,812	1,342,336		26			4.650	4.694	MS	7,123		11/18/2025	03/20/2031	1,376,271
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		1.F FE	613,312	640,000	633,559	637,768		3,290			2.400	2.936	MS	5,120	15,360	10/12/2017	09/01/2026	647,680
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		1.F FE	1,589,536	1,600,000	1,586,365	1,598,723		1,141			3.000	3.075	FA	20,000	48,000	01/09/2017	02/01/2027	1,624,000
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		2.A FE	5,321,995	5,300,000	5,271,396	5,301,937		(2,640)			3.400	3.348	JD	15,017	180,200	01/18/2017	12/01/2026	
17136M-AC-6	CHURCH & DWIGHT CO INC		2.A FE	99,815	100,000	106,318	99,871		15			5.600	5.623	MN	716	5,600	10/31/2022	11/15/2032	102,800
172967-AS-0	CITIGROUP INC		1.G FE	6,668,768	6,277,000	7,168,724	6,667,924		(268)			6.875	6.468	FA	163,028	431,544	02/01/2018	02/15/2098	6,492,772
172967-HA-2	CITIGROUP INC		2.B FE	10,374,237	9,300,000	10,338,880	10,190,696		(28,290)			6.675	5.802	MS	186,233	620,775	02/01/2018	09/13/2043	9,610,388
185508-B@-6	CLECO POWER LLC		1.G	3,000,000	3,000,000	2,929,065	3,000,000					3.570	3.563	JD	4,463	107,100	11/18/2016	12/16/2028	3,053,550
195869-AN-2	COLONIAL PIPELINE CO		2.C FE	153,796	155,000	122,070	154,141		33			4.200	4.246	AO	1,374	6,510	04/03/2013	04/15/2043	158,255
199575-AV-3	OHIO POWER CO		2.A FE	14,337,817	14,547,000	15,381,882	14,407,781		10,226			5.850	5.981	AO	212,750	851,000	02/01/2018	10/01/2035	14,972,500
20030N-BS-9	COMCAST CORP		1.G FE	879,211	840,000	839,713	840,000		(4,192)			3.150	2.596	MS	8,820	26,460	05/02/2016	03/01/2026	
20030N-DW-8	COMCAST CORP		1.G FE	306,787	439,000	237,454	310,972		1,233			2.987	4.627	MN	2,185	13,113	06/07/2022	11/01/2063	445,556
200340-AT-4	COMERICA INC		2.B FE	6,428,391	6,000,000	5,938,411	6,144,206		(47,934)			4.000	3.109	FA	100,000	240,000	08/02/2019	02/01/2029	
20268J-AC-7	COMMONSPIRIT HEALTH		1.G FE	6,025,000	6,025,000	4,725,389	6,025,000					4.187	4.187	AO	63,067	252,267	08/07/2019	10/01/2049	6,151,133
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	6,076,770	5,700,000	5,497,503	5,873,664		(44,076)			3.610	2.737	MS	62,303	205,770	02/24/2021	09/12/2034	
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		1.F FE	4,066,295	4,068,000	4,453,352	4,067,366		42			6.350	6.352	JD	21,527	258,318	02/01/2018	06/01/2036	4,197,159
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	1,520,794	1,534,000	1,210,573	1,522,236		259			4.300	4.345	JD	5,497	65,962	02/01/2018	12/01/2056	1,566,981
21684A-AB-2	COOPERATIEVE RABOBANK UA		2.A FE	9,961,797	9,957,000	10,033,559	9,961,956		(198)			5.750	5.745	JD	47,711	572,528	02/01/2018	12/01/2043	10,243,264
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	8,202,164	8,300,000	8,214,478	8,280,290		11,709			3.625	3.780	FA	125,365	300,875	04/30/2018	08/01/2027	8,450,438
224044-CN-5	COX COMMUNICATIONS INC		2.B FE	1,235,340	1,500,000	1,335,958	1,321,856		27,665			2.600	5.124	JD	1,733	39,000	09/08/2022	06/15/2031	1,519,500
225401-AF-5	UBS GROUP AG		1.F FE	4,000,000	4,000,000	3,977,427	4,000,000					3.869	3.870	JJ	72,651	154,760	01/05/2018	01/12/2029	4,038,690
23338V-AA-4	DTE ELECTRIC CO		1.F FE	2,648,003	2,660,000	2,215,283	2,651,584		333			4.000	4.026	AO	26,600	106,400	03/19/2013	04/01/2043	2,713,200
233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		1.F FE	809,156	780,000	923,888	790,767		(1,665)			8.500	8.161	JJ	30,019	66,300	04/01/2001	01/18/2031	813,150
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV		2.A FE	3,753,367	3,678,000	3,808,633	3,737,058		(2,568)			5.700	5.538	AO	52,412	209,646	02/01/2018	10/01/2040	3,782,823
24703T-AK-2	DELL INTERNATIONAL LLC		2.B FE	1,992,693	1,590,000	2,016,949	1,956,537		(8,933)			8.350	6.307	JJ	61,219	132,765	06/23/2021	07/15/2046	
250847-EK-2	DTE ELECTRIC CO		1.F FE	725,204	730,000	600,653	726,687		140			3.950	3.988	JD	1,282	28,835	03/25/2013	06/15/2042	744,418
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	1,404,416	1,314,000	1,253,993	1,361,242		(9,250)			3.547	2.728	MS	13,335	46,608	02/04/2021	09/18/2031	
251566-AA-3	DEUTSCHE TELEKOM AG		2.A FE	13,502,266	12,635,000	9,109,917	13,417,430		(21,601)			3.625	3.247	JJ	203,564	458,019	11/17/2021	01/21/2050	
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		2.A FE	1,199,113	1,250,000	1,458,510	1,232,143		3,123			8.750	9.148	JD	4,861	109,375	04/01/2001	06/15/2030	1,304,688
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		2.A FE	1,549,704	1,238,000	1,140,381	1,501,078		(12,266)			4.875	3.184	MS	19,279	60,353	10/28/2021	03/06/2042	1,268,176
25243Y-AZ-2	DIAGEO CAPITAL PLC		1.G FE	1,474,539	1,480,000	1,477,711	1,478,533		578			3.875	3.919	MN	6,850	57,350	05/15/2018	05/18/2028	1,508,675
25243Y-BB-4	DIAGEO CAPITAL PLC		1.G FE	693,672	700,000	657,961	697,429		636			2.375	2.477	AO	3,094	16,625	09/30/2019	10/24/2029	708,313
254687-DM-5	WALT DISNEY CO		1.F FE	3,869,515	3,069,000	3,258,051	3,308,964		(100,063)			7.125	3.505	AO	50,415	218,666	11/22/2019	04/08/2028	3,178,333
254687-ED-4	WALT DISNEY CO		1.F FE	7,924,482	6,975,000	8,881,767	7,660,908		(41,546)			8.150	6.845	AO	116,851	568,463	02/01/2018	10/17/2036	7,259,231
256677-AL-9	DOLLAR GENERAL CORP		2.B FE	1,220,762	1,225,000	1,242,632	1,222,057		353			5.000	5.042	MN	10,208	61,250	09/06/2022	11/01/2032	1,255,625
260543-BJ-1	DOW CHEMICAL CO		2.B FE	669,516	645,000	710,675	651,712		(1,478)			7.375	7.060	MN	7,928	68,345	04/01/2001	11/01/2029	668,784
26442C-AB-0	DUKE ENERGY CAROLINAS LLC		1.F FE	9,294,569	9,300,000	10,013,367	9,296,521		192			6.000	6.004	JJ	257,300	558,000	02/01/2018	01/15/2038	9,579,000
26442C-AE-4	DUKE ENERGY CAROLINAS LLC		1.F FE	2,356,415	1,830,000	1,979,122	2,154,554		(19,848)			6.050	4.188	AO	23,373	110,715	02/19/2013	04/15/2038	1,885,358
26442U-AR-5	DUKE ENERGY PROGRESS LLC		1.F FE	12,363,408	12,416,000	11,856,226	12,366,750		786			5.350	5.378	MS	195,586	664,256	03/07/2023	03/15/2053	12,748,128
26444H-AC-5	DUKE ENERGY FLORIDA LLC		1.F FE	7,995,200	8,000,000	7,955,422	7,999,461		502			3.200	3.207	JJ	118,044	256,000	01/03/2017	01/15/2027	8,128,000
26882P-AR-3	ERAC USA FINANCE LLC		1.G FE	7,325,856	7,475,000	8,375,698	7,388,863		6,946			6.700	6.878	JD	41,735	500,825	07/18/2023	06/01/2034	7,725,413
26884T-AN-2	ERAC USA FINANCE LLC		1.G FE	656,243	700,000	609,763	665,203		1,080			4.500	4.904	FA	11,900	31,500	10/30/2015	02/15/2045	715,750
283695-BK-9	EL PASO NATURAL GAS CO LLC		2.B FE	2,835,581	2,325,000	2,791,419	2,608,596		(34,969)			8.375	6.063	JD	8,654	194,719	02/01/2018	06/15/2032	2,422,359

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
28622H-AB-7	ELEVANCE HEALTH INC		2.A FE	714,761	715,000	717,203	714,853		16			4.750	4.753	FA	12,830	33,963	01/31/2023	02/15/2033	731,981
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA		1.F FE	1,657,529	1,657,529	1,654,285	1,657,601		(15)			5.209	5.207	FA	33,577	86,341	02/03/2010	02/11/2030	209,011
29273R-AR-0	ENERGY TRANSFER LP		2.B FE	18,386,408	17,406,000	18,330,040	18,130,678		(27,452)			6.500	6.082	FA	471,413	1,131,390	01/11/2017	02/01/2042	17,971,695
29273R-AZ-2	ENERGY TRANSFER LP		2.B FE	2,359,448	2,325,000	2,276,590	2,353,749		(947)			5.950	5.835	AO	34,584	138,338	02/01/2018	10/01/2043	
29273V-AT-7	ENERGY TRANSFER LP		2.B FE	3,332,384	3,200,000	3,456,672	3,297,809		(17,445)			6.400	5.659	JD	17,067	204,800	12/12/2023	12/01/2030	
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		2.A FE	3,823,260	3,500,000	3,477,525	3,577,336		(54,029)			3.625	2.013	MN	12,688	126,875	04/08/2021	05/25/2027	3,563,438
29364D-AU-4	ENTERGY ARKANSAS LLC		1.F FE	2,649,101	2,672,000	2,668,871	2,671,182		3,249			3.500	3.626	AO	23,380	93,520	07/17/2018	04/01/2026	2,718,760
29364W-AY-4	ENTERGY LOUISIANA LLC		1.F FE	1,243,424	1,300,000	1,287,095	1,294,820		6,765			2.400	2.944	AO	7,800	31,200	07/27/2017	10/01/2026	1,315,600
29364W-BL-1	ENTERGY LOUISIANA LLC		1.F FE	2,784,796	2,800,000	2,436,674	2,785,908		257			4.750	4.784	MS	39,161	133,000	08/18/2022	09/15/2052	2,866,500
29364W-BQ-0	ENTERGY LOUISIANA LLC		1.F FE	5,300,808	5,332,000	5,358,440	5,302,306		1,499			5.800	5.840	MS	91,059	213,043	01/02/2025	03/15/2055	5,486,628
29365T-AM-6	ENTERGY TEXAS INC		1.G FE	3,115,501	3,125,000	2,773,106	3,116,339		152			5.000	5.019	MS	46,007	156,250	08/22/2022	09/15/2052	3,203,125
29366M-AA-6	ENTERGY ARKANSAS LLC		1.F FE	6,597,643	6,637,000	5,357,643	6,607,225		742			4.200	4.231	AO	69,689	278,754	03/13/2019	04/01/2049	6,776,377
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	417,886	475,000	460,525	437,130		9,303			3.125	5.614	JJ	6,226	14,844	11/10/2023	07/31/2029	482,422
294429-AV-7	EQUIFAX INC		2.B FE	64,940	65,000	66,215	64,983		8			5.100	5.114	JD	147	3,315	09/07/2022	12/15/2027	66,658
29446M-AB-8	EQUINOR ASA		1.D FE	8,447,137	8,455,000	8,431,259	8,452,846		750			3.625	3.635	MS	94,502	306,494	12/19/2018	09/10/2028	8,608,247
302445-AE-1	TELEDYNE FLIR LLC		2.B FE	910,217	1,100,000	1,017,379	969,351		24,463			2.500	5.465	FA	11,458	27,500	06/22/2023	08/01/2030	1,113,750
302491-AU-9	FMC CORP		3.A FE	1,303,775	1,500,000	1,330,443	1,385,719		26,632			3.450	5.740	AO	12,938	51,750	09/22/2022	10/01/2029	1,525,875
302491-AX-3	FMC CORP		3.A FE	1,927,827	1,955,000	1,713,649	1,933,505		2,261			5.650	5.835	MN	13,194	110,458	07/20/2023	05/18/2033	2,010,229
30303M-8K-1	META PLATFORMS INC		1.D FE	14,142,395	14,168,000	11,444,696	14,144,579		240			4.650	4.659	FA	248,885	658,812	12/29/2022	08/15/2062	14,497,406
30303M-8Y-1	META PLATFORMS INC		1.D FE	15,421,708	15,439,000	14,721,144	15,421,860		152			5.750	5.757	MN	143,025		10/30/2025	11/15/2065	15,882,871
30303M-AE-2	META PLATFORMS INC		1.D FE	2,402,764	2,407,000	2,310,169	2,402,793		29			5.625	5.637	MN	21,813		10/30/2025	11/15/2055	2,474,697
313309-AP-1	FEDEX CORP		2.B FE	24,201,514	20,510,000	23,033,795	24,186,856		(2,542)			7.600	6.434	JJ	779,380	1,558,760	02/01/2018	07/01/2097	21,289,380
316773-CH-1	FIFTH THIRD BANCORP		2.B FE	18,557,113	18,600,000	22,838,725	18,571,425		1,325			8.250	8.270	MS	511,500	1,534,500	02/01/2018	03/01/2038	19,367,250
341081-FE-2	FLORIDA POWER & LIGHT CO		1.E FE	2,392,720	2,000,000	2,011,455	2,262,024		(12,686)			5.125	3.954	JD	8,542	102,500	02/11/2013	06/01/2041	
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP		5.A Z	3,073,054	3,073,054	3,067,334	3,073,054					4.490	4.489	N/A	4,216	268,248	12/20/2017	04/01/2026	3,111,765
36264F-AK-7	HALEON US CAPITAL LLC		2.A FE	1,859,090	2,000,000	1,985,330	1,955,291		34,441			3.375	5.284	MS	18,188	67,500	11/02/2022	03/24/2027	2,033,750
369550-BC-1	GENERAL DYNAMICS CORP		1.F FE	790,532	795,000	796,303	793,802		474			3.750	3.817	MN	3,809	29,813	05/08/2018	05/15/2028	809,906
37045V-AT-7	GENERAL MOTORS CO		2.B FE	14,372,585	10,415,000	10,107,833	13,984,283		(98,572)			5.950	3.707	AO	154,923	619,693	10/27/2021	04/01/2049	
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		2.B FE	1,011,450	1,000,000	1,002,069	1,000,000					4.350	4.349	JJ	19,817	43,500	07/05/2017	01/17/2027	1,021,750
373334-KR-1	GEORGIA POWER CO		1.F FE	2,203,794	2,220,000	2,070,878	2,204,888		265			5.125	5.173	MN	14,538	113,775	05/02/2022	05/15/2052	2,276,888
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		1.F FE	2,476,341	2,300,000	2,301,812	2,351,430		(20,677)			3.875	2.892	MN	11,388	89,125	06/17/2019	05/15/2028	2,344,563
378272-AY-4	GLENCORE FUNDING LLC		2.A FE	5,763,571	6,250,000	5,726,779	5,965,861		55,083			2.500	3.567	MS	52,083	156,250	03/02/2022	09/01/2030	6,328,125
37940X-AW-2	GLOBAL PAYMENTS INC		2.C FE	6,093,141	6,100,000	6,106,802	6,093,303		162			4.875	4.901	MN	38,824		11/20/2025	11/15/2030	6,248,688
38141G-FD-1	GOLDMAN SACHS GROUP INC		2.B FE	6,199,013	5,300,000	5,916,796	5,911,759		(36,472)			6.750	5.409	AO	89,438	357,750	02/05/2016	10/01/2037	5,478,875
38141G-GM-0	GOLDMAN SACHS GROUP INC		2.A FE	2,435,880	2,000,000	2,189,836	2,318,473		(14,080)			6.250	4.758	FA	52,083	125,000	10/06/2015	02/01/2041	2,062,500
38141G-WL-4	GOLDMAN SACHS GROUP INC		2.A FE	1,001,888	1,000,000	994,680	1,000,329		(221)			3.691	3.667	JD	2,666	36,910	07/10/2017	06/05/2028	
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP		1.F FE	380,576	385,000	384,475	382,079		1,143			4.047	4.387	MN	1,904	15,581	09/11/2024	05/17/2028	392,790
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION		1.F	7,480,000	7,480,000	6,663,027	7,480,000					4.560	4.559	MN	42,636	341,088	11/17/2011	11/18/2041	7,481,895
393154-K@-7	GREEN MOUNTAIN POWER CORPORATION		1.F	5,120,000	5,120,000	4,585,833	5,120,000					4.610	4.609	MN	29,504	236,032	04/02/2012	11/18/2041	5,121,311
404119-CL-1	HCA INC		2.C FE	5,574,704	5,580,000	4,556,968	5,575,693		215			4.625	4.630	MS	75,989	129,038	08/08/2023	03/15/2052	5,709,038
40465@-AH-5	HSRE CORE HOLDINGS I LLC		2.B	4,800,000	4,800,000	4,803,766	4,800,000					4.650	4.615	FA	76,260	223,200	10/26/2018	02/28/2027	
413875-AN-5	L3HARRIS TECHNOLOGIES INC		2.B FE	1,263,066	1,270,000	1,381,489	1,265,593		175			6.150	6.186	JD	3,471	78,105	11/30/2010	12/15/2040	1,309,053
422806-AB-5	HEICO CORP		2.B FE	2,289,236	2,300,000	2,382,526	2,291,455		890			5.350	5.410	FA	51,271	123,050	07/25/2023	08/01/2033	2,361,525
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO		2.B FE	8,185,732	8,370,000	8,580,822	8,212,408		3,820			6.350	6.521	AO	112,205	531,495	02/01/2018	10/15/2045	8,635,748
438516-AT-3	HONEYWELL INTERNATIONAL INC		1.F FE	2,422,640	2,000,000	2,118,515	2,251,832		(17,212)			5.700	4.274	MS	33,567	114,000	06/13/2013	03/15/2037	2,057,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
438516-BB-1	HONEYWELL INTERNATIONAL INC		1.F FE	59,342	50,000	51,747	56,398		(296)			5.375	4.224	MS	896	2,688	06/13/2013	03/01/2041	51,344
443510-AH-5	HUBBELL INC		2.A FE	54,560	55,000	54,305	54,920		48			3.150	3.243	FA	655	1,733	07/31/2017	08/15/2027	55,866
45138L-AS-2	IDAHO POWER CO		1.F FE	11,682,759	11,625,000	12,581,658	11,668,133		(2,515)			6.300	6.254	JD	32,550	732,375	02/01/2018	06/15/2037	11,991,188
45138L-AT-0	IDAHO POWER CO		1.F FE	4,639,597	4,650,000	4,918,653	4,643,253		378			6.250	6.268	AO	61,354	290,625	02/01/2018	10/15/2037	4,795,313
45326Y-A*-8	INCITEC PIVOT LTD		2.B	3,500,000	3,500,000	3,453,676	3,500,000					4.030	4.028	AO	23,900	141,050	07/25/2019	10/30/2028	3,570,525
454889-AQ-9	INDIANA MICHIGAN POWER CO		2.A FE	697,599	700,000	605,433	698,414		63			4.550	4.567	MS	9,378	31,850	02/29/2016	03/15/2046	715,925
456837-AQ-6	ING GROEP NV		1.G FE	1,601,296	1,600,000	1,592,944	1,600,534		(150)			4.050	4.039	AO	14,760	64,800	04/08/2019	04/09/2029	1,632,400
458140-BG-4	INTEL CORP		2.B FE	158,610	207,000	147,300	164,983		995			3.734	5.312	JD	494	7,729	06/15/2018	12/08/2047	210,865
460146-CK-7	INTERNATIONAL PAPER CO		2.B FE	1,687,769	1,650,000	1,453,725	1,680,850		(970)			4.800	4.645	JD	3,520	79,200	04/11/2018	06/15/2044	
46590X-AX-4	JBS USA HOLDING LUX SARL		2.C FE	2,787,612	2,778,000	2,863,924	2,787,550		(135)			6.500	6.473	JD	15,048	180,570	08/22/2023	12/01/2052	
46647P-AJ-5	JPMORGAN CHASE & CO		1.F FE	7,840,000	7,840,000	7,038,443	7,840,000					3.882	3.882	JJ	132,730	304,349	07/17/2017	07/24/2038	
46647P-EJ-1	JPMORGAN CHASE & CO		1.E FE	4,506,525	4,500,000	4,619,864	4,504,802		(1,206)			4.995	4.962	JJ	99,276	224,775	07/17/2024	07/22/2030	
478160-AT-1	JOHNSON & JOHNSON		1.A FE	5,922,743	4,600,000	5,069,016	5,422,748		(49,618)			5.850	4.020	JJ	124,085	269,100	06/20/2013	07/15/2038	4,734,550
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	15,270,802	14,989,000	12,926,581	15,255,182		(2,407)			4.950	4.847	JJ	368,917	741,956	02/01/2018	07/02/2064	
482480-AM-2	KLA CORP		1.F FE	2,572,221	2,596,000	2,355,782	2,573,829		526			4.950	5.008	JJ	59,254	128,502	06/21/2022	07/15/2052	2,660,251
491674-BG-1	KENTUCKY UTILITIES CO		1.F FE	2,126,698	2,080,000	2,037,924	2,110,380		(1,635)			5.125	4.972	MN	17,767	106,600	02/19/2013	11/01/2040	1,779,459
49327V-2C-7	KEYBANK NA		2.B FE	3,611,160	4,000,000	3,991,659	3,715,017		33,957			4.900	6.233	FA	77,856	196,000	09/28/2022	08/08/2032	4,098,000
49337W-AJ-9	NATIONAL GRID USA		2.B FE	11,578,000	11,578,000	12,123,378	11,578,000					5.803	5.802	AO	167,968	671,871	02/01/2018	04/01/2035	11,913,936
49338C-AA-1	KEYSPAN GAS EAST CORP		2.A FE	23,245,000	23,245,000	23,247,052	23,245,000					5.819	5.818	AO	338,157	1,352,627	02/01/2018	04/01/2041	23,921,313
494368-BG-7	KIMBERLY-CLARK CORP		1.F FE	594,792	600,000	604,291	596,826		133			5.300	5.351	MS	10,600	31,800	01/27/2011	03/01/2041	615,900
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	5,042,027	6,000,000	6,407,681	5,134,560		28,480			6.375	8.038	MS	127,500	382,500	02/23/2011	03/01/2041	6,191,250
501044-DK-4	KROGER CO		2.A FE	951,330	1,000,000	859,178	958,238		1,027			4.650	4.964	JJ	21,442	46,500	03/08/2018	01/15/2048	1,023,250
502175-D@-8	LTC PROPERTIES INC.		2.C Z	1,980,000	1,980,000	1,952,587	1,980,000					4.500	4.525	FMAN	11,138	89,100	12/21/2016	02/16/2032	2,002,275
521070-AJ-4	LAZARD GROUP LLC		2.A FE	1,222,106	1,205,000	1,212,777	1,210,284		(1,966)			4.500	4.313	MS	15,364	54,225	02/13/2019	09/19/2028	
521070-AK-1	LAZARD GROUP LLC		2.A FE	1,984,820	2,000,000	2,003,804	1,994,490		1,574			4.375	4.469	MS	26,736	87,500	03/05/2019	03/11/2029	2,043,750
534187-BA-6	LINCOLN NATIONAL CORP		2.B FE	10,242,166	9,300,000	10,451,150	10,041,778		(31,121)			7.000	6.159	JD	28,933	651,000	02/01/2018	06/15/2040	9,625,500
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC		2.C PL	14,770,779	14,770,779	12,098,044	14,770,779					4.490	4.490	JD	333,958	663,208	03/14/2018	06/30/2051	14,936,581
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO		1.F FE	1,153,749	1,130,000	1,104,299	1,145,492		(828)			5.125	4.981	MN	7,400	57,913	02/19/2013	11/15/2040	964,088
548661-EF-0	LOWE'S COMPANIES INC		2.A FE	8,859,906	8,760,000	6,846,733	8,856,557		(1,113)			4.450	4.388	AO	97,455	389,820	03/23/2022	04/01/2062	6,705,960
548661-EN-3	LOWE'S COMPANIES INC		2.A FE	6,947,080	7,000,000	6,838,487	6,949,244		508			5.800	5.848	MS	119,544	406,000	09/06/2022	09/15/2062	7,203,000
55276V-AG-7	MDGH GMTN RSC LTD		1.C FE	1,028,160	1,020,000	1,030,843	1,024,515		(1,460)			4.500	4.333	MN	6,885	45,900	05/11/2023	11/07/2028	1,042,950
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		1.G FE	3,310,648	3,400,000	3,358,096	3,381,811		10,648			3.400	3.742	FA	43,029	115,600	07/06/2018	08/17/2027	3,457,800
55336V-AN-0	MPLX LP		2.B FE	11,465,729	10,543,000	8,762,525	11,363,855		(22,959)			4.700	4.152	AO	104,610	495,521	02/22/2021	04/15/2048	2,418,531
55336V-BT-6	MPLX LP		2.B FE	5,938,920	6,000,000	5,043,659	5,943,054		1,034			4.950	5.015	MS	88,275	297,000	03/10/2022	03/14/2052	6,148,500
56585A-AF-9	MARATHON PETROLEUM CORP		2.B FE	9,417,223	9,491,000	10,101,549	9,434,244		2,136			6.500	6.563	MS	205,638	616,915	02/01/2018	03/01/2041	9,799,458
56585A-AJ-1	MARATHON PETROLEUM CORP		2.B FE	8,586,800	10,000,000	8,357,496	8,634,855		17,577			5.000	6.003	MS	147,222	500,000	03/07/2023	09/15/2054	10,250,000
56585A-BC-5	MARATHON PETROLEUM CORP		2.B FE	3,459,573	3,380,000	3,405,132	3,389,091		(12,142)			5.125	4.741	JD	7,699	173,225	05/22/2019	12/15/2026	
571676-AB-1	MARS INC		1.F FE	259,233	260,000	250,021	259,678		70			3.200	3.231	AO	2,080	8,320	03/26/2019	04/01/2030	264,160
571903-BJ-1	MARRIOTT INTERNATIONAL INC		2.B FE	49,564	50,000	50,845	49,838		85			5.000	5.193	AO	528	2,500	09/06/2022	10/15/2027	51,250
571903-BX-0	MARRIOTT INTERNATIONAL INC		2.B FE	507,940	500,000	506,750	507,873		(67)			5.250	5.039	AO	9,552		10/30/2025	10/15/2035	
573284-AQ-9	MARTIN MARIETTA MATERIALS INC		2.B FE	1,017,298	950,000	944,310	965,705		(13,181)			3.450	2.008	JD	2,731	32,775	12/16/2021	06/01/2027	
574599-BN-5	MASCO CORP		2.B FE	407,012	430,000	425,601	421,236		4,389			3.500	4.651	MN	1,923	15,050	08/03/2022	11/15/2027	437,525
574599-BQ-8	MASCO CORP		2.B FE	78,739	100,000	88,422	84,759		2,517			2.000	5.451	FA	756	2,000	07/05/2023	02/15/2031	101,000
58013M-EZ-3	MCDONALD'S CORP		2.A FE	1,757,430	1,800,000	1,786,724	1,764,245		2,727			4.700	4.956	JD	5,170	84,600	06/05/2023	12/09/2035	1,842,300
581557-BU-8	MCKESSON CORP		1.G FE	149,034	150,000	154,985	149,244		80			5.100	5.182	JJ	3,528	7,650	06/07/2023	07/15/2033	153,825

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
589331-AE-7	MERCK & CO INC		1.E FE	1,383,405	1,500,000	1,589,280	1,476,087		7,224			5.950	6.560	JD	7,438	89,250	04/01/2001	12/01/2028	1,544,625
58933Y-AJ-4	MERCK & CO INC		1.E FE	1,570,181	1,575,000	1,354,932	1,571,580		132			4.150	4.168	MN	7,807	65,363	05/15/2013	05/18/2043	1,607,681
59156R-AP-3	METLIFE INC		2.B FE	16,334,609	16,364,000	17,168,899	16,340,275		1,456			6.400	6.419	JD	46,546	1,047,296	02/01/2018	12/15/2066	
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	2,118,070	2,000,000	1,992,637	2,018,164		(18,443)			3.450	2.488	JD	2,492	69,000	04/02/2020	12/18/2026	2,034,500
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV		2.C FE	9,020,002	9,200,000	6,650,973	9,043,628		3,516			5.500	5.636	JJ	233,322	506,000	02/01/2018	01/15/2048	9,453,000
594918-AD-6	MICROSOFT CORP		1.A FE	3,956,640	4,000,000	4,181,314	3,972,693		1,362			5.200	5.271	JD	17,333	208,000	08/24/2009	06/01/2039	4,104,000
61744Y-AK-4	MORGAN STANLEY		1.G FE	2,302,979	2,300,000	2,284,263	2,300,544		(334)			3.591	3.576	JJ	36,479	82,593	07/19/2017	07/22/2028	2,320,648
61744Y-AL-2	MORGAN STANLEY		1.G FE	1,322,115	1,320,000	1,189,624	1,321,426		(96)			3.971	3.959	JJ	23,151	52,417	07/19/2017	07/22/2038	1,346,209
61761J-3R-8	MORGAN STANLEY		1.G FE	685,308	690,000	686,905	689,693		525			3.125	3.204	JJ	9,224	21,563	07/20/2016	07/27/2026	700,781
620076-BZ-1	MOTOROLA SOLUTIONS INC		2.B FE	1,203,119	1,150,000	1,187,536	1,202,082		(1,037)			5.400	4.717	AO	13,110		10/21/2025	04/15/2034	
62912X-AC-8	NGPL PIPECO LLC		2.C FE	221,769	185,000	214,736	212,795		(1,555)			7.768	5.990	JD	639	14,371	02/27/2019	12/15/2037	192,185
631005-BC-8	NARRAGANSETT ELECTRIC CO		1.G FE	6,000,000	6,000,000	6,128,004	6,000,000					5.638	5.637	MS	99,605	338,280	03/17/2010	03/15/2040	6,169,140
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		2.A FE	375,792	400,000	397,305	392,427		4,918			4.125	5.809	AO	3,346	16,500	04/24/2018	10/18/2032	412,100
63906Y-AS-7	NATWEST MARKETS PLC		1.E FE	3,000,000	3,000,000	3,003,185	3,000,000					4.412	4.412	MN	20,222		10/30/2025	11/06/2030	3,066,180
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING		1.B FE	1,212,852	1,200,000	1,178,347	1,203,332		(1,577)			3.000	2.858	JJ	17,100	36,000	06/13/2019	01/10/2028	1,218,000
65473Q-BC-6	NISOURCE INC		2.B FE	1,204,858	1,210,000	1,088,649	1,206,518		135			4.800	4.824	FA	21,941	58,080	04/09/2013	02/15/2044	1,239,040
65473Q-BD-4	NISOURCE INC		2.B FE	7,549,916	7,600,000	7,547,305	7,566,603		951			5.650	5.688	FA	178,917	429,400	10/03/2013	02/01/2045	7,814,700
655422-AV-5	GLENCORE CANADA CORP		2.A FE	5,540,550	5,000,000	5,314,868	5,306,416		(24,328)			6.200	5.365	JD	13,778	310,000	01/08/2013	06/15/2035	5,155,000
665772-CB-3	NORTHERN STATES POWER CO		1.F FE	4,682,754	4,696,000	5,172,684	4,687,359		573			6.250	6.274	JD	24,458	293,500	02/01/2018	06/01/2036	4,842,750
666807-CC-4	NORTHROP GRUMMAN CORP		2.A FE	503,453	500,000	553,898	501,964		(487)			7.750	7.617	JD	3,229	38,750	06/15/2022	06/01/2029	519,375
67021C-AF-4	NSTAR ELECTRIC CO		1.F FE	3,689,925	3,750,000	3,784,876	3,695,087		2,467			5.500	5.651	MS	60,729	206,250	03/11/2010	03/15/2040	3,853,125
67080L-AA-3	NUVEEN LLC		1.C FE	5,958,194	5,781,000	5,781,943	5,835,415		(19,680)			4.000	3.616	MN	38,540	231,240	02/14/2019	11/01/2028	
677347-CH-7	OHIO EDISON CO		1.G FE	4,989,550	5,000,000	5,207,473	4,992,033		904			5.500	5.528	JJ	126,806	275,000	09/22/2022	01/15/2033	5,137,500
68268N-AG-8	ONEOK PARTNERS LP		2.B FE	2,927,146	2,946,000	3,020,237	2,934,482		453			6.125	6.165	FA	75,184	180,443	01/21/2011	02/01/2041	3,036,221
68341P-AA-7	OOREDOO INTERNATIONAL FINANCE LTD		1.F FE	193,640	200,000	199,511	199,574		874			3.750	4.210	JD	188	7,500	03/28/2018	06/22/2026	203,750
68389X-AM-7	ORACLE CORP		2.B FE	14,008,762	13,386,000	11,984,609	13,856,145		(21,682)			5.375	5.030	JJ	331,768	719,498	02/01/2018	07/15/2040	13,745,749
68389X-BE-4	ORACLE CORP		2.B FE	85,420	100,000	86,182	87,824		966			3.900	5.587	MN	498	3,900	05/30/2023	05/15/2035	101,950
68389X-BJ-3	ORACLE CORP		2.B FE	9,256,443	10,100,000	7,001,226	9,387,527		21,074			4.000	4.531	JJ	186,289	404,000	10/26/2018	07/15/2046	10,302,000
68389X-BX-2	ORACLE CORP		2.B FE	4,620,285	4,500,000	2,803,098	4,608,956		(2,924)			3.600	3.450	AO	40,500	162,000	10/27/2021	04/01/2050	
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC		1.G FE	3,561,272	3,400,000	3,344,034	3,457,397		(17,772)			3.450	2.868	AO	22,157	117,300	09/20/2019	04/23/2029	1,525,875
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	1,339,825	1,000,000	1,096,255	1,217,522		(11,916)			6.250	4.118	MN	7,986	62,500	02/19/2013	05/15/2039	1,031,250
695114-BT-4	PACIFICORP		2.A FE	7,776,947	7,672,000	8,728,022	7,731,113		(7,791)			7.700	7.535	MN	75,484	590,744	02/01/2018	11/15/2031	7,967,372
695114-CB-2	PACIFICORP		2.A FE	4,637,808	4,650,000	4,817,888	4,641,709		543			6.100	6.123	FA	118,188	283,650	02/01/2018	08/01/2036	4,791,825
709599-AW-4	PENSKE TRUCK LEASING CO LP		2.B FE	3,589,020	3,600,000	3,575,558	3,598,929		1,193			3.400	3.435	MN	15,640	122,400	10/26/2016	11/15/2026	3,661,200
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		2.B FE	350,800	320,000	319,009	327,843		(5,573)			4.125	2.297	MN	1,687	13,200	09/21/2021	05/15/2027	326,600
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC		1.G FE	1,610,442	1,800,000	1,755,986	1,672,260		30,084			3.375	5.498	FA	22,950	60,750	11/20/2023	08/15/2029	1,830,375
718172-CZ-0	PHILIP MORRIS INTERNATIONAL INC		1.F FE	2,278,184	2,335,000	2,379,820	2,305,143		12,920			4.875	5.522	FA	43,003	113,831	11/16/2023	02/15/2028	2,391,916
724060-AA-6	PIPELINE FUNDING COMPANY LLC		2.B FE	2,071,159	1,765,841	1,806,534	1,896,846		(26,247)			7.500	5.246	JJ	61,069	132,438	02/01/2018	01/15/2030	1,463,771
743315-AV-5	PROGRESSIVE CORP		1.F FE	1,712,116	1,530,000	1,532,696	1,592,759		(20,495)			4.000	2.531	MS	20,400	61,200	10/11/2019	03/01/2029	
744560-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,487,211	1,492,000	1,512,719	1,489,801		105			5.375	5.390	MN	13,366	80,195	11/18/2009	11/01/2039	1,532,098
744560-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	4,289,237	3,750,000	3,840,717	4,103,597		(18,192)			5.500	4.568	MS	68,750	206,250	02/19/2013	03/01/2040	3,853,125
744560-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,318,116	2,325,000	1,833,547	2,319,522		178			3.800	3.817	MS	29,450	88,350	02/01/2018	03/01/2046	2,369,175
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	795,775	860,000	850,478	854,653		7,431			2.250	3.154	MS	5,698	19,350	01/30/2017	09/15/2026	869,675
74531E-AC-6	PUGET SOUND ENERGY INC		1.F FE	6,820,054	6,975,000	7,511,996	6,919,019		15,298			7.000	7.290	AO	103,075	488,250	02/01/2018	03/09/2029	7,170,300
75524K-PG-3	CITIZENS BANK NA		1.G FE	350,000	350,000	352,612	350,000					4.575	4.574	FA	6,316	16,013	08/04/2022	08/09/2028	

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
756109-AX-2	REALTY INCOME CORP		1.G FE	3,880,322	4,100,000	3,903,314	3,886,465		6,143			3.250	4.414	JJ	61,443		11/03/2025	01/15/2031	4,166,625
756109-BJ-2	REALTY INCOME CORP		1.G FE	1,598,313	1,630,000	1,563,370	1,617,217		4,989			2.200	2.532	JD	1,594	35,860	01/28/2022	06/15/2028	1,647,930
756109-CT-9	REALTY INCOME CORP		1.G FE	182,002	180,000	183,091	181,977		(25)			5.125	4.973	AO	1,948		11/05/2025	04/15/2035	
767201-AL-0	RIO TINTO FINANCE (USA) LTD		1.F FE	3,168,098	3,170,000	3,161,402	3,168,940		46			5.200	5.203	MN	27,015	164,840	10/28/2010	11/02/2040	3,252,420
775109-AL-5	ROGERS COMMUNICATIONS INC		2.C FE	9,965,300	10,000,000	11,530,730	9,986,157		640			7.500	7.517	FA	283,333	755,000	07/30/2008	08/15/2038	10,375,000
78409V-BM-5	S&P GLOBAL INC		1.G FE	7,651,285	7,842,000	5,846,079	7,657,688		2,213			3.900	4.024	MS	101,946	305,838	03/01/2023	03/01/2062	7,994,919
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	7,191,568	7,192,000	6,872,189	7,191,862		54			2.300	2.301	JD	7,352	165,416	06/08/2021	06/15/2028	7,274,708
78462Q-AE-9	SP POWERASSETS LTD		1.B FE	3,186,116	3,200,000	3,156,223	3,197,325		1,482			3.000	3.050	MS	25,333	96,000	10/23/2017	09/26/2027	3,248,000
806605-AH-4	MERCK & CO INC		1.E FE	194,074	140,000	160,159	172,408		(2,128)			6.550	4.047	MS	2,700	9,170	03/28/2013	09/15/2037	144,585
808513-AM-7	CHARLES SCHWAB CORP		1.F FE	1,205,793	1,190,000	1,189,081	1,190,000		(1,646)			3.450	3.291	FA	15,738	41,055	12/18/2015	02/13/2026	
808513-AQ-8	CHARLES SCHWAB CORP		1.F FE	197,762	200,000	198,407	199,701		248			3.200	3.332	MS	2,116	6,400	03/20/2017	03/02/2027	203,200
808513-AZ-8	CHARLES SCHWAB CORP		1.F FE	1,807,113	1,650,000	1,656,591	1,702,203		(17,432)			4.000	2.831	FA	27,500	66,000	06/27/2019	02/01/2029	
822905-AV-7	SHELL FINANCE US INC		1.D FE	5,971,200	6,000,000	6,139,717	5,981,393		968			5.500	5.531	MS	88,000	339,000	03/18/2010	03/25/2040	6,165,000
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		2.A FE	1,298,453	1,300,000	1,292,074	1,299,882		158			3.200	3.213	MS	11,324	41,600	09/19/2016	09/23/2026	1,320,800
83421#-AA-1	SOLGEN LLC		2.C PL	8,376,723	8,376,723	7,750,454	8,376,723					3.930	3.930	JD	176,054	164,603	02/01/2018	09/30/2036	8,541,326
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	3,589,941	3,380,000	3,391,027	3,520,465		(6,806)			5.450	5.032	FA	76,754	184,210	02/19/2013	02/01/2041	
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY LLC		2.A FE	469,800	522,000	602,635	498,443		2,760			8.000	8.969	MS	13,920	41,760	02/25/2003	03/01/2032	542,880
857006-AG-5	STATE GRID OVERSEAS INVESTMENT (BVI) LTD		1.E FE	3,699,627	3,700,000	3,688,378	3,699,504		309			3.500	3.510	MN	20,504	129,500	03/26/2018	05/04/2027	3,764,750
857477-AW-3	STATE STREET CORP		1.F FE	5,185,944	5,300,000	5,277,407	5,294,524		14,104			2.650	2.925	MN	16,386	140,450	06/19/2017	05/19/2026	5,370,225
857477-BD-4	STATE STREET CORP		1.D FE	1,093,190	1,000,000	1,006,331	1,031,557		(10,192)			4.141	3.004	JD	3,221	41,410	06/06/2019	12/03/2029	
863667-AY-7	STRYKER CORP		2.A FE	82,935	100,000	90,801	88,585		2,247			1.950	4.830	JD	87	1,950	05/19/2023	06/15/2030	100,975
86944B-AD-5	SUTTER HEALTH		1.E FE	3,932,640	4,000,000	3,976,091	3,980,128		7,067			3.695	3.896	FA	55,836	147,800	06/11/2018	08/15/2028	4,073,900
872287-AF-4	COMCAST CABLE COMMUNICATIONS LLC		1.G FE	1,006,720	1,000,000	1,004,102	1,000,083		(657)			7.875	7.805	FA	29,750	78,750	04/01/2001	02/15/2026	1,039,375
872898-AE-1	TSMC ARIZONA CORP		1.D FE	4,735,584	4,800,000	3,625,972	4,741,413		1,417			3.250	3.321	AO	28,600	156,000	10/20/2021	10/25/2051	4,878,000
880451-AU-3	TENNESSEE GAS PIPELINE COMPANY LLC		2.B FE	6,392,894	6,277,000	7,370,396	6,363,381		(4,998)			7.625	7.439	AO	119,655	478,621	02/01/2018	04/01/2037	6,516,311
882484-AA-6	TEXAS HEALTH RESOURCES		1.C FE	6,038,000	6,038,000	4,959,477	6,038,000					4.330	4.330	MN	33,407	261,445	02/01/2018	11/15/2055	2,056,241
883199-AR-2	TEXTRON FINANCIAL CORP		3.A FE	5,010,314	5,747,000	5,178,996	5,074,602		16,340			5.848	8.562	FMAN	42,014	371,664	02/01/2022	02/15/2067	5,855,335
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY		1.F FE	6,594,640	6,564,000	4,592,454	6,592,997		(499)			3.847	3.822	MN	42,086	252,517	01/27/2022	11/01/2057	6,690,259
891160-MJ-9	TORONTO-DOMINION BANK		1.G FE	921,524	925,000	919,733	924,452		759			3.625	3.712	MS	9,873	33,531	06/21/2017	09/15/2031	
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA		1.E FE	3,017,508	2,960,000	2,834,155	2,983,507		(5,851)			2.829	2.607	JJ	39,776	83,738	10/11/2019	01/10/2030	3,001,869
89236T-LB-9	TOYOTA MOTOR CREDIT CORP		1.E FE	1,214,659	1,199,000	1,241,085	1,208,327		(3,168)			5.250	4.938	MS	19,234	62,948	11/29/2023	09/11/2028	1,230,474
89352L-AG-5	TRANSCANADA PIPELINES LTD		2.B FE	5,326,480	4,000,000	4,363,957	4,306,140		(78,911)			7.700	5.248	JD	13,689	308,000	07/28/2005	06/15/2029	4,154,000
902133-AG-2	TYCO ELECTRONICS GROUP SA		1.G FE	11,520,722	10,764,000	12,666,203	11,321,539		(31,318)			7.125	6.484	AO	191,734	766,935	02/01/2018	10/01/2037	11,147,468
911312-AJ-5	UNITED PARCEL SERVICE INC		1.F FE	6,069,850	4,500,000	4,957,999	5,453,504		(60,765)			6.200	3.969	JJ	128,650	279,000	05/23/2013	01/15/2038	4,639,500
911312-AN-6	UNITED PARCEL SERVICE INC		1.F FE	1,182,684	1,200,000	1,153,858	1,188,866		496			4.875	4.964	MN	7,475	58,500	11/08/2010	11/15/2040	1,229,250
911596-AL-8	US BANCORP		1.G FE	1,576,590	1,500,000	1,518,863	1,502,654		(6,112)			7.500	7.058	JD	9,375	112,500	04/01/2001	06/01/2026	1,556,250
91159H-JS-0	US BANCORP		1.F FE	1,749,798	1,750,000	1,802,020	1,749,851		37			5.100	5.103	JJ	39,171	89,250	07/18/2024	07/23/2030	
913017-BA-6	RTX CORP		2.A FE	2,140,240	2,000,000	2,223,102	2,036,719		(8,436)			7.500	6.929	MS	44,167	150,000	04/01/2001	09/15/2029	2,075,000
91324P-BE-1	UNITEDHEALTH GROUP INC		1.F FE	1,126,780	1,000,000	1,127,102	1,079,426		(4,578)			6.625	5.695	MN	8,465	66,250	01/25/2011	11/15/2037	1,033,125
91324P-BK-7	UNITEDHEALTH GROUP INC		1.F FE	14,179,727	10,900,000	12,602,771	13,248,315		(142,527)			6.875	4.544	FA	283,097	749,375	10/30/2018	02/15/2038	11,274,688
91324P-BN-1	UNITEDHEALTH GROUP INC		1.F FE	2,258,498	2,273,000	2,355,826	2,263,107		416			5.700	5.744	AO	27,352	129,561	10/20/2010	10/15/2040	2,337,781
91324P-FJ-6	UNITEDHEALTH GROUP INC		1.F FE	1,299,922	1,300,000	1,331,524	1,299,912		6			5.150	5.151	JJ	30,871	65,090	07/23/2024	07/15/2034	1,333,475
91324P-FK-3	UNITEDHEALTH GROUP INC		1.F FE	4,755,888	4,800,000	4,764,350	4,757,610		1,273			5.500	5.577	JJ	121,733	256,667	07/23/2024	07/15/2044	4,932,000
914453-AA-3	UNIVERSITY OF MIAMI		1.G FE	6,744,000	6,744,000	5,401,849	6,744,000					4.063	4.063	AO	68,502	274,009	03/31/2022	04/01/2052	6,881,004
92212W-AG-5	VAR ENERGI ASA		2.C FE	3,677,792	3,450,000	3,644,686	3,674,378		(3,414)			6.500	5.583	MN	24,294	112,125	11/04/2025	05/22/2035	

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92343V-CM-4	VERIZON COMMUNICATIONS INC		2.A FE	4,118,549	5,162,000	4,526,152	4,193,257		11,532			5.012	6.458	FA	93,426	258,719	02/01/2018	08/21/2054	5,291,360
92343V-EK-6	VERIZON COMMUNICATIONS INC		2.A FE	2,570,394	2,891,000	3,075,099	2,762,360		32,273			6.800	8.359	MN	32,765	196,588	05/10/2018	05/01/2029	2,989,294
92345Y-AL-0	VERISK ANALYTICS INC		2.B FE	509,940	500,000	508,823	509,814		(126)			5.250	4.976	MS	7,729		10/30/2025	03/15/2035	
92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY INC		1.F PL	17,700,000	17,700,000	14,927,319	17,700,000					3.720	3.720	MJSD	1,829	658,440	02/01/2018	11/03/2041	17,864,610
92826C-AH-5	VISA INC		1.D FE	1,743,604	1,826,000	1,803,889	1,807,882		10,185			2.750	3.355	MS	14,786	50,215	01/25/2019	09/15/2027	1,851,108
92857W-BS-8	VODAFONE GROUP PLC		2.B FE	10,237,373	9,829,000	8,537,425	10,190,037		(8,139)			4.875	4.617	JD	15,972	479,164	07/26/2019	06/19/2049	10,068,582
92936U-AM-1	WP CAREY INC		2.A FE	515,295	500,000	516,031	515,092		(203)			5.375	4.926	JD	75	13,438	10/30/2025	06/30/2034	
931142-CS-0	WALMART INC		1.C FE	5,949,300	6,000,000	6,370,160	5,966,358		1,501			5.625	5.683	AO	84,375	337,500	03/24/2010	04/01/2040	6,168,750
949746-RF-0	WELLS FARGO & CO		2.B FE	14,327,729	16,080,000	15,932,073	14,600,416		42,311			5.606	6.478	JJ	415,666	901,445	02/01/2018	01/15/2044	16,530,722
95000U-2D-4	WELLS FARGO & CO		2.A FE	2,395,728	2,400,000	2,405,564	2,398,537		439			4.150	4.171	JJ	43,437	99,600	01/16/2019	01/24/2029	2,449,800
95000U-2G-7	WELLS FARGO & CO		2.A FE	199,328	200,000	190,259	199,705		72			2.879	2.920	AO	976	5,758	11/05/2019	10/30/2030	
95000U-2M-4	WELLS FARGO & CO		2.A FE	12,500,000	12,500,000	11,423,265	12,500,000					5.013	5.012	AO	151,434	626,625	03/23/2020	04/04/2051	
95709T-AJ-9	EVERGY KANSAS CENTRAL INC		1.F FE	698,529	665,000	550,860	688,490		(987)			4.100	3.813	AO	6,816	27,265	05/08/2013	04/01/2043	
960413-AS-1	WESTLAKE CORP		2.B FE	22,063,064	22,689,000	19,500,530	22,156,922		13,819			5.000	5.185	FA	428,570	1,134,450	02/01/2018	08/15/2046	23,256,225
961214-EF-6	WESTPAC BANKING CORP		1.G FE	5,317,368	4,800,000	4,722,914	5,033,101		(61,554)			4.110	2.672	JJ	86,036	197,280	02/23/2021	07/24/2034	
961548-AY-0	WESTROCK MWV LLC		2.B FE	435,999	364,000	416,416	392,488		(4,605)			7.950	6.145	FA	10,932	28,938	07/31/2012	02/15/2031	378,469
969457-BV-1	WILLIAMS COMPANIES INC		2.B FE	411,505	386,000	383,540	407,032		(689)			5.750	5.277	JD	432	22,195	05/24/2018	06/24/2044	
96950F-AF-1	WILLIAMS COMPANIES INC		2.B FE	5,818,929	5,605,000	6,037,848	5,756,812		(6,570)			6.300	6.015	AO	74,547	353,115	12/20/2016	04/15/2040	5,781,558
96950F-AN-4	WILLIAMS COMPANIES INC		2.B FE	18,913,604	19,224,000	18,428,922	18,965,910		7,580			5.400	5.515	MS	337,381	1,038,096	02/01/2018	03/04/2044	19,743,048
97164#-AQ-7	WILMINGTON INVESTMENTS INC		2.C	10,000,000	10,000,000	9,960,129	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017	06/15/2029	10,234,500
97164#-AR-5	WILMINGTON INVESTMENTS INC		2.C	3,500,000	3,500,000	3,464,731	3,500,000					4.730	4.723	JJ	69,439	165,550	07/03/2018	07/31/2030	3,582,775
97164#-AS-3	WILMINGTON INVESTMENTS INC		2.C	3,250,000	3,250,000	3,227,128	3,250,000					3.680	3.678	AO	29,568	119,600	09/13/2019	10/02/2026	3,309,800
976656-CE-6	WISCONSIN ELECTRIC POWER CO		1.G FE	1,200,420	1,300,000	1,033,692	1,229,048		2,851			3.650	4.100	JD	2,109	47,450	06/13/2013	12/15/2042	1,323,725
976657-AG-1	WEC ENERGY GROUP INC		2.A FE	10,379,658	9,711,000	10,472,483	10,100,122		(42,590)			6.200	5.521	AO	150,521	602,082	02/01/2018	04/01/2033	10,012,041
980745-F*-9	WOODWARD INC		2.B	2,090,900	2,348,900	2,307,167	2,348,900				277,900	1.120	1.120	MS	7,162	25,301	09/14/2016	09/23/2026	2,362,054
980745-G#-4	WOODWARD INC		2.B	6,000,000	6,000,000	5,830,235	6,000,000					4.610	4.610	MN	23,818	276,600	05/17/2018	05/30/2033	6,138,300
98417E-AR-1	GLENCORE FINANCE CANADA LTD		2.A FE	8,806,700	8,762,000	8,479,327	8,796,511		(1,431)			5.550	5.511	AO	89,153	486,291	02/01/2018	10/25/2042	9,005,146
98478*-AX-5	YANKEE GAS SERVICES CO		1.F	4,000,000	4,000,000	2,553,767	4,000,000					2.900	2.900	MS	34,156	116,000	07/21/2020	09/15/2050	4,058,000
B95508-AA-9	UMICORE SA		2.C	5,227,250	5,872,250	5,670,749	5,872,264		(7)		791,467	1.840	1.840	JD	7,203	105,657	04/05/2017	12/07/2027	5,926,275
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC		2.C PL	8,525,000	8,525,000	7,945,721	8,525,000					3.560	3.560	FA	109,594	303,490	08/06/2019	08/21/2034	8,676,745
G2177U-AB-5	CK HUTCHISON INTERNATIONAL (17) LTD		1.F FE	1,009,900	1,000,000	993,261	1,001,524		(1,167)			3.500	3.375	AO	8,361	35,000	10/31/2017	04/05/2027	1,017,500
G8450L-AJ-3	STATE GRID OVERSEAS INVESTMENT (BVI) LTD		1.E FE	5,014,130	5,000,000	4,984,295	5,002,399		(1,721)			3.500	3.463	MN	27,708	175,000	12/22/2017	05/04/2027	5,087,500
L8749#-AA-0	STADIUM FINANCE COMPANY SARL		1.G PL	1,914,947	2,151,236	1,626,479	2,151,356		(7)		254,529	2.220	2.220	JUL	20,032	46,682	03/26/2019	07/30/2049	2,198,993
L8749#-AB-8	STADIUM FINANCE COMPANY SARL		1.G PL	3,836,717	4,310,136	3,315,145	4,310,136				509,935	2.370	2.370	JUL	42,846	99,850	03/26/2019	07/30/2049	4,412,287
L8749#-AC-6	STADIUM FINANCE COMPANY SARL		1.G PL	2,881,912	3,237,517	2,527,492	3,237,517				383,033	2.500	2.500	JUL	33,949	79,115	03/26/2019	07/30/2049	3,318,455
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		2.A FE	561,592	600,000	498,852	571,321		1,128			4.250	4.668	JJ	11,617	25,500	05/27/2015	07/17/2042	612,750
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		2.C PL	3,455,278	3,455,278	3,392,725	3,455,370		(3)			5.980	5.980	MJSD	6,314	206,626	04/27/2018	12/20/2044	3,472,497
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO		3.A PL	7,020,000	7,020,000	6,717,752	7,020,000					6.340	6.308	MJSD	115,356	445,068	02/01/2018	03/31/2035	7,057,089
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY PTY LTD		2.A FE	3,000,000	3,000,000	2,730,468	3,000,000					2.980	2.980	MS	26,323	89,400	05/11/2021	09/15/2031	3,022,350
Q9609*-AB-4	WESTCONNEX FINANCE COMPANY PTY LTD		2.A FE	3,000,000	3,000,000	2,646,998	3,000,000					3.080	3.079	JD	4,107	92,400	05/11/2021	06/15/2033	3,046,200
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				1,439,532,644	1,420,737,176	1,377,163,368	1,432,988,391		(982,092)		2,216,864	XXX	XXX	XXX	19,464,032	69,769,687	XXX	XXX	1,221,708,671
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C.		1.D	4,869,733	4,869,733	4,770,774	4,869,740					4.494	4.494	MON	12,766	218,846	10/19/2018	11/10/2039	5,214,541
09056#-AA-8	BIO MED GROUND LEASE TRUST 2016 UW		1.B PL	30,000,000	30,000,000	22,036,229	30,000,000					3.875	3.875	MON	51,667	1,162,498	02/01/2018	09/15/2061	30,096,875
126659-AA-9	CVSPAS 2009-6 CTF - CMBS		2.B FE	2,905,318	2,166,811	2,359,366	2,414,727		(37,917)			8.353	5.920	MON	10,558	186,711	02/19/2013	07/10/2031	2,181,894

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12665U-AA-2	CVS HEALTH CORP - ABS		2.C FE	4,093,706	4,087,286	3,793,793	4,087,293		1			4.704	4.704	MON	11,216	193,067	02/01/2018	01/10/2036	
90931C-AA-6	UAL AA - ABS		1.E FE	995,719	916,159	899,567	966,332		(8,849)			4.150	3.225	FA	13,307	38,021	08/18/2021	02/25/2033	617,112
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		1.E FE	1,133,612	1,133,612	1,040,406	1,133,631		(2)			2.700	2.700	MN	5,101	30,608	09/03/2019	11/01/2033	667,705
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS		1.C FE	202,743	202,743	199,798	202,745		(1)			3.450	3.449	JD	583	6,995	11/02/2015	06/01/2029	178,572
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				44,200,831	43,376,344	35,099,933	43,674,468		(46,768)			XXX	XXX	XXX	105,198	1,836,743	XXX	XXX	38,956,699
09261H-A#-4	BLACKSTONE PRIVATE CREDIT FUND		2.C FE	25,000,000	25,000,000	25,178,095	25,000,000					5.610	5.606	MN	225,958	1,402,500	04/13/2022	05/03/2027	25,701,250
30280@-AA-4	FR-ENCLAVE LLC		2.B	2,649,288	2,649,288	2,718,828	2,649,288					5.190	5.190	JAJO	32,083	137,498	06/10/2011	09/30/2033	2,672,204
32055R-A@-6	FIRST INDUSTRIAL LP		2.B FE	1,000,000	1,000,000	996,443	1,000,000					4.300	4.297	AO	8,481	43,000	01/27/2017	04/20/2027	1,021,500
41242*-BN-1	HARDWOOD FUNDING LLC		1.G FE	10,000,000	10,000,000	9,051,624	10,000,000					4.230	4.229	JD	28,200	424,175	08/08/2018	06/07/2038	10,211,500
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND 0		2.B	1,000,000	1,000,000	995,320	1,000,000					3.660	3.656	JD	203	36,600	06/29/2016	06/29/2026	1,018,300
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU		1.C									8.000	7.998	MJSD	6,802		12/10/2015	12/15/2025	
92581*-AA-2	VICOF II TRUST - ABS		1.E PL	4,899,093	4,911,371	4,867,169	4,905,258		1,343			4.000	4.033	MON	6,003	197,546	02/15/2022	02/10/2030	4,922,285
96222#-AA-4	WHLP IV RP LP SECURED TERM LOAN Due 3/23		1.G PL	6,092,182	6,098,281	6,098,281	6,097,932		1,613			7.122	8.018	MJSD	1,206	611,272	05/02/2022	03/23/2026	6,211,334
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				50,640,563	50,658,940	49,905,759	50,652,477		2,957			XXX	XXX	XXX	308,937	2,852,592	XXX	XXX	51,758,374
0489999999. Total - issuer credit obligations (unaffiliated)				2,167,732,168	2,254,486,599	1,912,587,052	2,170,248,523		1,663,091		2,216,864	XXX	XXX	XXX	23,635,517	90,096,706	XXX	XXX	2,048,594,770
0499999999. Total - issuer credit obligations (affiliated)												XXX	XXX	XXX			XXX	XXX	
0509999999 - Total - issuer credit obligations				2,167,732,168	2,254,486,599	1,912,587,052	2,170,248,523		1,663,091		2,216,864	XXX	XXX	XXX	23,635,517	90,096,706	XXX	XXX	2,048,594,770

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 531,966,263	1B ..$ 60,207,779	1C ..$ 40,137,709	1D ..$ 91,906,180	1E ..$ 49,176,513	1F ..$ 280,492,779	1G ..$ 218,861,524		
1B	2A ...$ 275,513,655	2B ..$ 442,931,003	2C ..$ 160,228,238						
1C	3A ...$ 15,413,826	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$ 340,000						
1E	5A ...$ 3,073,054	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36179U-CA-8	G2 MA5465 - RMBS		1.A	103,785	103,980	96,360	103,573		2			3.500	3.565	MON	303	3,688	09/11/2018	09/20/2048	54	
36179U-CB-6	G2 MA5466 - RMBS		1.A	204,243	200,177	192,428	208,896		(170)			4.000	3.177	MON	667	8,007	09/11/2018	09/20/2048	105	
36200Q-3L-6	GN 569703 - RMBS		1.A	1,360	1,322	1,363	1,381		(5)			6.500	3.428	MON	7	97	07/18/2002	02/15/2032	3	
36200R-YQ-9	GN 570519 - RMBS		1.A	2,755	2,679	2,722	2,808		(8)			6.500	3.400	MON	15	179	07/18/2002	01/15/2032	5	
36200U-WJ-0	GN 573149 - RMBS		1.A	354	347	348	353		(4)			7.000	3.465	MON	2	29	03/20/2002	09/15/2031	16	
36200X-JF-7	GN 575462 - RMBS		1.A	7,757	6,923	7,049	7,667		(90)			6.500	(0.028)	MON	38	450	03/30/2009	12/15/2031	13	
36200X-KN-8	GN 575501 - RMBS		1.A	39,427	37,804	39,956	38,696		(80)			6.500	4.919	MON	205	2,457	03/30/2009	01/15/2032	60	
36201C-6E-9	GN 579669 - RMBS		1.A	8,373	7,633	7,909	8,085		(40)			6.500	2.755	MON	41	496	03/30/2009	03/15/2032	13	
36201C-PY-4	GN 579239 - RMBS		1.A	9,353	9,216	9,366	9,354		(13)			6.500	5.466	MON	50	599	02/05/2002	01/15/2032	29	
36201F-Q6-7	GN 581977 - RMBS		1.A	12,823	12,476	12,645	12,899		(42)			7.000	4.127	MON	73	932	04/17/2002	05/15/2032	54	
36201F-UH-8	GN 582084 - RMBS		1.A	39,345	38,257	39,602	39,813		(85)			6.500	3.891	MON	207	2,559	07/18/2002	04/15/2032	58	
36201F-UQ-8	GN 582091 - RMBS		1.A	14,500	14,099	14,330	14,665		(59)			6.500	3.937	MON	76	1,206	07/18/2002	04/15/2032	21	
36201F-X6-9	GN 582201 - RMBS		1.A	10,087	9,940	10,240	10,122		(17)			6.500	5.230	MON	54	646	02/05/2002	02/15/2032	17	
36201H-WX-7	GN 583962 - RMBS		1.A	37,669	36,726	38,043	37,359		(60)			6.500	5.248	MON	199	2,421	03/30/2009	06/15/2032	83	
36201J-F6-1	GN 584389 - RMBS		1.A	655	636	652	660		(9)			6.500	1.300	MON	3	51	07/18/2002	05/15/2032	17	
36201J-FD-6	GN 584364 - RMBS		1.A	77,267	74,017	76,561	80,369		(441)			7.000	0.952	MON	432	5,436	07/19/2002	04/15/2032	171	
36201L-7K-4	GN 586898 - RMBS		1.A	26,338	25,136	25,612	27,028		(57)			7.000	2.262	MON	147	1,805	10/23/2002	08/15/2032	44	
36201M-G8-9	GN 587123 - RMBS		1.A	6,219	6,056	6,204	6,340		(21)			7.000	3.858	MON	35	424	05/14/2002	06/15/2032	6	
36201M-JU-7	GN 587175 - RMBS		1.A	4,352	4,227	4,268	4,428		(29)			6.500	2.543	MON	23	290	07/19/2002	07/15/2032	27	
36201M-LH-3	GN 587228 - RMBS		1.A	13,545	12,519	12,804	13,362		(92)			6.500	2.049	MON	68	814	03/30/2009	08/15/2032	30	
36201T-AM-9	GN 592312 - RMBS		1.A	60,165	58,501	60,621	60,072		(98)			6.500	4.683	MON	317	3,927	07/18/2002	08/15/2032	106	
36202E-AL-3	G2 003611 - RMBS		1.A	121,654	118,322	123,412	121,034		(216)			6.000	5.160	MON	592	7,318	03/30/2009	09/20/2034	694	
36202F-B4-7	G2 004559 - RMBS		1.A	9,861	9,222	9,522	10,018		(37)			5.000	2.946	MON	38	461	09/17/2010	10/20/2039	22	
36202F-DB-9	G2 004598 - RMBS		1.A	32,727	31,901	32,131	32,692		(35)			4.500	3.820	MON	120	1,436	12/17/2009	12/20/2039	51	
36202F-E6-9	G2 004657 - RMBS		1.A	13,296	13,147	13,242	13,300		(7)			4.500	4.168	MON	49	592	03/16/2010	03/20/2040	20	
36202F-EH-5	G2 004636 - RMBS		1.A	486,105	482,356	485,838	486,052		(190)			4.500	4.274	MON	1,809	21,706	03/16/2010	02/20/2040	760	
36202F-GW-0	G2 004713 - RMBS		1.A	46,630	45,527	45,856	46,688		(48)			4.500	3.817	MON	171	2,049	06/17/2010	06/20/2040	66	
36202F-KN-5	G2 004801 - RMBS		1.A	1,214,125	1,146,584	1,154,104	1,220,448		(2,943)			4.500	2.883	MON	4,300	51,596	09/17/2010	09/20/2040	1,624	
36202F-LP-9	G2 004834 - RMBS		1.A	24,951	23,661	23,831	25,081		(56)			4.500	2.978	MON	89	1,065	10/18/2010	10/20/2040	33	
36209R-VG-5	GN 479515 - RMBS		1.A	664	657	665	667		(1)			8.000	6.622	MON	4	53	07/27/2000	08/15/2030	2	
36209Y-X4-5	GN 485899 - RMBS		1.A	4,451	4,367	4,505	4,437		(5)			7.000	5.718	MON	25	318	03/20/2002	09/15/2031	9	
3620A1-X7-8	GN 716302 - RMBS		1.A	2,373	2,298	2,362	2,379		(4)			5.000	4.129	MON	10	115	09/18/2009	06/15/2039	5	
3620A8-LU-5	GN 722239 - RMBS		1.A	6,064	5,874	6,039	6,058		(8)			5.000	4.231	MON	24	294	09/18/2009	08/15/2039	13	
3620A9-SH-5	GN 723320 - RMBS		1.A	18,993	18,396	18,923	18,932		(25)			5.000	4.268	MON	77	920	09/18/2009	09/15/2039	43	
3620AC-3Z-5	GN 726316 - RMBS		1.A	37,899	36,709	37,300	37,801		(52)			5.000	4.253	MON	153	1,835	09/18/2009	09/15/2039	86	
3620AC-4G-6	GN 726323 - RMBS		1.A	4,850	4,697	4,832	4,840		(7)			5.000	4.236	MON	20	235	09/18/2009	09/15/2039	11	
36211C-2S-0	GN 509385 - RMBS		1.A	2,992	2,944	3,013	2,985		(7)			7.000	5.671	MON	17	206	04/01/2001	07/15/2029	33	
36213D-3C-0	GN 551695 - RMBS		1.A	6,354	6,156	6,269	6,249		(21)			6.500	5.035	MON	33	406	03/30/2009	02/15/2032	48	
36213E-AB-2	GN 551802 - RMBS		1.A	18,072	17,298	17,877	17,921		(50)			6.500	4.080	MON	94	1,155	03/30/2009	05/15/2032	34	
36213E-SK-3	GN 552322 - RMBS		1.A	20,749	20,193	20,632	20,551		(54)			6.500	4.987	MON	109	1,368	03/30/2009	01/15/2032	104	
36213E-YS-9	GN 552521 - RMBS		1.A	7,363	6,783	7,076	7,092		(25)			6.500	3.611	MON	37	442	03/30/2009	04/15/2032	10	
36213G-AL-5	GN 553611 - RMBS		1.A	8,653	8,488	8,716	8,695		(29)			7.000	4.980	MON	50	594	03/20/2002	02/15/2032	28	
36213G-TY-7	GN 554167 - RMBS		1.A	2,719	2,668	2,723	2,767		(5)			7.000	4.321	MON	16	193	03/20/2002	11/15/2031	5	
36213U-C9-9	GN 564496 - RMBS		1.A	419	401	409	434		(1)			7.000	1.713	MON	2	29	07/19/2002	11/15/2031	1	
36213X-SB-1	GN 567614 - RMBS		1.A	35,535	33,200	33,746	34,179		(80)			6.500	4.598	MON	180	2,158	03/30/2009	04/15/2032	92	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36213X-T5-3	GN 567672 - RMBS		1.A	1,191	1,159	1,167	1,204		(2)			7.000	4.353	MON	7	83	04/17/2002	05/15/2032	1	
36213X-T6-1	GN 567673 - RMBS		1.A	38,145	37,112	37,423	38,562		(49)			7.000	4.364	MON	216	2,668	04/17/2002	05/15/2032	38	
36225B-ND-6	GN 781288 - RMBS		1.A	16,002	15,541	16,219	16,207		(67)			6.500	3.396	MON	84	1,073	07/19/2002	05/15/2031	51	
36225B-PM-4	GN 781328 - RMBS		1.A	83,774	81,901	85,626	84,502		(364)			7.000	4.402	MON	478	5,733	03/15/2002	09/15/2031	285	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				2,946,984	2,840,233	2,862,543	2,959,703		(5,809)			XXX	XXX	XXX	11,764	142,612	XXX	XXX	5,100	XXX
38380J-DW-5	GNR 2017-168 IO - CMBS		1.A	137,808		70,944	34,507		(25,496)			0.553	21.461	MON	932	11,313	11/20/2017	12/16/2059		
38380J-FE-3	GNR 2017-169 IO - CMBS		1.A	469,212		188,479	183,348		(25,060)			0.521	(1.501)	MON	2,990	45,742	12/01/2017	01/16/2060		
38380M-E9-8	GNR 2019-008 IO - CMBS		1.A	50,395		39,761	48,279		(2,171)			0.764	(2.904)	MON	476	5,752	01/25/2019	11/16/2060		
38380M-G5-4	GNR 2019-014 IO - CMBS		1.A	222,811		167,460	213,462		(25,959)			0.836	(6.529)	MON	1,847	33,630	01/25/2019	11/16/2060		
38381D-ET-3	GNR 2021-088 IO - CMBS		1.A	5,473,564		3,960,988	1,889,957		(690,111)			0.791	30.756	MON	42,912	520,421	05/12/2021	09/16/2062		
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				6,353,789		4,427,633	2,369,553		(768,797)			XXX	XXX	XXX	49,156	616,858	XXX	XXX		XXX
31283H-QX-6	FH G01370 - RMBS		1.A	2,099	2,031	2,100	2,080		(7)			6.000	4.784	MON	10	122	01/11/2005	03/01/2032	16	
31283H-UA-1	FH G01477 - RMBS		1.A	2,905	2,810	2,905	2,881		(9)			6.000	4.788	MON	14	169	01/11/2005	12/01/2032	21	
31283H-XH-3	FH G01580 - RMBS		1.A	3,297	3,189	3,288	3,276		(8)			6.000	4.866	MON	16	191	01/11/2005	06/01/2033	17	
31283H-Y5-8	FH G01632 - RMBS		1.A	58,241	55,303	57,435	57,336		(197)			6.500	5.060	MON	300	3,595	11/10/2004	12/01/2033	377	
31288F-6X-7	FH C77186 - RMBS		1.A	614	594	610	610		(1)			6.000	4.887	MON	3	36	01/11/2005	03/01/2033	3	
3128KR-WQ-3	FH A61555 - RMBS		1.A	5,290	5,015	5,310	5,356		(22)			6.000	3.688	MON	25	301	08/24/2009	10/01/2036	16	
3128LO-YL-0	FH A68815 - RMBS		1.A	3,439	3,311	3,469	3,451		(5)			6.500	5.352	MON	18	217	01/15/2008	11/01/2037	9	
3128M5-LF-5	FH G03626 - RMBS		1.A	71,997	65,967	70,245	75,242		(458)			6.500	2.834	MON	357	4,288	07/12/2010	12/01/2037	193	
3128M7-BX-3	FH G05154 - RMBS		1.A	16,062	15,254	16,130	16,518		(53)			6.000	3.608	MON	76	915	08/24/2009	12/01/2038	26	
31292G-Y5-9	FH C00732 - RMBS		1.A	428	420	442	423		(1)			7.000	6.358	MON	2	29	02/22/1999	03/01/2029	9	
31292H-4H-4	FH C01724 - RMBS		1.A	84,576	85,809	87,256	85,027		44			5.000	5.361	MON	358	5,061	04/29/2024	12/01/2033	370	
31292H-SQ-8	FH C01427 - RMBS		1.A	3,333	3,225	3,340	3,304		(9)			6.000	4.876	MON	16	194	01/11/2005	11/01/2032	21	
31296J-TJ-5	FH A10553 - RMBS		1.A	80,833	80,231	81,427	80,636		(26)			5.500	5.234	MON	368	5,128	10/30/2003	06/01/2033	426	
31296J-TJ-5	FH A10553 - RMBS	C	1.A									5.500	5.238	MON			10/30/2003	06/01/2033		
31296M-2N-8	FH A13481 - RMBS		1.A	90,121	85,836	88,400	89,235		(155)			6.000	4.361	MON	429	5,502	03/30/2009	09/01/2033	460	
31296P-TL-6	FH A15055 - RMBS		1.A	19,805	19,666	20,102	19,745		(8)			5.500	5.313	MON	90	1,106	10/30/2003	10/01/2033	72	
31296S-AC-0	FH A17203 - RMBS		1.A	2,390	2,312	2,375	2,373		(6)			6.000	4.900	MON	12	139	01/11/2005	01/01/2034	12	
31296U-EU-1	FH A19147 - RMBS		1.A	4,637	4,486	4,607	4,629		(16)			6.000	4.596	MON	22	269	01/11/2005	03/01/2034	27	
31297A-3S-1	FH A23509 - RMBS		1.A	158,612	165,733	169,967	161,578		128			5.000	5.971	MON	691	8,612	06/10/2004	06/01/2034	507	
31297A-3T-9	FH A23510 - RMBS		1.A	107,969	112,817	114,678	109,936		227			5.000	6.072	MON	470	5,641	06/10/2004	06/01/2034	466	
31297A-5J-9	FH A23549 - RMBS		1.A	157,901	164,991	167,703	161,357		284			5.000	5.923	MON	687	8,250	06/10/2004	06/01/2034	698	
31297A-5K-6	FH A23550 - RMBS		1.A	211,993	221,511	222,625	215,926		206			5.000	6.005	MON	923	11,210	06/10/2004	06/01/2034	759	
31297B-AM-4	FH A23612 - RMBS		1.A	32,908	34,385	34,468	33,609		57			5.000	5.929	MON	143	1,719	06/10/2004	06/01/2034	135	
31298F-JL-7	FH C46567 - RMBS		1.A	2,735	2,745	2,885	2,734		1			7.000	7.164	MON	16	192	12/06/2000	01/01/2031	28	
3132WP-LD-7	FH Q49323 - RMBS		1.A	190,292	192,245	181,127	189,511		49			3.500	3.773	MON	561	6,729	09/11/2018	07/01/2047	134	
3132XX-MY-2	FH Q54874 - RMBS		1.A	527,032	532,607	500,919	524,538		163			3.500	3.766	MON	1,553	18,641	09/11/2018	03/01/2048	544	
3132Y1-UJ-5	FH Q57784 - RMBS		1.A	796,996	767,958	756,844	817,137		(957)			4.500	3.315	MON	2,880	34,558	09/11/2018	08/01/2048	447	
3133TH-A5-6	FHR 2104 PG - CMO/RMBS		1.A	148,405	145,329	148,214	146,289		(430)			6.000	5.317	MON	727	8,720	03/30/2009	12/15/2028	112	
31359S-J3-5	FNR 0119C PE - CMO/RMBS		1.A	23,315	22,222	22,885	22,619		(77)			6.500	5.391	MON	120	1,444	09/30/2002	05/25/2031	6	
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS		1.A	7,669	7,579	7,861	7,607		(11)			7.000	6.638	MON	44	639	03/09/2001	03/25/2031	1	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31362J-UN-3	FN 062689 - RMBS		1.A	1,275	1,309	1,295	1,235		(62)			4.346	7.443	MON	5	57	03/16/1989	06/01/2028	43	
31371J-L4-4	FN 253347 - RMBS		1.A	731	708	738	747		(7)			8.000	4.411	MON	5	57	04/01/2001	06/01/2030	9	
31371J-XA-7	FN 253673 - RMBS		1.A	1,891	1,851	1,918	1,911		(10)			7.500	5.446	MON	12	139	04/18/2001	03/01/2031	21	
31371K-HY-0	FN 254147 - RMBS		1.A	5,347	5,386	5,670	5,338		3			6.500	6.797	MON	29	350	12/07/2001	01/01/2032	52	
31371L-CD-9	FN 254868 - RMBS		1.A	1,781	1,730	1,757	1,775		(5)			5.000	3.827	MON	7	87	05/01/2009	09/01/2033	8	
31371L-DH-9	FN 254904 - RMBS		1.A	50,342	50,007	51,291	50,208		(34)			5.500	5.230	MON	229	2,750	09/22/2003	10/01/2033	229	
31382S-GP-0	FN 490806 - RMBS		1.A	11,567	11,167	11,686	11,653		(111)			6.500	3.411	MON	60	769	09/12/2002	04/01/2029	215	
31383R-FV-9	FN 510580 - RMBS		1.A	3,005	3,070	3,185	3,024		6			6.500	7.279	MON	17	200	12/06/2000	08/01/2029	54	
31385J-GG-7	FN 545699 - RMBS		1.A	5,985	5,781	5,998	6,110		(44)			6.500	3.861	MON	31	376	10/29/2002	06/01/2032	56	
31386E-C4-8	FN 560891 - RMBS		1.A	3,705	3,601	3,736	3,683		(20)			6.500	4.823	MON	20	234	10/21/2002	04/01/2031	65	
31386H-MR-9	FN 563868 - RMBS		1.A	269	264	265	271		(1)			7.500	5.698	MON	2	20	04/18/2001	01/01/2031	3	
31386M-ZB-9	FN 567838 - RMBS		1.A	4,591	4,511	4,681	4,562		(15)			6.500	5.562	MON	24	293	09/28/2001	10/01/2030	82	
31386P-UJ-0	FN 569485 - RMBS		1.A	1,530	1,497	1,515	1,541		(6)			7.500	5.803	MON	9	112	04/18/2001	01/01/2031	14	
31389C-Q8-5	FN 621579 - RMBS		1.A	378	375	389	377		(1)			6.500	5.173	MON	2	24	11/29/2001	12/01/2031	18	
3138W5-KA-5	FN AR7488 - RMBS		1.A	12,719	12,685	11,716	12,714		(2)			3.000	2.927	MON	32	381	11/20/2014	03/01/2043	15	
3138W6-GB-6	FN AR8293 - RMBS		1.A	13,158	13,125	12,130	13,155		(2)			3.000	2.926	MON	33	394	11/20/2014	05/01/2043	16	
3138WM-XK-2	FN AT0681 - RMBS		1.A	28,069	27,994	25,885	28,057		(4)			3.000	2.926	MON	70	840	11/20/2014	03/01/2043	37	
3138WP-G2-4	FN AT2016 - RMBS		1.A	61,145	60,985	56,358	61,137		(9)			3.000	2.922	MON	152	1,830	11/20/2014	04/01/2043	75	
3138WQ-A2-8	FN AT2724 - RMBS		1.A	11,033	11,013	10,178	11,032		(1)			3.000	2.937	MON	28	330	11/20/2014	05/01/2043	14	
3138WQ-AY-8	FN AT2722 - RMBS		1.A	29,014	28,951	26,757	29,011		(4)			3.000	2.930	MON	72	869	11/20/2014	05/01/2043	36	
3138WT-RV-0	FN AT5899 - RMBS		1.A	10,739	10,716	9,901	10,738		(1)			3.000	2.932	MON	27	321	11/20/2014	06/01/2043	13	
3138WT-US-3	FN AT5992 - RMBS		1.A	20,504	20,450	18,900	20,499		(3)			3.000	2.923	MON	51	613	11/20/2014	04/01/2043	25	
3138X2-RR-7	FN AU3195 - RMBS		1.A	23,336	23,289	21,509	23,330		(3)			3.000	2.938	MON	58	699	11/20/2014	08/01/2043	27	
3138X2-YC-2	FN AU3406 - RMBS		1.A	6,042	6,030	5,570	6,041		(1)			3.000	2.934	MON	15	181	11/20/2014	07/01/2043	7	
31390K-WQ-7	FN 648755 - RMBS		1.A	18,757	18,117	18,797	18,857		(105)			6.500	4.501	MON	98	1,178	10/29/2002	08/01/2032	184	
31390P-GK-7	FN 651902 - RMBS		1.A	16,320	15,608	16,194	16,599		(133)			6.500	3.586	MON	85	1,015	02/14/2003	08/01/2032	152	
31391U-J2-2	FN 677181 - RMBS		1.A	5,446	5,200	5,395	5,498		(29)			6.500	4.277	MON	28	338	01/09/2003	01/01/2033	35	
31391W-5H-0	FN 679548 - RMBS		1.A	4,877	4,737	4,805	4,862		(12)			5.000	3.822	MON	20	237	05/01/2009	04/01/2033	20	
31392C-KP-8	FNR 0215D FB - CMO/RMBS		1.A	17,413	17,277	17,308	17,813		536			4.639	2.248	MON	13	879	12/30/2002	04/25/2032	24	
31392F-P9-2	FNR 2002-82 FB - CMO/RMBS		1.A	38,600	38,588	38,552	40,597		2,010			4.489	2.513	MON	29	1,906	12/30/2002	12/25/2032	20	
31396X-QJ-6	FNR 2007-89 F - CMO/RMBS		1.A	91,647	92,151	92,008	100,622		8,768			4.569	1.230	MON	70	4,626	12/17/2009	09/25/2037	29	
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS		1.A	80,641	76,878	77,883	79,628		(427)			5.000	3.388	MON	320	3,948	02/08/2011	04/25/2038	361	
31400J-PF-0	FN 689022 - RMBS		1.A	1,632	1,584	1,612	1,632		(6)			5.000	3.561	MON	7	79	05/07/2009	05/01/2033	8	
31400J-SJ-9	FN 689121 - RMBS		1.A	2,286	2,219	2,225	2,280		(6)			5.000	3.780	MON	9	111	05/07/2009	02/01/2033	9	
31400Q-TN-3	FN 694557 - RMBS		1.A	4,334	4,305	4,412	4,323		(3)			5.500	5.217	MON	20	237	03/21/2003	04/01/2033	22	
31400T-B2-2	FN 696757 - RMBS		1.A	163	161	164	162					5.500	4.903	MON	1	9	03/21/2003	05/01/2033	10	
31401B-NS-0	FN 703401 - RMBS		1.A	12,693	12,591	12,818	12,649		(9)			5.500	5.204	MON	58	692	03/21/2003	04/01/2033	59	
31401N-4U-0	FN 713735 - RMBS		1.A	17,576	16,936	17,202	17,662		(70)			5.000	3.157	MON	71	847	10/30/2009	09/01/2033	73	
31402C-PL-0	FN 725027 - RMBS		1.A	9,406	9,135	9,262	9,378		(25)			5.000	3.796	MON	38	457	05/01/2009	11/01/2033	40	
31402C-U6-7	FN 725205 - RMBS		1.A	2,727	2,649	2,689	2,720		(7)			5.000	3.794	MON	11	132	05/01/2009	03/01/2034	11	
31402E-AQ-1	FN 726415 - RMBS		1.A	2,422	2,351	2,377	2,426		(9)			5.000	3.470	MON	10	118	05/07/2009	07/01/2033	13	
31402K-CE-2	FN 730969 - RMBS		1.A	851	826	828	847		(2)			5.000	3.831	MON	3	41	05/07/2009	08/01/2033	4	
31402R-UN-7	FN 735989 - RMBS		1.A	7,372	7,072	7,264	7,397		(33)			5.500	3.463	MON	32	389	08/20/2009	02/01/2035	35	
31403F-JW-5	FN 747377 - RMBS		1.A	111,335	110,438	111,971	110,818		(66)			5.500	5.259	MON	506	6,074	10/30/2003	10/01/2033	496	
31404M-6Q-6	FN 773179 - RMBS		1.A	1,555	1,586	1,608	1,563		2			5.500	6.114	MON	7	87	06/10/2004	06/01/2034	12	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31405A-TY-9	FN 783667 - RMBS		1.A	33,725	34,402	35,040	33,902		25			5.500	5.997	MON	158	1,892	06/10/2004	06/01/2034	119	
31408E-G5-5	FN 849020 - RMBS		1.A	19,985	20,640	21,580	19,926		32			5.500	6.696	MON	95	1,135	07/22/2008	01/01/2036	47	
3140KC-WV-0	FN BP5159 - RMBS		1.A	2,376,289	2,278,731	1,963,957	2,382,309		(2,409)			2.500	1.834	MON	4,747	56,968	04/30/2020	04/01/2050	1,972	
3140KT-TW-5	FN BQ7764 - RMBS		1.A	598,310	611,007	472,957	599,947		258			1.500	1.713	MON	764	9,165	03/04/2021	03/01/2051	818	
3140KT-TY-1	FN BQ7766 - RMBS		1.A	588,928	584,907	476,487	588,463		(101)			2.000	1.913	MON	975	11,698	03/04/2021	03/01/2051	667	
3140KT-XT-7	FN BQ7889 - RMBS		1.A	2,144,939	2,078,366	1,695,718	2,133,253		(1,366)			2.000	1.647	MON	3,464	41,567	02/08/2021	11/01/2050	2,222	
3140L3-QQ-7	FN BR4962 - RMBS		1.A	864,178	833,948	690,238	859,425		(747)			2.000	1.580	MON	1,390	16,679	02/08/2021	02/01/2051	1,183	
3140X4-7L-4	FN FM1798 - RMBS		1.A	1,413,377	1,305,283	1,238,009	1,479,647		(4,157)			3.500	1.244	MON	3,807	45,685	02/08/2021	09/01/2049	882	
3140X9-SL-0	FN FM5922 - RMBS		1.A	776,034	725,265	677,574	788,450		(1,271)			3.500	2.021	MON	2,115	25,384	02/08/2021	01/01/2050	386	
31410F-Z9-9	FN 888268 - RMBS		1.A	127,317	115,382	122,029	134,224		(1,139)			6.000	1.130	MON	577	6,923	07/28/2011	03/01/2037	300	
31410G-NB-5	FN 888786 - RMBS		1.A	56,627	56,644	58,637	56,600		(12)			6.000	5.995	MON	283	3,992	11/20/2007	10/01/2037	225,875	
31412N-SL-1	FN 930323 - RMBS		1.A	18,706	17,734	18,699	19,339		(62)			6.000	3.421	MON	89	1,064	10/09/2009	12/01/2038	28	
31413U-TQ-2	FN 956059 - RMBS		1.A	2,767	2,625	2,777	2,797		(8)			6.000	3.998	MON	13	158	08/24/2009	12/01/2037	5	
31416B-VH-8	FN 995316 - RMBS		1.A	11,247	10,918	11,070	11,279		(33)			5.000	3.600	MON	45	546	05/07/2009	12/01/2034	42	
31417E-ZA-2	FN AB7936 - RMBS		1.A	6,683	6,668	6,163	6,680		(1)			3.000	2.935	MON	17	200	11/20/2014	02/01/2043	8	
31417F-VB-1	FN AB8709 - RMBS		1.A	363,929	355,215	328,302	362,786		(282)			3.000	2.525	MON	888	10,656	02/16/2016	03/01/2043	441	
31417G-TQ-9	FN AB9558 - RMBS		1.A	8,668	8,650	7,913	8,668		(1)			3.000	2.929	MON	22	259	11/20/2014	06/01/2043	11	
31418M-A2-8	FN AD0024 - RMBS		1.A	14,667	14,069	14,341	14,747		(59)			5.500	3.509	MON	64	774	08/20/2009	08/01/2037	56	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				12,998,479	12,612,935	11,359,506	13,113,883		(2,597)			XXX	XXX	XXX	32,871	403,687	XXX	XXX	243,727	XXX
3137BJ-P8-0	FHMS K-046 X3 - CMBS		1.A	13,410		1	73		(12,871)			3.398	(199.966)	MON	342	23,428	06/09/2015	04/25/2043		
3137BT-U5-8	FHMS K-724 X3 - CMBS		1.A	35,657		3	333		(1)			3.816	250.000	MON	1,093	13,311	01/19/2017	12/25/2044		
3137BT-UQ-2	FHMS K-061 X3 - CMBS		1.A	2,720,255		334,011	375,232		(416,980)			1.963	8.683	MON	31,117	384,758	01/20/2017	12/25/2044		
3137BW-FY-5	FHMS K-W02 X3 - CMBS		1.A	1,012,183		134,516	148,307		(136,144)			2.815	18.733	MON	11,776	143,411	03/24/2017	01/25/2030		
3137BX-HE-5	FHMS K-1503 X3 - CMBS		1.A	144,396		71,289	71,529		(9,725)			3.776	7.543	MON	1,259	15,322	04/21/2017	04/25/2035		
3137F4-X4-9	FHMS K-731 X3 - CMBS		1.A	11,852		1	37,254		(23,794)			3.957	(90.943)	MON	320	32,709	04/06/2018	04/25/2046		
3137F6-2Q-9	FHMS K-118 X3 - CMBS		1.A	1,310,614		670,188	712,246		(113,297)			2.691	7.789	MON	14,130	172,028	10/21/2020	10/25/2048		
3137F7-2J-3	FHMS Q-014 X - CMBS		1.A	520,659		338,493	384,601		(39,808)			2.770	8.802	MON	5,487	67,005	11/13/2020	10/25/2055	4	
3137FE-ZX-1	FHMS K-076 X3 - CMBS		1.A	5,187,098		1,384,197	1,528,149		(688,453)			2.254	16.367	MON	57,475	699,510	05/24/2018	06/25/2046		
3137FG-R6-4	FHMS K-078 X3 - CMBS		1.A	981,302		278,942	363,681		(147,009)			2.211	10.445	MON	10,688	130,062	07/11/2018	06/25/2046		
3137FJ-EL-9	FHMS K-081 X3 - CMBS		1.A	697,972		224,912	236,174		(63,142)			2.236	10.394	MON	7,639	92,937	10/04/2018	09/25/2046		
3137FJ-Y9-4	FHMS K-1508 X3 - CMBS		1.A	10,188,779		5,895,568	6,077,269		(706,905)			3.204	5.253	MON	81,169	987,794	09/09/2019	11/25/2036		
3137FK-SH-0	FHMS K-086 A2 - CMBS		1.A	5,149,915	5,000,000	4,998,298	5,040,009		(14,961)			3.859	3.494	MON	16,079	192,950	12/19/2018	11/25/2028	2,163,815	
3137FL-6H-2	FHMS K-088 X3 - CMBS		1.A	7,330,640		2,650,112	2,817,026		(638,285)			2.349	10.203	MON	78,305	952,559	03/04/2019	02/25/2047		
3137FN-X8-8	FHMS K-097 X3 - CMBS		1.A	2,095,541		845,622	950,622		(211,092)			2.019	5.484	MON	21,781	265,405	09/11/2019	09/25/2046		
3137FV-NK-4	FHMS K-114 X3 - CMBS		1.A	3,575,882		1,743,393	1,857,688		(309,814)			2.735	8.568	MON	38,743	471,667	08/13/2020	08/25/2048		
3137FV-NQ-1	FHMS Q-012 X - CMBS		1.A	3,377,154		2,027,952	1,916,977		(570,476)			3.979	10.608	MON	42,589	587,985	08/18/2020	09/25/2035	424	
3137FW-GA-2	FHMS K-115 X3 - CMBS		1.A	2,303,840		1,127,530	1,207,292		(302,143)			2.954	7.733	MON	24,617	299,741	09/10/2020	09/25/2048		
3137FY-UM-6	FHMS K-128 X3 - CMBS		1.A	752,809		404,214	439,657		(64,469)			2.780	6.928	MON	7,762	94,494	04/22/2021	04/25/2049		
3137H1-YY-6	FHMS K-130 X3 - CMBS		1.A	504,166		287,060	306,594		(45,120)			3.096	6.200	MON	5,160	62,814	08/05/2021	08/25/2048		
3137H4-BS-8	FHMS K-133 X3 - CMBS		1.A	1,641,522		958,383	1,058,152		(205,689)			2.792	6.200	MON	16,983	206,730	11/04/2021	09/25/2049		
3137H4-CG-3	FHMS K-134 X3 - CMBS		1.A	2,620,026		1,581,325	1,709,952		(325,748)			2.660	6.133	MON	27,335	332,754	11/18/2021	10/25/2049		

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137H4-SL-5	FHMS K-136 X3 - CMBS		1.A	1,036,975		630,185	669,633		(137,917)			2.825	4.378	MON	10,749	130,845	12/16/2021	12/25/2049		
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				53,212,646	5,000,000	26,586,195	27,908,450		(5,183,841)			XXX	XXX	XXX	512,597	6,360,218	XXX	XXX	2,164,242	XXX
03464J-AC-5	AOMT 217 A3 - CMO/RMBS		1.A FE	3,565,843	3,565,872	3,124,299	3,565,426		(186)			2.337	2.315	MON	6,945	83,797	11/19/2021	10/25/2066	3,570,038	
03466K-AC-0	AOMT 2512 A1 - RMBS		1.A FE	2,479,137	2,479,145	2,485,197	2,478,889		(248)			5.039	4.879	MON	10,410	10,410	11/21/2025	12/25/2070		
05552U-AC-8	BINOM 21INV1 A3 - CMO/RMBS		1.A FM	3,213,962	3,214,000	2,990,738	3,211,666		(882)			2.625	2.596	MON	1,406	87,502	12/06/2021	06/25/2056	3,220,327	
06744U-AE-1	BARC 211 M1 - CMO/RMBS		1.E FM	2,607,051	2,607,135	2,135,547	2,606,505		(310)			2.971	2.961	MON	6,455	77,458	11/16/2021	09/25/2051	2,613,590	
105690-AE-1	BRAVO 21NQM3 B1 - CMO/RMBS		1.A FM	1,715,787	1,715,789	1,596,195	1,715,469		(123)			3.906	3.867	MON	1,117	67,019	10/29/2021	04/26/2060	1,718,209	
13033D-AF-2	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		2.A	1,083,764		616,848	742,659		(55,505)			0.796	10.313	MON	3,670	121,729	03/16/2021	11/20/2035	10,812	
13033D-AH-8	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		1.B	632,042		358,563	716,859		(91,246)			0.823	(0.308)	MON	6,377	77,452	09/28/2021	03/25/2035	12,211	
13033D-AK-1	CALIFORNIA HSG FIN AGY MUN CTFS - ABS		2.B	767,267		460,825	844,179		(94,808)			0.764	0.306	MON	6,723	83,006	11/10/2021	08/20/2036	11,751	
24381J-AC-1	DRMT 2021-4 A3 - CMO/RMBS		1.C FE	6,082,227	6,082,281	5,405,374	6,080,899		(387)			2.239	2.221	MON	11,349	136,182	11/19/2021	11/25/2066	4,569	
24381V-AD-2	DRMT 213 M1 - CMO/RMBS		1.F FE	2,910,387	2,910,453	2,299,919	2,909,636		(276)			2.417	2.416	MON	5,862	70,346	09/24/2021	08/25/2066	13,799	
31573W-AE-1	EFMT 202 B1 - CMO/RMBS		1.A FM	2,600,769	2,553,000	2,333,922	2,586,797		(2,159)			3.802	3.613	MON	8,089	97,065	05/25/2021	10/25/2065	97,794	
33853H-BD-2	FSMT 2021-13INV B3 - CMO/RMBS		2.A FM	3,110,902	3,153,518	2,634,773	3,117,602		1,584			3.352	3.484	MON	8,811	105,765	11/23/2021	12/25/2051	10,344	
452762-AD-9	IMPRL 21NQM3 M1 - CMO/RMBS		1.E FM	6,889,026	6,889,167	5,439,852	6,887,103		(751)			3.117	3.100	MON	17,895	214,735	10/19/2021	11/25/2056	6,891,553	
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS		1.A FM	13,101	14,068	14,157	13,885		111			4.566	6.143	MON	11	716	01/06/2016	02/25/2035	90	
64829L-AA-6	NRZT 2016-4 A1 - CMO/RMBS		1.A FM	355,256	358,081	344,839	355,279		(819)			3.750	3.884	MON	1,119	13,428	10/17/2018	11/27/2056	358,343	
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		1.A FM	143,915	143,629	140,754	143,692		(36)			4.000	3.947	MON	479	5,745	10/30/2018	12/26/2057	280	
67449L-AA-9	OBX 25NQ19 A1 - RMBS		1.A FE	1,365,492	1,365,496	1,365,760	1,365,304		(187)			4.869	4.730	MON	5,541	11,081	10/17/2025	10/25/2065		
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS		1.B FM	2,491,295	2,491,307	2,143,831	2,490,871		(110)			2.096	2.088	MON	4,351	52,083	10/27/2021	11/25/2061	598	
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS		1.A FM	54,235	56,977	53,841	54,454		(856)			3.500	4.637	MON	166	1,994	09/06/2013	09/25/2043	11	
81882J-AD-3	SGR 202 M1 - CMO/RMBS		1.A FE	1,436,594	1,418,858	1,300,779	1,425,599		(1,243)			3.193	3.092	MON	3,775	45,304	10/21/2021	05/25/2060	1,420,746	
81882J-AE-1	SGR 202 B1 - CMO/RMBS		1.B FE	2,168,222	2,124,000	1,977,260	2,139,582		(1,772)			4.247	4.129	MON	7,517	90,206	08/24/2021	05/25/2060	2,125,253	
85573P-AD-4	STAR 2021-4 M1 - CMO/RMBS		1.A FE	1,395,039	1,395,065	1,102,536	1,394,708		(129)			2.400	2.399	MON	2,790	32,393	09/24/2021	08/25/2056	26,527	
92490E-AA-1	VERUS 259 A1 - RMBS		1.A FE	2,347,396	2,347,441	2,350,189	2,346,841		(555)			4.935	4.782	MON	9,654	19,308	10/03/2025	10/25/2070		
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS		1.A FM	31,452	35,741	36,075	20,379		(7,495)			4.666	40.179	MON	32	1,784	05/11/2016	12/25/2045	6	
93978T-S6-7	WASHINGTON STATE HOUSING FINANCE COMMISS		2.A	2,522,450		1,490,847	3,004,788		(402,971)			0.725	(0.845)	MON	24,064	310,499	05/07/2021	12/20/2035	42,827	
95002K-BJ-1	WFMBS 2020-1 B2 - CMO/RMBS		1.A FM	4,549,470	4,411,758	3,941,998	4,483,943		(8,688)			3.362	3.059	MON	12,360	148,529	08/19/2021	12/27/2049	13,967	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				56,532,081	51,332,781	48,144,919	56,703,013		(670,044)			XXX	XXX	XXX	166,968	1,965,536	XXX	XXX	22,163,645	XXX
055287-AC-0	BBSG 2016-MRP B - CMBS		1.D FM	3,398,861	3,300,000	2,788,500	3,303,793		(11,712)			3.727	3.382	MON	10,249	122,991	06/09/2016	06/06/2036	3,310,249	
05594L-AA-2	BX 25JDI A - CMBS		1.A FE	1,500,000	1,500,000	1,501,394	1,500,000					5.150	5.225	MON	3,648	5,582	11/03/2025	11/15/2042	2,447,193	
05609K-AN-9	BX 2021-XL2 G - CMBS		1.A FM	4,875,482	4,900,000	4,889,373	4,857,213		(39,122)			6.708	7.853	MON	15,521	358,676	08/15/2023	10/15/2038	4,928,282	
05609P-AS-7	BX 2021-PAC G - CMBS		2.C FM	9,974,956	10,000,000	9,987,534	9,995,300		1,248			6.811	6.915	MON	32,161	742,465	10/18/2021	10/15/2036	10,056,716	
05609R-AQ-7	BX 2021-BXMF F - CMBS		1.C FM	4,972,971	5,013,580	4,982,309	5,009,673		(3,054)			6.590	6.779	MON	15,602	361,031	10/28/2021	10/15/2038	5,041,094	
05610H-AJ-2	BX 22LP2 E - CMBS		1.A FM	3,903,246	3,920,000	3,915,111	3,920,000					6.359	6.436	MON	11,772	273,110	02/10/2022	02/15/2039	3,941,451	
05619P-AE-6	BX 25VOLT C - CMBS		1.G FE	3,395,000	3,395,000	3,400,858	3,395,000					6.350	6.442	MON	10,180		11/14/2025	12/15/2044	6,475,434	
07388N-AX-4	BSCMS 2006-TOP24 X1 - CMBS		6. FE	(942,902)		1	1	(174)	(2,432)			0.797	(142.858)	MON	69	1,448	10/18/2006	10/12/2041		
08162P-BB-6	BMARK 2018-B1 C - CMBS		2.C FM	2,942,589	2,925,000	2,438,143	2,926,404		(3,099)			4.202	4.180	MON	10,242	124,648	01/19/2018	01/18/2051	2,935,530	
12515A-BD-1	CD 2016-CD2 A3 - CMBS		1.A FE	7,645,974	7,570,684	7,523,284	7,570,079		(9,604)			3.248	3.145	MON	20,491	245,896	11/18/2016	11/15/2049	3,114,005	
12515B-AF-5	CD 2019-CD8 XA - CMBS		1.A FE	3,919,070		1,324,675	1,493,016		(581,848)			1.385	0.740	MON	39,069	503,165	08/12/2019	08/17/2057		
12532B-AH-0	CFCRE 2016-C7 XA - CMBS		1.A FE	1,699,373		94,963	163,463		(178,795)			0.381	(73.004)	MON	9,194	201,734	12/13/2016	12/11/2054		

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12593J-BK-1	COMM 2015-CCRE24 C - CMBS		1.A FM	361,343	374,878	363,632	374,124		1,644			4.313	3.361	MON	1,347	16,245	07/24/2015	08/12/2048	355,913	
12594C-BJ-8	COMM 2016-DC2 B - CMBS		1.A FM	1,127,188	1,000,000	995,030	1,000,625		(17,053)			4.637	4.548	MON	3,864	47,335	07/28/2016	02/12/2049	1,003,848	
12629N-AJ-4	COMM 2015-DC1 B - CMBS		1.A FM	5,704,398	5,580,000	5,332,192	5,580,623		1,797			4.035	3.781	MON	18,763	224,851	02/01/2018	02/12/2048	174,161	
12635F-AY-0	CSAIL 2015-C3 B - CMBS		1.A FM	8,047,312	8,000,000	7,585,600	8,000,000		1,698			2.810	2.395	MON	18,734	322,257	02/01/2018	08/17/2048	3,590,114	
12652U-BA-6	CSAIL 2018-CX11 C - CMBS		1.C FM	4,017,320	4,000,000	3,781,456	4,031,422		(14,873)			4.785	4.477	MON	15,951	194,173	04/03/2018	04/17/2051	3,333,264	
17291C-BV-6	CGCMT 16C2 C - CMBS		1.A FM	1,029,933	1,000,000	963,805	1,014,719		26,762			4.031	1.760	MON	3,359	40,310	08/11/2016	08/12/2049	254	
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS		1.A FM	497,336	480,808	478,525	480,808		(1,931)			3.616	3.172	MON	1,449	17,386	05/01/2017	02/12/2049	1,200,000	
17327G-BC-7	CGCMT 2018-C6 C - CMBS		1.C FM	3,843,282	3,781,000	3,390,620	3,944,374		133,169			5.066	3.934	MON	15,962	194,243	11/19/2018	11/10/2051	3,798,197	
23312L-AR-9	DBJPM 2016-C1 A3A - CMBS		1.A FE	353,698	350,202	349,760	349,988		(673)			3.015	2.817	MON	880	10,559	03/31/2016	05/12/2049	2,500,000	
23312V-AG-1	DBJPM 2016-C3 XA - CMBS		1.B FE	1,520,316		20,362	87,675		(158,451)			1.002	(117.241)	MON	10,864	192,190	07/27/2016	08/12/2049		
23312V-AJ-5	DBJPM 2016-C3 B - CMBS		1.B FM	1,235,918	1,200,000	1,143,357	1,205,936		(631)			3.264	3.190	MON	3,264	39,168	07/26/2016	08/12/2049	1,229,376	
23312V-AL-0	DBJPM 2016-C3 XB - CMBS		1.E FE	995,285		41,383	62,419		(127,187)			0.563	(140.252)	MON	5,480	119,155	07/27/2016	08/12/2049		
238021-AA-7	DATA 23CNTR A - CMBS		1.A FE	1,547,871	1,500,000	1,537,118	1,547,457		(414)			5.728	5.333	MON	7,160	7,160	11/21/2025	08/12/2043	1,479,450	
29429C-AC-9	CGCMT 2016-P3 A3 - CMBS		1.A FE	541,730	536,406	535,462	535,796		(474)			3.063	3.039	MON	1,369	16,430	03/29/2016	04/16/2049	758,190	
29429E-AJ-0	CGCMT 2016-P4 B - CMBS		1.C FM	2,059,940	2,000,000	1,904,146	2,046,021		10,028			3.377	(0.051)	MON	5,628	67,540	07/14/2016	07/12/2049	2,045,473	
36252C-AC-6	GSMS 2017-485L XA - CMBS		1.E FE	2,082,313		189,064	262,844		(319,192)			0.261	7.257	MON	17,561	255,417	02/07/2017	02/12/2037		
36252C-AG-7	GSMS 2017-485L B - CMBS		1.A FM	3,810,697	3,700,000	3,487,779	3,711,705		(13,226)			3.871	3.516	MON	11,936	143,227	02/03/2017	02/12/2037	3,711,936	
36253B-AW-3	GSMS 2014-GC22 XA - CMBS		5.B FE	106,312		7,978	3,192		(1,323)			0.683	250.000	MON	799	9,640	06/05/2014	06/12/2047		
36263U-AQ-2	GSMS 2021-GSA3 XA - CMBS		1.A FE	7,351,699		4,059,761	4,377,282		(1,148,680)			1.094	3.707	MON	74,473	939,277	12/17/2021	12/17/2054		
44989Y-AA-6	INT 25PLZA A - CMBS		1.A FE	2,800,000	2,800,000	2,807,978	2,800,000					5.041	5.035	MON	11,763	11,384	10/09/2025	11/05/2037	3,788,126	
44989Y-AC-2	INT 25PLZA B - CMBS		1.C FE	200,000	200,000	199,893	200,000					5.342	5.335	MON	890	862	10/09/2025	11/05/2037	274,782	
45257Y-AQ-3	IFUND 2014-1 D - CMBS		1.B FM	209,490	250,000	212,641	220,837		1,679			6.233	7.952	MON	1,298	15,582	03/28/2016	08/26/2047	667	
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS		1.A FE	692,756	685,897	683,813	685,384		(989)			2.559	2.431	MON	1,463	17,551	07/08/2016	08/17/2049	17,767	
53218C-AL-4	LIFE 2021-BMR F - CMBS		1.A FM	5,250,000	5,250,000	5,115,994	5,250,000					6.215	6.289	MON	15,407	358,064	03/18/2021	03/15/2038	5,275,357	
55312Y-BD-3	MLCFC 2007-5 X - CMBS		6. FE	7,742		3,979						0.596	0.000	MON	348		03/01/2007	08/12/2048	12,218	
563136-AJ-9	OMW 2020-1MW D - CMBS		1.A	7,886,061	8,250,000	7,838,557	8,148,185		54,904			2.335	3.104	MON	16,053	195,311	08/17/2020	09/12/2039	8,266,588	
61690Y-BV-3	MSC 2016-BNK2 XA - CMBS		1.A FE	2,060,244		159,690	161,549		(265,694)			0.939	35.732	MON	21,141	305,896	11/07/2016	11/18/2049		
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS		1.A FE	7,320,714	7,248,296	7,181,747	7,247,135		(10,363)			3.337	3.210	MON	20,156	241,876	11/22/2016	12/17/2049	1,088,926	
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		1.A FE	132,153	130,848	130,497	130,848		(37)			3.058	2.914	MON	333	4,001	04/22/2016	05/17/2049	600,000	
61766R-BA-3	MSBAM 2016-C31 XA - CMBS		1.A FE	1,948,670		75,985	150,196		(212,355)			1.241	12.897	MON	20,095	264,881	10/26/2016	11/18/2049		
61767C-AY-4	MSBAM 2017-C33 AS - CMBS		1.A FM	514,963	500,000	491,997	501,773		(1,815)			3.852	3.495	MON	1,605	19,260	05/04/2017	05/17/2050	390,374	
61767Y-BE-9	MSC 2018-H3 C - CMBS		2.A FM	3,259,222	3,230,000	3,011,313	3,234,819		(4,528)			4.859	4.816	MON	13,077	158,683	06/27/2018	07/17/2051	3,243,687	
669985-AA-1	NRTH 25PARK A - CMBS		1.A FE	7,680,750	7,700,000	7,707,217	7,677,907		(2,843)			5.143	5.284	MON	18,702	70,317	09/25/2025	10/15/2040		
669985-AC-7	NRTH 25PARK B - CMBS		1.D FE	1,296,750	1,300,000	1,300,406	1,296,912		162			5.393	5.801	MON	3,311	12,422	09/25/2025	10/15/2040	1,306,060	
74332Y-AA-7	PROG 22SFR5 A - CMBS		1.A FE	1,721,521	1,732,323	1,731,440	1,727,205		1,101			4.451	4.563	MON	6,425	77,106	06/10/2022	06/17/2039	1,738,748	
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS		1.A FM	9,338,672	10,000,000	8,625,320	9,530,663		40,312			4.144	4.828	MON	34,533	414,400	07/02/2020	01/08/2043	10,034,533	
78457J-AN-2	SMRT 22MINI E - CMBS		1.G FM	10,000,000	10,000,000	9,950,125	10,000,000					6.450	6.532	MON	30,459	705,904	01/21/2022	01/18/2039	10,055,502	
78472U-AL-2	SREIT 2021-MFP F - CMBS		1.C FM	12,016,916	12,087,706	12,080,219	12,087,706					6.489	6.572	MON	37,043	858,105	11/16/2021	11/15/2038	12,155,205	
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS		2.A FE	2,634,644	2,634,680	2,602,626	2,606,584		(12,948)			2.794	4.593	MON	2,863	73,613	11/04/2021	07/19/2038	2,640,814	
89616Q-AE-1	TCN 2022-SFR1 E1 - CMBS		2.A FE	4,999,915	5,000,000	4,972,468	4,991,859		(2,687)			5.344	5.343	MON	22,267	267,200	03/23/2022	04/19/2039	5,022,267	
89616Q-AF-8	TCN 2022-SFR1 E2 - CMBS		2.C FE	2,499,899	2,500,000	2,489,569	2,440,904		(28,372)			5.739	7.571	MON	11,956	143,475	03/23/2022	04/19/2039	2,511,956	
90276F-BB-9	UBSCM 2018-C10 C - CMBS		1.E FM	2,983,988	3,000,000	2,833,562	2,991,617		647			5.033	5.193	MON	12,582	153,431	05/23/2018	05/17/2051	3,012,590	
90276X-BA-2	UBSCM 2018-C11 C - CMBS		1.F FM	6,011,045	6,000,000	5,581,055	6,052,841		(17,628)			4.878	4.647	MON	24,392	296,283	06/28/2018	06/16/2051	6,025,298	
90278K-BB-6	UBSCM 2018-C14 XA - CMBS		1.A FE	1,432,331		397,022	479,498		(262,732)			0.887	(0.969)	MON	14,109	185,758	11/28/2018	12/15/2051		
90278K-BF-7	UBSCM 2018-C14 C - CMBS		1.C FM	2,071,126	2,100,000	1,979,774	2,088,829		3,378			5.217	5.516	MON	9,129	110,879	11/28/2018	12/15/2051	1,269,835	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
91835X-AC-1	VRTX 25HQ B - CMBS		1.D FE	1,525,605	1,500,000	1,516,029	1,525,040		(565)			5.487	5.072	MON	6,859	6,859	11/18/2025	08/05/2042		
94989A-AY-1	WFCM 2014-LC18 XB - CMBS		5.B FE	521,189		147	1,017		(3,583)			0.000	250.000	MON		86,662	12/16/2014	12/17/2047		
94989D-BA-6	WFCM 2015-C27 XB - CMBS		6. FE	96,179		1,946	1,946	4,555	(6,639)			0.237	250.000	MON	631	15,701	03/28/2016	02/18/2048		
95000G-BB-9	WFCM 2016-BNK1 XA - CMBS		1.A FE	2,117,119		48,133	121,345		(282,854)			1.669	(16.020)	MON	21,528	284,824	08/05/2016	08/17/2049		
95000H-BL-5	WFCM 2016-LC24 B - CMBS		1.A FM	1,987,422	2,000,000	1,926,179	1,996,662		726			3.621	3.687	MON	6,035	72,420	01/05/2017	10/18/2049	2,006,035	
95000H-BM-3	WFCM 2016-LC24 C - CMBS		2.B FM	4,403,724	4,430,000	4,136,535	4,420,666		295			4.071	4.114	MON	15,029	198,707	01/05/2017	10/18/2049	4,443,236	
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS		1.A FE	7,188,319	7,117,310	7,069,316	7,114,939		(10,624)			3.374	3.250	MON	20,012	240,138	11/22/2016	12/17/2059	1,948,899	
95000L-BF-9	WFCM 2016-C33 C - CMBS		1.A FM	606,192	700,000	674,092	695,318		14,909			3.896	4.627	MON	2,273	27,272	03/18/2016	03/17/2059	509,549	
95000M-BT-7	WFCM 2016-C36 XB - CMBS		2.B FE	5,355,605		299,777	434,064		(552,033)			0.589	(9.545)	MON	44,261	594,343	10/25/2016	11/18/2059		
95001J-BC-0	WFCM 2018-C44 C - CMBS		2.C FM	3,781,175	3,800,000	3,518,043	3,791,851		2,131			4.822	4.884	MON	15,270	185,542	04/30/2018	05/17/2051	1,285,737	
95001N-BD-9	WFCM 2018-C45 C - CMBS		1.D FM	1,399,896	1,400,000	1,344,997	1,398,686		(470)			4.727	4.734	MON	5,515	66,178	06/28/2018	06/15/2051	1,405,515	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				219,470,506	189,574,617	189,713,257	196,955,739	4,381	(4,016,940)			XXX	XXX	XXX	885,858	12,538,201	XXX	XXX	157,760,400	XXX
00092U-AG-7	ABPCI 22 C - CDO		1.F FE	3,000,000	3,000,000	3,000,000	3,000,000					5.650	5.704	JAJO			12/18/2025	01/20/2038	3,043,315	
00092U-AJ-1	ABPCI 22 D - CDO		2.C FE	2,000,000	2,000,000	2,000,000	2,000,000					0.000	0.000	JAJO			12/18/2025	01/20/2038	2,000,000	
00112W-AL-8	ABPCI 21 D - CDO		2.C FE	4,000,000	4,000,000	3,987,958	4,000,000					7.734	7.820	JAJO	125,467		07/07/2025	07/20/2037	206,788	
00121B-AJ-8	AGL 32 D1 - CDO		2.C FE	1,000,000	1,000,000	1,005,348	1,000,000					6.770	6.819	JAJO	13,540	92,154	06/20/2024	07/21/2037	90,787	
00901A-AY-3	AIMCO 10 D1R - CDO		2.C FE	5,375,000	5,375,000	5,403,636	5,375,000					6.857	6.924	JAJO	72,693	402,311	05/23/2024	07/22/2037	555,984	
00901W-AJ-8	AIMCO 21 D1 - CDO		2.C FE	6,000,000	6,000,000	6,030,808	6,000,000					7.034	7.106	JAJO	85,586	460,846	04/09/2024	04/20/2037	1,672,618	
01749X-AE-1	ALLEG XIX C - CDO		1.F FE	9,825,480	9,800,000	9,841,266	9,824,887		(593)			5.832	5.846	JAJO	120,650		12/17/2025	04/19/2038	3,621,227	
03665G-AT-1	ANTR 2023-1 CR - CDO		1.F FE	6,500,000	6,500,000	6,510,300	6,500,000					6.208	6.268	JAJO	73,978	131,295	06/25/2025	07/27/2037	878,641	
03770W-AJ-0	APID XLVIII D1 - CDO		2.C FE	3,000,000	3,000,000	3,015,987	3,000,000					6.858	6.928	JAJO	37,719	308,277	05/20/2024	07/27/2037	110,401	
04009A-BC-3	ARES LII CRR - CDO		1.F Z	7,200,000	7,200,000	7,213,528	7,200,000					5.407	5.454	JAJO	76,784	322,562	01/24/2025	04/22/2031	2,604,871	
04009G-BE-6	ARES 53RR A1R - CDO		1.A FE	8,000,000	8,000,000	7,990,072	8,000,000					0.000	0.000	JAJO			11/25/2025	10/24/2036	8,000,000	
04019F-AU-1	ARES LXV DR - CDO		2.C FE	1,000,000	1,000,000	1,003,453	1,000,000					6.808	6.864	JAJO	12,481	9,280	08/27/2025	07/25/2034	27,329	
05071V-AG-9	AUDAX 13 C - CDO		1.F FE	3,000,000	3,000,000	3,006,421	3,000,000					6.751	6.830	JAJO	84,382		06/30/2025	07/20/2037	535,706	
05556F-AE-3	BCRED 251 C - CDO		1.F Z	2,000,000	2,000,000	1,998,840	2,000,000					5.884	5.942	JAJO	23,865	74,565	02/28/2025	04/20/2037	279,047	
056921-AG-4	BCC 2024-2 C - CDO		1.F FE	8,000,000	8,000,000	8,025,826	8,000,000					6.405	6.447	JAJO	111,012	558,342	03/28/2024	07/15/2037	2,380,830	
056921-AJ-8	BCC 2024-2 D1 - CDO		2.B FE	5,000,000	5,000,000	5,025,993	5,000,000					7.605	7.668	JAJO	82,383	409,797	03/28/2024	07/15/2037	759,190	
05766J-AU-5	BOBA 232R DR - CDO		2.B FE	2,000,000	2,000,000	2,004,759	2,000,000					6.784	6.815	JAJO	27,515		10/02/2025	10/20/2036	311,382	
05876N-AJ-8	BALLY 26 C1 - CDO		2.B FE	2,750,600	2,750,000	2,771,902	2,750,662		157			7.158	7.230	JAJO	36,088	312,407	08/05/2024	07/27/2037	72,498	
05877G-AG-8	BALLY 22 B - CDO		1.F FE	2,000,000	2,000,000	2,006,286	2,000,000					6.255	6.296	JAJO	27,103	136,544	04/11/2024	04/15/2037	528,062	
05877G-AJ-2	BALLY 22 C - CDO		2.C FE	2,150,000	2,150,000	2,164,622	2,150,000					7.405	7.464	JAJO	34,493	171,853	04/11/2024	04/15/2037	687,050	
06744N-BW-6	BARDT 1911RR CRR - CDO		1.E FE	2,600,000	2,600,000	2,606,711	2,600,000					5.407	5.451	JAJO	27,728	109,906	01/17/2025	10/22/2032	921,916	
06763Y-AL-3	BABSN 2024-V D1 - CDO		2.B FE	2,500,000	2,500,000	2,506,970	2,500,000					6.905	6.954	JAJO	37,400	155,923	10/31/2024	07/15/2038	679,427	
067924-AJ-9	BABSN 2024-III D - CDO		2.C FE	1,000,000	1,000,000	1,005,337	1,000,000					6.834	6.908	JAJO	13,859	93,262	06/20/2024	07/20/2037	185,391	
08182Y-AE-8	BSP XXXV C - CDO		1.F FE	2,500,000	2,500,000	2,507,863	2,500,000					6.158	6.217	JAJO	28,224	170,341	04/25/2024	04/27/2037	247,763	
08186H-AG-6	BSP 46 D1 - CDO		2.B Z	6,000,000	6,000,000	5,997,912	6,000,000					6.100	6.133	JAJO			12/18/2025	01/25/2039	6,093,530	
08186R-AY-5	BSP 21RR A1R - CDO		1.A FE	4,000,000	4,000,000	3,998,511	4,000,000					0.000	0.000	JAJO			11/04/2025	01/15/2039	4,000,000	
08187L-AE-1	BENEFIT STREET PARTNERS CLO 42 LTD. - CD		1.F FE	4,000,000	4,000,000	4,015,104	4,000,000					5.921	6.005	JAJO	78,284		07/24/2025	10/25/2038	5,197,947	
08187L-AG-6	BENEFIT STREET PARTNERS CLO 42 LTD. - CD		2.C FE	2,500,000	2,500,000	2,507,491	2,500,000					6.771	6.867	JAJO	55,952		07/24/2025	10/25/2038	3,356,206	
081922-AA-4	BSP 36 A1 - CDO		1.A FE	3,514,000	3,500,000	3,511,611	3,511,713		(2,287)			5.218	5.196	JAJO	33,482	51,895	09/19/2025	01/25/2038	142,426	
081928-AG-8	BSP 34 C - CDO		1.F FE	5,500,000	5,500,000	5,517,764	5,500,000					6.308	6.370	JAJO	63,605	383,161	03/22/2024	07/27/2037	945,854	
12575W-AJ-8	CIFC 243 D1 - CDO		2.C FE	4,500,000	4,500,000	4,536,011	4,500,000					7.034	7.376	JAJO	64,244	343,425	05/07/2024	07/21/2037	772,154	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
13876F-AJ-9	CANYC 2025-2 D1 - CDO		2.C FE	2,000,000	2,000,000	2,006,797	2,000,000					6.939	7.033	JAJO	45,876		07/28/2025	10/15/2038	2,703,182	
13877C-AG-1	CANYC 2024-2 C - CDO		1.E FE	5,000,000	5,000,000	5,004,487	5,000,000					5.905	5.939	JAJO	63,966	261,843	11/08/2024	01/15/2038	602,318	
13877J-AG-6	CANYC 2022-1 D - CDO		2.C FE	1,346,625	1,425,000	1,421,433	1,368,283		6,002			7.094	7.932	JAJO	21,902	109,574	05/05/2022	04/16/2035	56,670	
13877P-AU-1	CANYC 2021-4 DR - CDO		2.C FE	6,000,000	6,000,000	5,974,948	6,000,000					6.755	6.822	JAJO	87,809	22,697	09/15/2025	10/16/2034	129,723	
13887A-AG-3	CANYC 2023-2 C - CDO		1.F FE	7,000,000	7,000,000	7,022,594	7,000,000					6.405	6.448	JAJO	97,136	488,550	04/03/2024	05/15/2037	475,389	
13887A-AJ-7	CANYC 2023-2 D - CDO		2.C FE	4,000,000	4,000,000	4,020,865	4,000,000					7.505	7.566	JAJO	65,039	323,782	04/03/2024	05/15/2037	416,446	
14074E-AJ-0	CPTPK 1 C - CDO		1.F FE	4,750,000	4,750,000	4,765,435	4,750,000					6.184	6.247	JAJO	59,568	320,695	04/26/2024	07/20/2037	784,035	
142914-AJ-9	CGMS 2024-4 D - CDO		2.C FE	4,000,000	4,000,000	4,021,154	4,000,000					7.084	7.163	JAJO	57,463	418,163	05/30/2024	07/20/2037	849,728	
142918-AG-6	CGMS 2025-4 C - CDO		1.F FE	4,000,000	4,000,000	4,013,646	4,000,000					5.938	6.019	JAJO	71,254		07/31/2025	10/26/2037	4,963,904	
142918-AJ-0	CGMS 2025-4 D1 - CDO		2.C FE	2,000,000	2,000,000	2,004,451	2,000,000					6.788	6.879	JAJO	40,727		07/31/2025	10/26/2037	2,550,944	
14312J-BU-5	CGMS 155R4 CR4 - CDO		1.G FE	2,000,000	2,000,000	1,991,072	2,000,000					0.000	0.000	JAJO			10/21/2025	01/20/2032	2,000,000	
14686F-AE-8	CARVL 6 C - CDO		1.F FE	2,750,000	2,750,000	2,759,045	2,750,000					6.310	6.361	JAJO	33,740	190,354	04/22/2022	04/21/2034	125,742	
14686W-BC-4	CARVL 3RR DR2 - CDO		2.B FE	3,900,000	3,900,000	3,872,942	3,900,000					6.384	6.454	JAJO	50,490	200,257	01/13/2025	07/20/2032	494,658	
14687Y-AJ-5	CARVL XII-C D - CDO		2.C FE	6,000,000	6,000,000	6,015,473	6,000,000					7.517	7.623	JAJO	219,221		05/29/2025	07/20/2038	8,287,674	
146918-AG-2	CARVL X-C D1 - CDO		2.C FE	4,314,500	4,500,000	4,524,015	4,323,275		8,775			6.834	7.512	JAJO	62,364	287,784	04/09/2025	07/20/2037	1,177,474	
17181U-AG-3	CIFC 242 C - CDO		1.F FE	8,060,000	8,000,000	8,025,073	8,050,472		(3,807)			6.257	6.219	JAJO	101,006	550,122	08/06/2024	04/22/2037	1,461,639	
26254K-AL-7	DRSLF 119 D1 - CDO		2.B FE	5,000,000	5,000,000	5,038,117	5,000,000					7.555	7.617	JAJO	81,841	407,263	03/14/2024	04/15/2036	1,943,652	
29003F-AC-6	ELM27 27 C - CDO		1.F FE	7,500,000	7,500,000	7,523,456	7,500,000					6.334	6.395	JAJO	96,336	522,537	03/26/2024	04/20/2037	2,240,881	
29003H-AJ-7	ELM31 31 D1 - CDO		2.C FE	2,000,000	2,000,000	2,010,727	2,000,000					6.682	6.743	JAJO	28,211	167,548	07/12/2024	07/17/2037	364,922	
29003W-AS-4	ELM14 14 CR - CDO		1.F FE	6,000,000	6,000,000	6,026,729	6,000,000					5.784	5.843	JAJO	70,377	67,967	08/01/2025	10/20/2038	406,068	
29004N-AA-2	ELM35 35 A - CDO		1.A FE	9,000,000	9,000,000	9,024,519	9,000,000					5.224	5.268	JAJO	95,346	453,413	10/18/2024	10/19/2037	63,682	
33884E-AY-7	FLAT 28 D1R - CDO		2.C FE	1,000,000	1,000,000	989,995	1,000,000					6.305	6.345	JAJO	13,660		11/19/2025	07/15/2036	219,230	
33888A-AC-9	FLAT 26 A - CDO		1.A FE	3,304,600	3,300,000	3,309,358	3,300,913		(3,687)			5.235	5.253	JAJO	37,427	113,596	05/21/2025	01/15/2038	87,334	
36319X-BG-1	GALXY XXV CRR - CDO		1.E FE	1,004,830	1,000,000	1,000,729	999,824		(5,006)			5.658	5.716	JAJO	10,373	10,269	09/04/2025	04/25/2036	244,410	
38139E-AL-7	GLM 22 D - CDO		2.C FE	4,000,000	4,000,000	4,015,383	4,000,000					6.734	6.807	JAJO	54,624	284,700	10/03/2024	10/20/2037	102,851	
38139M-AJ-4	GLM 20 D - CDO		2.C FE	3,005,500	3,000,000	3,015,895	3,004,715		(430)			7.034	7.089	JAJO	42,793	228,327	08/22/2024	07/20/2037	242,626	
38173B-BE-2	GOCAP 61 C1R - CDO		1.F Z	10,000,000	10,000,000	9,999,466	10,000,000					5.858	5.911	JAJO	107,396	512,743	12/20/2024	07/25/2035	2,915,494	
38177Y-AQ-5	GCBSL 53B CR - CDO		1.F FE	4,006,000	4,000,000	4,009,025	4,005,831		(169)			5.584	5.607	JAJO	45,296	60,924	10/15/2025	07/20/2034	1,245,908	
38179P-AS-8	GOCAP 67MR CR - CDO		1.F FE	2,000,000	2,000,000	2,000,678	2,000,000					6.065	6.151	FMAN	17,521	32,487	07/16/2025	05/09/2036	2,767,890	
38180W-AG-6	GOCAP 80M C - CDO		1.F FE	2,000,000	2,000,000	1,994,812	2,000,000					5.865	5.907	FMAN	16,943	72,443	03/14/2025	05/09/2039	95,314	
381934-AL-2	GOCAP 78 D - CDO		2.C FE	2,000,000	2,000,000	2,005,667	2,000,000					7.070	7.124	JAJO	28,280	95,420	02/10/2025	04/21/2039	1,640,210	
381945-AG-9	GCBSL 52(B) DR - CDO		2.C FE	3,000,000	3,000,000	3,015,083	3,000,000					7.634	7.722	JAJO	46,443	246,527	04/04/2024	04/20/2037	1,145,990	
46148H-AD-0	INVCO 2024-3 C - CDO		1.F FE	2,500,000	2,500,000	2,508,138	2,500,000					6.134	6.196	JAJO	31,098	239,487	05/02/2024	07/20/2037	747,183	
481952-AJ-8	KKR 50 D1 - CDO		2.A FE	5,000,000	5,000,000	5,025,178	5,000,000					7.584	7.672	JAJO	76,898	408,351	03/27/2024	04/20/2037	1,504,778	
48253H-BA-2	KKR 26RR CRR - CDO		1.F FE	3,750,000	3,750,000	3,760,276	3,750,000					5.755	5.836	JAJO	46,756		10/06/2025	10/15/2034	4,844,561	
48256G-AJ-3	KKR 56 D1 - CDO		2.C FE	3,000,000	3,000,000	3,016,387	3,000,000					7.055	7.107	JAJO	45,855	253,200	07/30/2024	10/15/2037	600,033	
557910-AN-6	MDPK LX A1R - CDO		1.A FE	15,000,000	15,000,000	15,041,211	15,000,000					5.228	5.275	JAJO	143,769	879,835	10/04/2024	10/26/2037	305,370	
557913-AG-5	MDPK LXX C - CDO		1.F FE	2,000,000	2,000,000	2,008,446	2,000,000					6.110	5.992	JAJO	40,397		08/04/2025	09/04/2038	116,409	
55817B-AC-6	MDPK 58 C - CDO		1.F FE	6,750,000	6,750,000	6,771,108	6,750,000					6.308	6.370	JAJO	78,061	470,243	03/27/2024	04/27/2037	1,311,949	
55822V-AG-6	MDPK 69 C - CDO		1.E FE	3,000,000	3,000,000	3,009,728	3,000,000					6.208	6.718	JAJO	34,144	300,070	04/19/2024	07/27/2037	686,354	
55822V-AJ-0	MDPK 69 D1 - CDO		2.B FE	10,639,891	10,625,000	10,680,903	10,637,397		(1,414)			7.308	7.267	JAJO	142,353	1,214,449	10/02/2024	07/27/2037	1,027,223	
55955U-AJ-1	MAGNE 44 D1 - CDO		2.C FE	2,453,750	2,500,000	2,513,807	2,456,154		2,404			6.755	7.057	JAJO	36,587	170,428	04/04/2025	10/15/2037	111,866	
58286Q-AG-0	MCHPK 1 C - CDO		1.F FE	6,000,000	6,000,000	6,010,039	6,000,000					5.784	5.943	JAJO	71,594	426,838	08/02/2024	10/20/2037	1,464,687	
64135D-AJ-4	NEUB 47R AR - CDO		1.A FE	5,005,000	5,000,000	4,993,418	5,004,844		(156)			5.002	4.998	JAJO	54,878		11/03/2025	04/16/2035	7,982	
64135G-AS-7	NEUB 48 CR - CDO		1.F FE	3,000,000	3,000,000	3,001,020	3,000,000					5.608	5.648	JAJO	30,844	26,297	08/25/2025	04/25/2036	392,358	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
647550-AW-2	NMC 3R CR - CDO		1.F FE	1,500,000	1,500,000	1,506,668	1,500,000					5.834	5.892	JAJO	17,746	17,129	08/04/2025	10/20/2038	276,538	
64755G-AF-4	NMC 8 D1 - CDO		2.C FE	4,000,000	4,000,000	3,999,083	4,000,000					6.543	6.633	JAJO	46,526		09/16/2025	10/20/2038	5,128,990	
647908-AG-7	NMC 6 D1 - CDO		2.C FE	3,000,000	3,000,000	3,016,410	3,000,000					6.984	7.386	JAJO	42,489	233,417	08/23/2024	10/20/2037	655,123	
67109Y-BJ-2	OAKC XII D1R - CDO		2.C FE	8,500,000	8,500,000	8,543,103	8,500,000					7.360	7.410	JAJO	121,641	679,059	03/27/2024	04/23/2037	1,071,212	
67115L-AS-3	OAKC XVI D1R - CDO		2.C FE	3,737,500	3,737,500	3,758,014	3,737,500					6.884	6.954	JAJO	52,176	281,353	08/30/2024	10/19/2037	388,666	
67115P-BE-4	OFSBS 11RR A1R - CDO		1.A FE	950,000	950,000	951,457	950,000					5.060	5.133	JAJO	3,605		11/21/2025	03/31/2038	1,264,327	
67120M-AA-3	OHACP XVII A - CDO		1.A FE	7,809,417	7,788,000	7,809,339	7,794,396		(15,021)			5.204	5.232	JAJO	82,190	389,532	05/21/2025	01/19/2038	23,974	
67572Y-BW-1	OCT22 XXII DRR - CDO		2.A FE	1,260,625	1,250,000	1,251,894	1,259,686		(939)			6.869	6.618	JAJO	16,934	23,459	09/09/2025	01/22/2030	363,056	
67590B-AW-0	OCT16 XVI CR - CDO		1.F FE	3,066,775	3,050,000	3,065,182	3,065,938		(837)			5.993	5.766	JAJO	38,590		12/04/2025	07/17/2030	1,135,673	
67706X-AY-9	OAKC XIV D1R - CDO		2.C FE	1,425,000	1,425,000	1,432,633	1,425,000					6.720	6.768	JAJO	19,152	130,111	06/21/2024	07/21/2037	156,898	
72132D-AE-1	PIPK 19 C - CDO		1.F FE	3,000,000	3,000,000	3,012,159	3,000,000					6.196	6.284	JAJO	79,001		06/23/2025	07/20/2038	3,942,854	
73052V-AJ-4	PARPK 1 D - CDO		2.C FE	3,868,200	4,200,000	4,168,923	3,962,328		29,331			6.946	8.251	JAJO	59,157	315,905	05/12/2022	07/20/2034	830,954	
77341R-AN-6	ROCKT 2023-1 BR - CDO		1.C FE	6,600,000	6,600,000	6,633,167	6,600,000					5.584	5.640	JAJO	74,738		10/01/2025	03/15/2038	577,329	
87170B-AL-0	SYMP 43 C - CDO		1.F FE	5,000,000	5,000,000	5,015,599	5,000,000					6.455	6.499	JAJO	69,924	351,499	03/14/2024	04/15/2037	97,686	
94949F-AS-2	WELF 222R D1R - CDO		2.B FE	3,000,000	3,000,000	3,001,628	3,000,000					7.534	7.615	JAJO	45,835	245,715	10/11/2024	10/19/2037	177,946	
94949G-BA-8	WELF 2020-1 BRR - CDO		1.F FE	2,002,000	2,000,000	2,002,970	2,001,999		(1)			5.705	5.653	JAJO	24,720		12/03/2025	04/15/2033	192,052	
94951A-AJ-8	WELF 241 D1 - CDO		2.B FE	2,000,000	2,000,000	2,015,612	2,000,000					7.734	7.819	JAJO	31,367	230,051	05/08/2024	07/20/2037	609,004	
94951J-AQ-3	WELF 213R CR - CDO		1.F FE	2,650,000	2,650,000	2,653,752	2,650,000					6.105	6.141	JAJO	35,050	39,827	07/18/2025	01/15/2035	553,959	
96467P-AG-3	WBOX V C - CDO		1.E FE	2,750,000	2,750,000	2,761,797	2,750,000					6.179	6.252	JAJO	70,335		06/24/2025	07/20/2038	1,090,139	
96467P-AJ-7	WBOX V D1 - CDO		2.B FE	3,000,000	3,000,000	3,008,672	3,000,000					7.129	6.807	JAJO	88,525		06/24/2025	07/20/2038	1,239,038	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				391,575,293	392,025,500	393,089,083	391,660,816		12,321			XXX	XXX	XXX	5,171,879	18,474,383	XXX	XXX	126,610,494	XXX
83011V-AG-9	SIXST XXV D1 - CDO		2.C FE	7,000,000	7,000,000	7,037,081	7,000,000					7.015	7.087	JAJO	94,123	733,914	05/15/2024	07/24/2037	1,399,322	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)				7,000,000	7,000,000	7,037,081	7,000,000					XXX	XXX	XXX	94,123	733,914	XXX	XXX	1,399,322	XXX
123456-ZA-6	Invictus Opportunity Feeder IV-R, LP		2.C Z	12,144,460	12,144,460	12,141,911	12,144,460					6.000	6.003	N/A	10,120		12/26/2025	07/31/2032	12,205,182	
123456-ZB-4	Invictus Opportunity Feeder IV-R, LP		3.B Z	1,868,378	1,868,378	1,869,646	1,868,378					7.000	7.004	N/A	1,816		12/26/2025	07/31/2032	1,879,277	
004421-MG-5	ACE 2005-HE2 M5 - RMBS		1.A FM	125,993	147,414	145,971	147,352		164			4.866	2.930	MON	365	3,941	02/11/2016	04/25/2035	5,981	
03067F-AB-6	AMCAR 251 A2A - ABS		1.A FE	2,799,942	2,800,000	2,804,296	2,799,942					4.220	4.221	MON	4,267	7,549	11/18/2025	03/19/2029		
03067F-AE-0	AMCAR 251 B - ABS		1.B FE	2,313,489	2,314,000	2,321,635	2,313,497		8			4.210	4.216	MON	3,518	6,224	11/18/2025	10/18/2030		
12529K-AC-6	CFMT 2021-GRN1 C - ABS		2.C FE	1,060,828	1,113,000	1,034,116	1,063,089		2,261			2.860	5.744	MON	973	2,653	12/02/2025	03/20/2041	87,661	
269330-AA-4	E3 2019-1 A - ABS		1.A FE	809,633	809,657	710,205	809,325		(105)			3.100	3.061	MS	7,042	26,509	06/21/2019	09/20/2055		
30166V-AC-2	EART 2025-5 A2 - ABS		1.A FE	6,499,975	6,500,000	6,505,977	6,499,977		2			4.380	4.421	MON	12,653	22,143	11/04/2025	06/15/2028	586,346	
31659T-DV-4	FMIC 2005-2 M2 - RMBS		1.A FM	11,009	14,527	14,429	14,525		84			4.581	0.769	MON	11	422	11/17/2015	12/25/2035	2,681	
34964M-AA-2	FORTI 2021-1 A - ABS		1.A FE	2,313,464	2,313,595	1,833,516	2,313,622		27			1.970	1.970	MS	1,393	48,044	03/10/2021	03/20/2057	2,324,989	
38082J-AA-7	GLDN 162 A - ABS		1.A FE	72,586	72,586	65,168	72,588					3.160	3.160	MS	644	2,294	10/25/2016	09/20/2047	73,733	
38218D-AA-7	GOODG 2019-1 A - ABS		1.C FE	2,359,924	2,360,641	2,177,735	2,283,656		(26,660)			3.860	4.994	AO	19,237	46,265	01/22/2019	10/15/2054	11,516	
38218G-AA-0	GOODG 2018-1 A - ABS		1.A FE	2,320,258	2,284,250	2,121,239	2,293,099		(2,804)			3.930	3.892	AO	18,952	45,641	05/05/2021	10/15/2053	3,914	
42770A-AA-5	HERO 2021-1 A - ABS		1.A FE	1,546,780	1,546,093	1,317,776	1,544,842		(1,047)			2.240	2.368	MS	9,716	36,258	04/08/2021	09/20/2051	108	
42770R-AA-8	HERO 141 A - ABS		1.A FE	142,057	136,265	134,436	136,504		(13)			4.750	4.731	MS	1,816	6,473	12/07/2016	09/20/2038	139,502	
42770U-AA-1	HERO 152 A - ABS		1.A FE	149,981	146,861	143,010	146,986		(32)			3.990	3.969	FA	2,132	5,919	12/07/2016	09/20/2040	148,098	
46660C-AA-5	JPMMT 25HE3 A1 - RMBS		1.A FE	1,275,895	1,275,895	1,276,281	1,275,895					5.422	5.500	MON	1,922	4,349	11/21/2025	03/20/2056	1,488,036	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE		2.A PL	829,643	829,643	836,202	829,643					8.000	8.008	DEC	184		12/09/2025	03/31/2036	846,236	
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE		2.C PL	414,821	414,821	418,204	414,821					9.000	9.011	DEC	102		12/09/2025	03/31/2036	424,129	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE		3.B PL	124,447	124,447	125,493	124,447					10.000	10.011	DEC	35		12/09/2025	03/31/2036	127,558	
69376B-AA-4	PACEF 2020-1 A - ABS		1.A FE	1,777,661	1,763,129	1,550,324	1,763,747		(87)			3.000	2.994	MS	14,840	54,262	10/21/2020	09/20/2055	1,767,243	
71384P-BC-4	PMNBT 251 A - ABS		1.G PL	12,405,483	12,407,000	12,477,828	12,405,673		190			5.580	5.582	MON	30,769	428,848	04/29/2025	12/16/2030	12,466,616	
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -		1.C PL	833,189	813,041	817,566	832,931		(12,456)			6.391	6.308	MJSD	4,474	65,808	10/31/2024	12/20/2058	815,639	
71680@-DM-5	PETROS PACE FINANCE B Certificate- S1 -		2.B PL	14,767	10,292	10,378	14,699		(2,815)			6.965	4.552	MJSD	62	2,667	02/01/2024	12/20/2058	10,328	
71680@-DQ-6	PETROS PACE FINANCE A Certificate- S2 -		1.C PL	381,091	371,874	374,340	381,027		(65)			6.436	6.360	MJSD	2,061	53,025	02/16/2024	12/31/2065	373,869	
71680@-DR-4	PETROS PACE FINANCE B Certificate- S2 -		2.B PL	6,788	4,707	4,754	6,767		(21)			7.013	4.688	MJSD	28	1,019	02/16/2024	12/31/2065	4,735	
71680@-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-		1.C PL	152,399	148,125	153,002	152,358		(27)			6.720	6.515	N/A	830	10,109	10/31/2024	09/30/2062	148,927	
71680@-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi		2.B PL	2,701	1,875	1,941	2,691		(10)			7.300	4.771	MJSD		221	06/27/2024	09/30/2062	1,909	
71680@-EL-6	PETROS PACE FINANCE TITLING TRUST, 2024-		1.C PL	88,612	86,959	87,086	88,554		(36)			6.368	6.225	MJSD	15	5,541	08/12/2024	09/30/2053	88,344	
71680@-EM-4	PETROS PACE FINANCE TITLING TRUST, 2024-		2.B PL	1,122	1,101	1,106	1,121					6.940	0.000	MJSD		104	08/12/2024	09/30/2053	1,120	
749349-AC-0	RCKT 25CE12 A2 - RMBS		1.C FE	1,145,218	1,145,236	1,144,986	1,145,163		(55)			5.251	5.134	MON	5,011	5,011	12/04/2025	12/27/2055		
74939W-AA-8	RCKT 2025-CES8 A1A - RMBS		1.A FE	1,511,260	1,511,260	1,519,268	1,511,260					5.148	5.125	MON	6,483	25,932	08/14/2025	08/25/2055	3,624,707	
75679J-AA-8	ROAK 251 A - ABS		1.F FE	1,066,000	1,066,000	1,066,000	1,066,000					3.943	3.999	MON	1,752		12/11/2025	12/20/2030	1,066,000	
75975B-AA-6	RENEW 211 A - ABS		1.A FE	913,305	913,442	738,014	913,355		26			2.060	2.061	MN	2,143	19,855	03/25/2021	11/20/2056	914,174	
80281H-AC-8	SCART 2021-C C - ABS		1.A PL	39,736	38,639	38,566	38,639		(201)			2.970	2.966	MON	51	2,183	10/01/2021	06/15/2028	38,734	
802923-AB-8	SDART 2025-4 A2 - ABS		1.A FE	2,018,885	2,019,000	2,023,609	2,018,899		14			4.280	4.416	MON	3,841	6,241	11/12/2025	01/16/2029	46,333	
802923-AE-2	SDART 2025-4 C - ABS		1.F FE	3,406,488	3,407,000	3,414,547	3,406,501		13			4.520	4.568	MON	6,844	11,122	11/12/2025	01/15/2032	197,382	
89170U-AA-8	TPMT 25CES4 A1A - RMBS		1.A FE	1,541,125	1,541,143	1,546,707	1,540,972		(154)			5.091	4.962	MON	6,538	13,077	10/09/2025	10/25/2065		
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.		2.B PL	14,262,500	14,262,500	14,505,598	14,262,500					6.500	6.468	N/A	311,596		11/28/2025	03/30/2035	14,339,755	
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.		3.B Z	4,075,000	4,075,000	4,127,345	4,075,000					8.000	7.961	N/A	109,572		11/28/2025	03/30/2035	4,102,167	
96043Q-AE-9	WLAKE 253 B - ABS		1.C FE	6,013,359	6,000,000	6,018,234	6,012,933		(426)			4.280	4.210	MON	11,413	21,400	11/18/2025	07/15/2031		
BHM2LW-G2-9	LUMINIS SPGI - Tranche A - ABS		1.G Z	2,596,257	3,298,000	1,795,761	2,615,926		14,318			2.030	2.080	MS	316,028		08/09/2023	08/10/2073	3,298,000	
BHM2LW-U8-0	LUMINIS DUK - Tranche A - ABS		1.F FE	3,312,992	3,298,000	2,421,721	3,301,898		(82)			2.950	2.277	MS	527,911		08/09/2023	08/10/2073	3,298,000	
BHM2M2-80-7	LUMINIS PFE - Tranche A - ABS		1.F Z	2,357,557	2,328,000	1,693,387	2,347,269		(404)			4.500	3.130	MS	344,017		08/09/2023	08/10/2073	2,328,000	
G3R884-AR-5	EIRLES TWO DAC		1.G FE	2,197,949	2,300,000	1,833,139	2,203,814		2,168			3.205	3.446	MS	21,705	76,920	03/14/2023	09/15/2052	2,336,858	
G3R884-AS-3	EIRLES 387 A - CDO		1.G FE	2,062,450	2,500,000	1,634,712	2,082,981		7,577			1.475	2.167	MS	12,292	38,350	03/14/2023	03/01/2062	2,518,438	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				103,367,459	104,527,858	98,997,165	103,289,328		(20,648)			XXX	XXX	XXX	1,837,175	1,106,378	XXX	XXX	74,142,223	XXX
123456-ZC-2	6S Specialty Lending Europe III, LLC - C		3.C Z	978,777	978,777	987,877	978,777					3.250	3.250	N/A	1,237		12/17/2025	12/31/2064	994,682	
123456-ZD-0	6S Specialty Lending Europe III, LLC - C		4.A Z	734,083	734,083	741,324	734,083					4.500	4.500	N/A	1,285		12/17/2025	12/31/2064	750,600	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				1,712,860	1,712,860	1,729,202	1,712,860					XXX	XXX	XXX	2,522		XXX	XXX	1,745,282	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				855,170,097	766,626,784	783,946,582	803,673,344	4,381	(10,656,355)			XXX	XXX	XXX	8,764,913	42,341,787	XXX	XXX	386,234,436	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating												XXX	XXX	XXX			XXX	XXX		XXX
85208N-AE-0	SPRNTS 1A2 - ABS		1.F FE	2,364,784	2,363,850	2,384,087	2,364,059		(47)			5.152	5.178	MJSD	3,721	135,994	03/19/2018	09/20/2029	266,033	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				2,364,784	2,363,850	2,384,087	2,364,059		(47)			XXX	XXX	XXX	3,721	135,994	XXX	XXX	266,033	XXX
693342-AJ-6	PCG 2022-B A4 - ABS		1.A FE	8,705,877	8,706,000	8,398,955	8,709,050		(93)			5.212	5.209	JD	37,813	453,757	07/13/2022	12/01/2049	750,985	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
693342-AK-3	PCG 2022-B A5 - ABS		1.A FE	7,964,250	7,965,000	7,420,969	7,967,170		(44)			5.099	5.097	JD	33,845	406,135	07/13/2022	06/01/2054	1,003,569	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				16,670,127	16,671,000	15,819,923	16,676,220		(137)			XXX	XXX	XXX	71,658	859,892	XXX	XXX	1,754,555	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				19,034,911	19,034,850	18,204,010	19,040,279		(184)			XXX	XXX	XXX	75,379	995,886	XXX	XXX	2,020,588	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis												XXX	XXX	XXX			XXX	XXX		XXX
1889999999. Total - asset-backed securities (unaffiliated)				865,492,147	776,948,774	793,384,311	814,000,763	4,381	(10,656,538)			XXX	XXX	XXX	8,743,647	42,603,759	XXX	XXX	385,110,420	XXX
1899999999. Total - asset-backed securities (affiliated)				8,712,860	8,712,860	8,766,282	8,712,860					XXX	XXX	XXX	96,645	733,914	XXX	XXX	3,144,604	XXX
1909999999. Total - asset-backed securities				874,205,007	785,661,634	802,150,593	822,713,623	4,381	(10,656,538)			XXX	XXX	XXX	8,840,292	43,337,673	XXX	XXX	388,255,024	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				3,041,937,176	3,040,148,233	2,714,737,645	2,992,962,147	4,381	(8,993,447)		2,216,864	XXX	XXX	XXX	32,475,810	133,434,379	XXX	XXX	2,436,849,794	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 271,489,040	1B ..$ 9,175,258	1C ..$ 52,985,545	1D ..$ 7,524,433	1E ..$ 27,160,310	1F ..$ 174,247,330	1G ..$ 34,703,395		
1B	2A ...$ 24,787,640	2B ..$ 65,774,746	2C ..$ 147,079,084						
1C	3A ...$	3B ..$ 6,067,825	3C ..$ 978,777						
1D	4A ...$ 734,083	4B ..$	4C ..$						
1E	5A ...$	5B ..$ 4,209	5C ..$						
1F	6 ....$ 1,947								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		1,828,000.000	1,000	1,850,888	101.252	1,850,888	2,160,539	123,390	5,484			(38,349)	(135,465)		(173,814)		2.B FE	09/17/2021
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					1,850,888	XXX	1,850,888	2,160,539	123,390	5,484			(38,349)	(135,465)		(173,814)		XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					1,850,888	XXX	1,850,888	2,160,539	123,390	5,484			(38,349)	(135,465)		(173,814)		XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates						XXX												XXX	XXX
4509999999 - Total preferred stocks					1,850,888	XXX	1,850,888	2,160,539	123,390	5,484			(38,349)	(135,465)		(173,814)		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$	2B ..$ 1,850,888	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
66116*-11-0	NORTH MILWAUKEE STATE BANK		250.000		1.000										01/29/2013	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded					XXX										XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		30,024.000	3,002,400	100.000	3,002,400	3,002,400		178,676						04/06/2022	
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC		14,704,560	1	1.000	1									09/27/2013	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				3,002,401	XXX	3,002,401	3,002,400		178,676						XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				3,002,402	XXX	3,002,402	3,002,400		178,676						XXX	XXX
399874-84-1	American Funds Growth Fund of America R4 Fund		15,668.000	707,987	0.022	707,987	527,889		2,036		57,734		57,734		01/31/2011	
09661L-30-2	BNY Mellon S&P 500 Index Fund		13,563.000	974,772	0.014	974,772	776,936		7,327		44,941		44,941		01/31/2011	
354713-55-4	Franklin Core Plus Bond R Fund		8,795.000	79,836	0.110	79,836	74,028		12		264		264		01/31/2011	
354026-50-2	Franklin Mutual Shares R Fund		74.000	1,785	0.041	1,785	1,325		23		(143)		(143)		01/31/2011	
416649-35-8	Hartford Capital Appreciation R4 Fund		22,156.000	1,573,620	0.014	1,573,620	1,102,013		2,972		(71,957)		(71,957)		01/31/2011	
416649-28-3	Hartford Dividend & Growth R4 Fund		11,177.000	490,967	0.023	490,967	314,245		6,414		(15,395)		(15,395)		01/31/2011	
416641-87-6	Hartford Growth Opportunities R4 Fund		7,368.000	806,652	0.009	806,652	609,905				111,118		111,118		01/31/2011	
416649-34-1	Hartford High Yield R4 Fund		425.000	81,848	0.005	81,848	80,263		2,164		1,552		1,552		01/31/2011	
416649-39-0	Hartford Small Company R4 Fund		8,799.000	338,510	0.026	338,510	255,923				(15,314)		(15,314)		01/31/2011	
416649-25-9	Hartford Total Return Bond R4 Fund		34,365.000	347,246	0.099	347,246	377,344		13,225		5,890		5,890		01/31/2011	
55272P-25-7	MFS Total Return Bond R3 Fund		11,076.000	110,428	0.100	110,428	106,627		4,344		1,497		1,497		01/31/2011	
552981-46-6	MFS Total Return R3 Fund		42,093.000	1,370,119	0.031	1,370,119	1,224,068		37,208		(202,191)		(202,191)		01/31/2011	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO				6,883,770	XXX	6,883,770	5,450,566		75,725		(82,004)		(82,004)		XXX	XXX
5409999999. Total - common stocks - mutual funds				6,883,770	XXX	6,883,770	5,450,566		75,725		(82,004)		(82,004)		XXX	XXX
5609999999. Total - common stocks - unit investment trusts					XXX										XXX	XXX
5809999999. Total - common stocks - closed-end funds					XXX										XXX	XXX
87423*-10-6	Talcott Resolution Int'l Life Reassurance Corp		1,000,000.000	13,502,013	13.311	13,502,013	13,311,343								07/01/2025	
874238-10-4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYE		100.000	2,640,951	27,407.536	2,640,951	2,680,733				97,433		97,433		05/23/2018	
5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other				16,142,964	XXX	16,142,964	15,992,076				97,433		97,433		XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				16,142,964	XXX	16,142,964	15,992,076				97,433		97,433		XXX	XXX
5989999999 - Total common stocks				26,029,135	XXX	26,029,135	24,445,042		254,401		15,429		15,429		XXX	XXX
5999999999 - Total preferred and common stocks				27,880,023	XXX	27,880,023	26,605,581	5,484	377,791		(22,920)		(158,385)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 1G ..$
1B	2A ...$	2B ..$	2C ..$			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
350930-AD-5	FOUNDRY JV HOLDCO LLC	11/04/2025	Bank of America Securities		2,755,610	2,585,000	44,878
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					2,755,610	2,585,000	44,878
038336-AB-9	APTARGROUP INC	11/17/2025	WELLS FARGO SECURITIES LLC		2,043,303	2,045,000	
05971K-AR-0	BANCO SANTANDER SA	10/30/2025	Direct		3,000,000	3,000,000	
071813-DD-8	BAXTER INTERNATIONAL INC	11/19/2025	CITIGROUP GLOBAL MARKETS INC.		399,304	400,000	
14149Y-BV-9	CARDINAL HEALTH INC	10/17/2025	PERSHING LLC		508,230	500,000	3,791
15135U-BA-6	CENOVUS ENERGY INC	11/18/2025	JP MORGAN SECURITIES LLC		1,342,310	1,345,000	
29364W-BQ-0	ENTERGY LOUISIANA LLC	01/02/2025	CITIGROUP GLOBAL MARKETS INC.		5,300,808	5,332,000	
30303M-8Y-1	META PLATFORMS INC	10/30/2025	CITIGROUP GLOBAL MARKETS INC.		15,421,708	15,439,000	
30303M-AE-2	META PLATFORMS INC	10/30/2025	CITIGROUP GLOBAL MARKETS INC.		2,402,764	2,407,000	
37940X-AW-2	GLOBAL PAYMENTS INC	11/20/2025	Various		6,093,141	6,100,000	1,476
571903-BX-0	MARRIOTT INTERNATIONAL INC	10/30/2025	BNP PARIBAS SECURITIES BOND		507,940	500,000	5,396
620076-BZ-1	MOTOROLA SOLUTIONS INC	10/21/2025	JP MORGAN SECS INC., - FIXED INCOME		1,203,119	1,150,000	1,208
63906Y-AS-7	NATWEST MARKETS PLC	10/30/2025	NatWest Markets		4,243,518	3,000,000	
756109-AX-2	REALTY INCOME CORP	11/03/2025	TRUIST		3,880,322	4,100,000	40,345
756109-CT-9	REALTY INCOME CORP	11/05/2025	Bank of America Securities		182,002	180,000	538
92212W-AG-5	VAR ENERGI ASA	11/04/2025	Various		3,677,792	3,450,000	93,952
92345Y-AL-0	VERISK ANALYTICS INC	10/30/2025	SG AMERICAS SECURITIES, LLC		509,940	500,000	3,573
92936U-AM-1	WP CAREY INC	10/30/2025	PERSHING LLC		515,295	500,000	9,257
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					51,231,494	49,948,000	159,536
00868P-AA-3	ADNA 2001 A2 - CMBS	04/01/2025	Direct				
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)							
0489999999. Total - issuer credit obligations (unaffiliated)					53,987,104	52,533,000	204,414
0499999999. Total - issuer credit obligations (affiliated)							
0509999997. Total - issuer credit obligations - Part 3					53,987,104	52,533,000	204,414
0509999998. Total - issuer credit obligations - Part 5							
0509999999. Total - issuer credit obligations					53,987,104	52,533,000	204,414
03466K-AC-0	AOMT 2512 A1 - RMBS	11/21/2025	BANK OF AMERICA		2,499,992	2,500,000	8,748
67449L-AA-9	OBX 25NQ19 A1 - RMBS	10/17/2025	CITIGROUP GLOBAL MARKETS INC.		1,399,996	1,400,000	5,112
74939W-AA-8	ROKT 25CES8 A1A - RMBS	08/14/2025	WELLS FARGO SECURITIES		1,600,000	1,600,000	4,576
89170U-AA-8	TPMT 25CES4 A1A - RMBS	10/09/2025	JP MORGAN SECURITIES LLC		1,599,982	1,600,000	3,620
92490E-AA-1	VERUS 259 A1 - RMBS	10/03/2025	Various		2,399,954	2,400,000	2,961
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					9,499,924	9,500,000	25,018
05594L-AA-2	BX 25JDI A - CMBS	11/03/2025	WELLS FARGO SECURITIES		1,500,000	1,500,000	
05619P-AE-6	BX 25VOLT C - CMBS	11/14/2025	CITIGROUP GLOBAL MARKETS, INC		3,395,000	3,395,000	
238021-AA-7	DATA 23CNTR A - CMBS	11/21/2025	JP Morgan Securities LLC		1,547,871	1,500,000	5,672
44989Y-AA-6	INT 25PLZA A - CMBS	10/09/2025	Various		2,800,000	2,800,000	1,518
44989Y-AC-2	INT 25PLZA B - CMBS	10/09/2025	Various		200,000	200,000	115
669985-AA-1	NRTH 25PK A - CMBS	09/25/2025	Various		7,680,750	7,700,000	
669985-AC-7	NRTH 25PK B - CMBS	09/25/2025	Various		1,296,750	1,300,000	
91835X-AC-1	VRTX 25HQ B - CMBS	11/18/2025	WELLS FARGO ADVISORS LLC		1,525,605	1,500,000	4,253
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					19,945,977	19,895,000	11,558
00092U-AG-7	ABPCI 22 C - CDO	12/18/2025	PERSHING LLC		3,000,000	3,000,000	
00092U-AJ-1	ABPCI 22 D - CDO	12/18/2025	PERSHING LLC		2,000,000	2,000,000	
00112W-AL-8	ABPCI 21 D - CDO	07/07/2025	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		4,000,000	4,000,000	
01749X-AE-1	ALLEG XIX C - CDO	12/17/2025	Bank of America Securities		9,825,480	9,800,000	98,425
03665G-AT-1	ANTR 231R CR - CDO	06/25/2025	BNP PARIBAS SECURITIES BOND		6,500,000	6,500,000	
04009A-BC-3	ARES 52RR CRR - CDO	01/24/2025	SG AMERICAS SECURITIES, LLC		7,200,000	7,200,000	25,276
04009G-BE-6	ARES 53RR A1R - CDO	11/25/2025	NOMURA SECURITIES/FIXED INCOME		8,000,000	8,000,000	
04019F-AU-1	ARES 65R DR - CDO	08/27/2025	GOLDMAN		1,000,000	1,000,000	
05071V-AG-9	AUDAX 13 C - CDO	06/30/2025	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000	
05556F-AE-3	BCRED 251 C - CDO	02/28/2025	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
05766J-AU-5	BOBA 232R DR - CDO	10/02/2025	MORGAN STANLEY CO		2,000,000	2,000,000	
06744N-BW-6	BARDT 1911RR CRR - CDO	01/17/2025	BARCLAYS CAPITAL INC FIXED INC		2,600,000	2,600,000	
08186H-AG-6	BSP 46 D1 - CDO	12/18/2025	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	
08186R-AY-5	BSP 21RR A1R - CDO	11/04/2025	Bank of New York/Natixis, New		4,000,000	4,000,000	
08187L-AE-1	BENEFIT STREET PARTNERS CLO 42 LTD. - CD	07/24/2025	Direct		4,000,000	4,000,000	
08187L-AG-6	BENEFIT STREET PARTNERS CLO 42 LTD. - CD	07/24/2025	BANK OF NYC/MIZUHO SEC		2,500,000	2,500,000	
081922-AA-4	BSP 36 A1 - CDO	09/19/2025	JPMORGAN VPR FTP		3,514,000	3,500,000	32,572
13876F-AJ-9	CANYC 252 D1 - CDO	07/28/2025	Bank of America Securities		2,000,000	2,000,000	
13877P-AU-1	CANYC 214R DR - CDO	09/15/2025	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		6,000,000	6,000,000	
142918-AG-6	CGMS 254 C - CDO	07/31/2025	GOLDMAN		4,000,000	4,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
142918-AJ-0	CGMS 254 D1 - CDO	07/31/2025	GOLDMAN		2,000,000	2,000,000	
14312J-BU-5	CGMS 155R4 NT - CDO	10/21/2025	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	6,372
14686W-BC-4	CARVL 3RR DR2 - CDO	01/13/2025	DEUTSCHE BANK SECURITIES, INC.		3,900,000	3,900,000	
14687Y-AJ-5	CARVL 12C D - CDO	05/29/2025	JP MORGAN SECS INC., - FIXED INCOME		6,000,000	6,000,000	
146918-AG-2	CARVL X-C D1 - CDO	04/09/2025	DEUTSCHE BANK SECURITIES, INC.		3,314,500	3,500,000	55,632
29003W-AS-4	ELM14 14 CR - CDO	08/01/2025	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	
33884E-AY-7	FLAT 28 D1R - CDO	11/19/2025	WELLS FARGO SECURITIES		1,000,000	1,000,000	6,305
33888A-AC-9	FLAT 26 A - CDO	05/21/2025	BNP PARIBAS SECURITIES BOND		2,304,600	2,300,000	13,205
36319X-BG-1	GALXY XXV CRR - CDO	09/04/2025	Bank of America Securities		1,004,830	1,000,000	1,515
38177Y-AQ-5	GCBSL 53B CR - CDO	10/15/2025	Bank of America Securities		4,006,000	4,000,000	58,246
38179P-AS-8	GOCAP 67MR CR - CDO	07/16/2025	SG AMERICAS SECURITIES, LLC		2,000,000	2,000,000	
38180W-AG-6	GOCAP 80M C - CDO	03/14/2025	Bank of New York/Natixis, New		2,000,000	2,000,000	
381934-AL-2	GOCAP 78 D - CDO	02/10/2025	SG AMERICAS SECURITIES, LLC		2,000,000	2,000,000	
48253H-BA-2	KKR 26RR CRR - CDO	10/06/2025	MORGAN STANLEY CO		3,750,000	3,750,000	
557913-AG-5	MDPK 70 C - CDO	08/04/2025	WELLS FARGO SECURITIES		2,000,000	2,000,000	
55955U-AJ-1	MAGNE 44 D1 - CDO	04/04/2025	MUFG SECURITIES AMERICAS INC.		2,453,750	2,500,000	77,269
64135D-AJ-4	NEUB 47R AR - CDO	11/03/2025	BNP PARIBAS SECURITIES BOND		5,005,000	5,000,000	15,180
64135G-AS-7	NEUB 48R CR - CDO	08/25/2025	Bank of America Securities		3,000,000	3,000,000	
64755D-AW-2	NMC 3R CR - CDO	08/04/2025	JP MORGAN SECS INC., - FIXED INCOME		1,500,000	1,500,000	
64755G-AF-4	NMC 8 D1 - CDO	09/16/2025	CIBC WORLD MARKETS CORP.		4,000,000	4,000,000	
67115P-BE-4	OFSBS 11RR A1R - CDO	11/21/2025	GOLDMAN		950,000	950,000	
67120M-AA-3	OHACP XVII A - CDO	05/21/2025	DEUTSCHE BANK SECURITIES, INC.		7,809,417	7,788,000	206,705
67572Y-BW-1	OCT22 XXII DRR - CDO	09/09/2025	JANNEY MONTGOMERY SCOTT INC		1,260,625	1,250,000	12,749
67590B-AW-0	OCT16 XVI CR - CDO	12/04/2025	PERSHING LLC		3,066,775	3,050,000	24,880
72132D-AE-1	PIPK 19 C - CDO	06/23/2025	Bank of America Securities		3,000,000	3,000,000	
77341R-AN-6	ROCKT 2023-1 BR - CDO	10/01/2025	CITIGROUP GLOBAL MARKETS INC.		6,600,000	6,600,000	
94949G-BA-8	WELF 2020-1 BRR - CDO	12/03/2025	BNP PARIBAS SECURITIES BOND		2,002,000	2,000,000	15,846
94951J-AQ-3	WELF 213R CR - CDO	07/18/2025	CIBC WORLD MARKETS CORP.		2,650,000	2,650,000	
96467P-AG-3	WBOX 5 C - CDO	06/24/2025	JP MORGAN SECS INC., - FIXED INCOME		2,750,000	2,750,000	
96467P-AJ-7	WBOX 5 D1 - CDO	06/24/2025	JP MORGAN SECS INC., - FIXED INCOME		3,000,000	3,000,000	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					175,466,977	175,588,000	650,177
457654-IN-0	Invictus Opportunity Feeder IV-R, LP	12/26/2025	Direct		1,868,378	1,868,378	
457654-IV-9	Invictus Opportunity Feeder IV-R, LP	12/26/2025	Direct		12,144,460	12,144,460	
03067F-AB-6	AMCAR 251 A2A - ABS	11/18/2025	JP Morgan Securities LLC		2,799,942	2,800,000	
03067F-AE-0	AMCAR 251 B - ABS	11/18/2025	JP Morgan Securities LLC		2,313,489	2,314,000	
12529K-AC-6	CFMT 2021-GRN1 C - ABS	12/02/2025	BAIRD {ROBERT W.} & CO. INC.		1,060,828	1,113,000	1,149
30166V-AC-2	EART 2025-5 A2 - ABS	11/04/2025	WELLS FARGO ADVISORS LLC		6,499,975	6,500,000	
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	11/21/2025	JP Morgan Securities LLC		1,312,500	1,312,500	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	12/09/2025	Direct Placement		829,643	829,643	
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	12/09/2025	Direct Placement		414,821	414,821	
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	12/09/2025	Direct Placement		124,447	124,447	
71384P-BC-4	PMNBT 251 A - ABS	04/29/2025	JP Morgan Securities LLC		12,405,529	12,407,000	
749349-AC-0	RCKT 25CE12 A2 - RMBS	12/04/2025	WELLS FARGO ADVISORS LLC		1,145,218	1,145,236	6,682
75679J-AA-8	ROAK 251 A - ABS	12/11/2025	WELLS FARGO ADVISORS LLC		1,066,000	1,066,000	
802923-AB-8	SDART 2025-4 A2 - ABS	11/12/2025	AMHERST PIERPONT SECURITIES		2,018,885	2,019,000	
802923-AE-2	SDART 2025-4 C - ABS	11/12/2025	AMHERST PIERPONT SECURITIES		3,406,488	3,407,000	
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.	11/28/2025	Direct		14,262,500	14,262,500	
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.	11/28/2025	Direct		4,075,000	4,075,000	
96043Q-AE-9	WLAKE 253 B - ABS	11/18/2025	BAIRD {ROBERT W.} & CO. INC.		6,013,359	6,000,000	2,853
BHM2LW-G2-9	SPGI A - ABS	03/01/2025	SPGI A - ABS			3,400,000	
BHM2LW-U8-0	DUK A - ABS	03/01/2025	DUK A - ABS			3,400,000	
BHM2M2-80-7	PFE A - ABS	03/01/2025	PFE A - ABS			2,400,000	
G3R884-AR-5	EIRLES TWO DAC	03/01/2025	EIRLES TWO DAC			2,500,000	
G3R884-AS-3	EIRLES 387 A - CDO	03/01/2025	EIRLES 387 A - CDO			2,700,000	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					73,761,463	88,202,985	10,685
987654-SL-5	6S Specialty Lending Europe III, LLC - C	12/17/2025	Direct		734,083	734,083	
987654-SP-6	6S Specialty Lending Europe III, LLC - C	12/17/2025	Direct		978,777	978,777	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,712,860	1,712,860	
1889999999. Total - asset-backed securities (unaffiliated)					278,674,341	293,185,985	697,437
1899999999. Total - asset-backed securities (affiliated)					1,712,860	1,712,860	
1909999997. Total - asset-backed securities - Part 3					280,387,201	294,898,845	697,437
1909999998. Total - asset-backed securities - Part 5					23,594,100	24,100,000	118,858

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
1909999999. Total - asset-backed securities					303,981,301	318,998,845	816,295
2009999999. Total - issuer credit obligations and asset-backed securities					357,968,405	371,531,845	1,020,709
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	01/01/2025	Reclassification	1,828,000.000	2,024,703		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,024,703	XXX	
4509999997. Total - preferred stocks - Part 3					2,024,703	XXX	
4509999998. Total - preferred stocks - Part 5						XXX	
4509999999. Total - preferred stocks					2,024,703	XXX	
399874-84-1	American Funds Growth Fund of America R4 Fund	12/31/2025	DIRECT WITH ISSUER	8,701.398	53,045		
09661L-30-2	BNY Mellon S&P 500 Index Fund	12/31/2025	DIRECT WITH ISSUER	1,407.952	82,403		
354026-50-2	Franklin Mutual Shares R Fund	12/31/2025	DIRECT WITH ISSUER	73.970	203		
355148-82-6	Franklin Small Cap Value R Fund	12/31/2025	DIRECT WITH ISSUER	2.247	124		
416649-35-8	Hartford Capital Appreciation R4 Fund	12/31/2025	DIRECT WITH ISSUER	2,244.569	124,074		
416649-28-3	Hartford Dividend & Growth R4 Fund	12/31/2025	DIRECT WITH ISSUER	1,258.879	44,793		
416641-87-6	Hartford Growth Opportunities R4 Fund	12/31/2025	DIRECT WITH ISSUER	2.694	194		
416649-34-1	Hartford High Yield R4 Fund	12/31/2025	DIRECT WITH ISSUER	301.764	79,244		
416649-39-0	Hartford Small Company R4 Fund	12/31/2025	DIRECT WITH ISSUER	31.178	828		
416649-25-9	Hartford Total Return Bond R4 Fund	12/31/2025	DIRECT WITH ISSUER	1,699.281	15,852		
55272P-25-7	MFS Total Return Bond R3 Fund	12/31/2025	DIRECT WITH ISSUER	506.540	4,834		
552981-46-6	MFS Total Return R3 Fund	12/31/2025	DIRECT WITH ISSUER	7,386.305	141,405		
354713-55-4	Franklin Strategic Income R Fund	12/31/2025	DIRECT WITH ISSUER	1.000	4,230		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					551,229	XXX	
45070#-10-6	Talcott Resolution International Life Reassurance Corporation	07/01/2025	Talcott Resolution Life Insurance Company	1,000,000.000	13,311,343		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					13,311,343	XXX	
5989999997. Total - common stocks - Part 3					13,862,572	XXX	
5989999998. Total - common stocks - Part 5						XXX	
5989999999. Total - common stocks					13,862,572	XXX	
5999999999. Total - preferred and common stocks					15,887,275	XXX	
6009999999 - Totals					373,855,680	XXX	1,020,709

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
912810-RU-4	UNITED STATES TREASURY	01/01/2025	Adjustment					.57		(57)		(57)							11/15/2046
912810-SZ-2	UNITED STATES TREASURY	06/27/2025	Adjustment															147,936	08/15/2051
912828-XB-1	UNITED STATES TREASURY	05/15/2025	Maturity @ 100.00		3,000,000	3,000,000	2,927,344	2,996,972		3,028		3,028		3,000,000				31,875	05/15/2025
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					3,000,000	3,000,000	2,927,344	2,997,029		2,971		2,971		3,000,000				179,811	XXX
698299-BB-9	PANAMA, REPUBLIC OF (GOVERNMENT)	05/01/2025	JEFFERIES & COMPANY, INC.		123,650	200,000	197,500	197,755		14		14		197,769		(74,119)	(74,119)	4,372	04/29/2053
698299-BG-8	PANAMA, REPUBLIC OF (GOVERNMENT)	05/05/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		390,000	600,000	633,200	628,896		(296)		(296)		628,599		(238,599)	(238,599)	12,825	05/15/2047
80413T-AG-4	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	04/17/2025	Maturity @ 100.00		215,000	215,000	213,007	214,907		93		93		215,000				4,300	04/17/2025
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					728,650	1,015,000	1,043,707	1,041,558		(190)		(190)		1,041,369		(312,719)	(312,719)	21,497	XXX
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	04/07/2025	Call @ 100.00		535,000	535,000	535,000	535,000						535,000					06/01/2027
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					535,000	535,000	535,000	535,000						535,000					XXX
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	11/14/2025	Call @ 100.00		302,594	302,594	343,605	332,047		(1,078)		(1,078)		330,969		(28,375)	(28,375)	20,876	12/01/2040
19633S-AB-9	COLORADO BRDG ENTERPRISE REV	01/07/2025	Call @ 104.43		1,550,800	1,485,000	1,485,000	1,485,000						1,485,000		65,800	65,800	39,112	12/01/2040
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG REV	03/01/2025	Various															29,937	11/01/2030
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DEV CORP	11/10/2025	Call @ 100.00		135,000	135,000	179,499	166,362		(1,206)		(1,206)		165,156		(30,156)	(30,156)	9,569	01/01/2042
626207-YM-0	MUNICIPAL ELEC AUTH GA	03/07/2025	Call @ 100.00		3,000	3,000	3,434	3,397		(1)		(1)		3,396		(396)	(396)	1	04/01/2057
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL	08/04/2025	Call @ 100.00		760,000	760,000	760,000	760,000						760,000				25,831	09/01/2031
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/12/2025	Call @ 100.00		3,990,000	3,990,000	5,046,252	4,724,724		(14,535)		(14,535)		4,710,188		(720,188)	(720,188)	306,006	11/01/2040
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,741,394	6,675,594	7,817,789	7,471,530		(16,821)		(16,821)		7,454,709		(713,315)	(713,315)	431,332	XXX
002819-AC-4	ABBOTT LABORATORIES	08/18/2025	MILLENNIUM ADVISORS LLC		981,341	885,000	1,187,776	1,078,538		(7,366)		(7,366)		1,071,172		(89,831)	(89,831)	39,158	11/30/2037
00440E-AS-6	CHUBB INA HOLDINGS LLC	03/15/2025	Maturity @ 100.00		300,000	300,000	300,168	300,006		(6)		(6)		300,000				4,725	03/15/2025
01185*-AA-3	ALASKA VENTURES LLC	12/31/2025	Direct		753,564	753,565	753,565	753,564						753,564				19,966	06/30/2033
034863-AP-5	ANGLO AMERICAN CAPITAL PLC	05/14/2025	Maturity @ 100.00		220,000	220,000	223,601	220,196		(196)		(196)		220,000				5,363	05/14/2025
037411-AY-1	APACHE CORP	01/14/2025	Mizuho Securities USA, Inc.		883,280	1,000,000	983,130	988,046		15		15		988,061		(104,781)	(104,781)	23,771	02/01/2042
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	01/01/2025	Reclassification		2,024,703	1,828,000	2,160,539	2,024,703						2,024,703					12/29/2049
05565A-M3-4	BNP PARIBAS SA	01/01/2025	BNP PARIBAS SA		4,148,601	4,117,000	4,160,938	4,148,601						4,148,601					12/31/2049
05970F-AC-5	BANCO SANTANDER-CHILE	01/10/2025	Maturity @ 100.00		300,000	300,000	305,550	300,000						300,000				4,050	01/10/2025
05971U-2A-4	BANCO DE CREDITO DEL PERU	01/11/2025	Maturity @ 100.00		100,000	100,000	99,965	100,000						100,000				1,350	01/11/2025
06051G-FS-3	BANK OF AMERICA CORP	08/01/2025	Maturity @ 100.00		3,000,000	3,000,000	3,226,740	3,024,536		(24,536)		(24,536)		3,000,000				116,250	08/01/2025
06051G-LA-5	BANK OF AMERICA CORP	07/17/2025	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				241,350	07/22/2026
06406H-DA-4	BANK OF NEW YORK MELLON CORP	02/24/2025	Maturity @ 100.00		3,900,000	3,900,000	3,916,341	3,900,154		(154)		(154)		3,900,000				58,500	02/24/2025
07330M-AB-3	TRUIST BANK	09/16/2025	Maturity @ 100.00		4,248,000	4,248,000	4,329,750	4,254,472		(6,472)		(6,472)		4,248,000				153,990	09/16/2025
10075E-AT-5	BOSTON GAS CO	10/01/2025	Maturity @ 100.00		4,650,000	4,650,000	4,640,596	4,649,260		740		740		4,650,000				337,125	10/01/2025
110122-CP-1	BRISTOL-MYERS SQUIBB CO	11/20/2025	Call @ 93.57		1,861,963	1,990,000	1,975,195	1,981,961		1,462		1,462		1,983,423		(121,460)	(121,460)	188,586	07/26/2029
125238-AA-9	CC TUGS LLC	12/29/2025	Direct		6,162,250	6,162,249	6,162,249	6,162,249		1		1		6,162,250				671,610	09/30/2030
208251-AE-8	CONOCOPHILLIPS CO	01/01/2025	Call @ 109.447623															49,580	04/15/2029
20826F-BD-7	CONOCOPHILLIPS CO	10/31/2025	Various		10,078,263	15,675,000	16,014,890	16,004,053		(3,432)		(3,432)		16,003,688		(5,635,643)	(5,635,643)	715,041	03/15/2062
21869M-AA-5	CORESTATES CAPITAL III	06/25/2025	Call @ 100.00		9,000,000	9,000,000	8,313,750	8,739,905		60,409		60,409		8,800,314		199,686	199,686	297,172	02/15/2027
260543-BJ-1	DOW CHEMICAL CO	03/13/2025	CORPORATE REORGANIZATIONS		934,438	855,000	887,499	865,857		(373)		(373)		865,484		68,955	68,955	27,994	11/01/2029
260543-DG-5	DOW CHEMICAL CO	05/06/2025	GOLDMAN		315,549	300,000	299,214	299,352		21		21		299,373		16,176	16,176	12,180	03/15/2033
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA	08/11/2025	Paydown		319,078	319,078	319,078	319,095		(17)		(17)		319,078				12,519	02/11/2030
29278N-AP-8	ENERGY TRANSFER LP	05/15/2025	Maturity @ 100.00		135,000	135,000	128,500	133,441		1,559		1,559		135,000				1,958	05/15/2025
294429-AR-6	EQUIFAX INC	12/15/2025	Maturity @ 100.00		1,500,000	1,500,000	1,505,795	1,500,965		(965)		(965)		1,500,000				39,000	12/15/2025
30231G-AF-9	EXXON MOBIL CORP	03/06/2025	Maturity @ 100.00		130,000	130,000	127,663	129,943		57		57		130,000				1,761	03/06/2025
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP	08/06/2025	HIMCO		17,462	17,462	17,462	17,462						17,462				470	04/01/2026
36264F-AM-3	HALEON US CAPITAL LLC	09/18/2025	Bank of America Securities		7,621,120	8,000,000	6,844,629	7,042,127		78,070		78,070		7,120,197		500,923	500,923	285,972	03/24/2032
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC	09/18/2025	Bank of America Securities		678,398	710,000	599,631	641,414		13,913		13,913		655,327		23,071	23,071	16,046	04/10/2028
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC	09/18/2025	Bank of America Securities		1,266,824	1,300,000	1,298,726	1,299,472		173		173		1,299,645		(32,821)	(32,821)	32,502	02/26/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
392709-B*-1	GREEN BRICK PARTNERS INC	12/16/2025	CROSS TRADE		6,558,510	7,000,000	7,000,000	7,000,000						7,000,000		(441,490)	(441,490)	220,549	12/28/2029
404119-CL-1	HCA INC	09/29/2025	XKIND Adjustment							56		56						129,038	03/15/2052
40624@-AZ-3	HALLMARK CARDS INC	03/16/2025	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,950	03/16/2025
446150-BB-9	HUNTINGTON BANCSHARES INC	09/18/2025	Bank of America Securities		965,914	960,000	960,000	960,000						960,000		5,914	5,914	47,984	08/04/2028
456837-AR-4	ING GROEP NV	01/01/2025	ING GROEP NV		8,591,326	8,000,000	8,900,000	8,591,326						8,591,326					12/29/2049
458140-AS-9	INTEL CORP	07/29/2025	Maturity @ 100.00		1,300,000	1,300,000	1,379,404	1,303,664		(3,664)		(3,664)		1,300,000				48,100	07/29/2025
482480-AN-0	KLA CORP	11/04/2025	Various		9,019,535	9,421,000	9,504,023	9,502,390		(379)		(379)		9,502,520		(482,985)	(482,985)	644,749	07/15/2062
48344F-AA-8	KALLPA GENERACION SA	02/14/2025	Call @ 100.13		600,780	600,000	649,500	613,443		(1,600)		(1,600)		611,844		(11,064)	(11,064)	6,988	05/24/2026
502175-D@-8	LTC PROPERTIES INC.	02/19/2025	Direct		210,000	210,000	210,000	210,000						210,000				2,363	02/16/2032
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	12/31/2025	Redemption @ 100.00		79,151	79,151	79,151	79,151						79,151				3,246	06/30/2051
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO	02/06/2025	Maturity @ 100.00		450,000	450,000	446,256	449,947		53		53		450,000				6,525	02/06/2025
55903V-BE-2	WARNERMEDIA HOLDINGS INC	02/12/2025	Various		4,675,306	6,216,000	6,239,672	6,239,332		(43)		(43)		6,239,289		(1,563,983)	(1,563,983)	128,113	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC	07/02/2025	Various		7,381,131	10,334,000	10,461,018	10,460,568		(2,358,579)		(2,358,579)		8,101,989		(720,859)	(720,859)	475,705	03/15/2062
61201#-AE-5	MONTANA DAKOTA UTILITIES CO	10/30/2025	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				37,800	10/30/2025
61747Y-ET-8	MORGAN STANLEY	07/14/2025	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				233,950	07/17/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC	09/18/2025	Bank of America Securities		595,254	600,000	650,772	623,036		(6,686)		(6,686)		616,350		(21,096)	(21,096)	22,680	09/01/2027
68389X-BT-1	ORACLE CORP	04/01/2025	Maturity @ 100.00		1,690,000	1,690,000	1,689,375	1,689,974		26		26		1,690,000				21,125	04/01/2025
69349L-AQ-1	PNC BANK NA (DELAWARE)	11/01/2025	Maturity @ 100.00		600,000	600,000	642,384	603,790		(3,790)		(3,790)		600,000				25,200	11/01/2025
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE LTD	10/31/2025	CITIGROUP GLOBAL MARKETS INC.		1,334,094	1,375,000	1,372,951	1,373,083		25		25		1,373,108		(39,014)	(39,014)	69,636	05/19/2053
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE LTD	10/31/2025	GOLDMAN		3,577,077	3,775,000	3,701,652	3,702,771		483		483		3,703,253		(126,177)	(126,177)	192,626	05/19/2063
724060-AA-6	PIPELINE FUNDING COMPANY LLC	07/15/2025	Paydown		70,317	70,317	82,475	76,579		(6,262)		(6,262)		70,317				3,985	01/15/2030
74445P-AE-2	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	05/15/2025	Maturity @ 100.00		920,000	920,000	1,003,720	926,401		(6,401)		(6,401)		920,000				21,850	05/15/2025
780097-BQ-3	NATWEST GROUP PLC	01/01/2025	NATWEST GROUP PLC		5,864,759	5,579,000	6,151,296	5,864,759						5,864,759					12/29/2049
785592-AM-8	SABINE PASS LIQUEFACTION LLC	03/03/2025	Call @ 100.00		535,000	535,000	584,473	535,000						535,000				15,047	03/01/2025
808513-AL-9	CHARLES SCHWAB CORP	03/10/2025	Maturity @ 100.00		500,000	500,000	504,905	500,000						500,000				7,500	03/10/2025
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	12/08/2025	Adjustment															(3,000)	03/25/2040
83421#-AA-1	SOLGEN LLC	12/31/2025	Redemption @ 100.00		759,187	759,187	759,187	759,187						759,187				14,918	09/30/2036
858119-BL-3	STEEL DYNAMICS INC	06/15/2025	Maturity @ 100.00		240,000	240,000	245,688	240,447		(447)		(447)		240,000				2,880	06/15/2025
88032W-BC-9	TENCENT HOLDINGS LTD	01/08/2025	WELLS FARGO SECURITIES		3,194,525	4,444,000	4,482,504	4,479,901		(18)		(18)		4,479,883		(1,285,358)	(1,285,358)	36,500	04/22/2051
88032W-BD-7	TENCENT HOLDINGS LTD	01/07/2025	Bank of America Securities		2,485,253	3,556,000	3,610,468	3,608,314		(13)		(13)		3,608,301		(1,123,048)	(1,123,048)	29,578	04/22/2061
902613-BE-7	UBS GROUP AG	01/01/2025	UBS GROUP AG		2,817,000	2,817,000	2,817,000	2,817,000						2,817,000					12/29/2049
94974B-GP-9	WELLS FARGO & CO	09/29/2025	Maturity @ 100.00		1,000,000	1,000,000	1,057,800	1,007,820		(7,820)		(7,820)		1,000,000				35,500	09/29/2025
95000U-2K-8	WELLS FARGO & CO	02/11/2025	Call @ 100.00		3,630,000	3,630,000	3,443,128	3,619,048		10,952		10,952		3,630,000				39,277	02/11/2026
95709T-AL-4	EVERGY KANSAS CENTRAL INC	12/01/2025	Maturity @ 100.00		120,000	120,000	119,999	120,003		(3)		(3)		120,000				3,900	12/01/2025
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	06/15/2025	Maturity @ 100.00		1,760,000	1,760,000	1,758,099	1,759,818		182		182		1,760,000				28,160	06/15/2025
96949L-AD-7	WILLIAMS COMPANIES INC	09/18/2025	Bank of America Securities		1,670,122	1,680,000	1,679,459	1,679,872		37		37		1,679,909		(9,787)	(9,787)	47,950	06/15/2027
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC	08/21/2025	Direct		550,000	550,000	550,000	550,000						550,000				19,580	08/21/2034
G1591#-AU-6	BRITVIC PLC	02/20/2025	Maturity @ 100.00		2,528,000	2,518,100	2,428,900	2,504,804		(4)		(4)	44,800	2,549,600	(21,600)		(21,600)	29,198	02/20/2025
G8030*-AJ-9	SENIOR PLC	01/31/2025	Maturity @ 100.00		3,727,650	3,740,550	3,643,350	3,757,203		(3)		(3)	67,200	3,824,400	(96,750)		(96,750)	43,800	01/31/2025
L8038*-AA-4	SBM BALEIA AZUL SARL	06/17/2025	Redemption @ 100.00		2,643,841	2,643,840	2,633,630	2,643,840						2,643,840		1	1	69,587	09/15/2027
L8749#-AA-0	STADIUM FINANCE COMPANY SARL	07/30/2025	Direct		65,823	66,067	59,944	59,373					3,965	63,338	2,486		2,486	1,461	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL	07/30/2025	Direct		129,281	129,760	117,732	116,612					7,787	124,399	4,882		4,882	3,064	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL	07/30/2025	Direct		95,441	95,794	86,915	86,088					5,749	91,837	3,604		3,604	2,386	07/30/2049
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	12/22/2025	Direct		99,976	99,977	99,977	99,976						99,976				2,990	12/20/2044
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO	12/31/2025	Various		719,998	720,000	720,000	720,000						720,000		(2)	(2)	39,942	03/31/2035
P9798*-AB-6	VIRUTEX ILKO SA	03/07/2025	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,500	03/07/2025
Q3079#-AE-8	DBCT FINANCE PTY LTD	12/10/2025	Direct		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				195,244	12/02/2027
Q3079#-AF-5	DBCT FINANCE PTY LTD	12/10/2025	HIMCO		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				642,007	12/02/2030
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					183,284,084	196,180,097	197,309,748	196,813,890		(2,270,993)		(2,270,993)	129,501	194,675,918	(107,378)	(11,044,254)	(11,151,632)	7,091,118	XXX
00868P-AA-3	ADNA 2001 A2 - CMBS	01/02/2025	Various		6,997	6,997	8,817	6,998						6,997				302	01/02/2025
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C.	12/10/2025	Paydown		170,505	170,505	170,505	170,506						170,505				4,194	11/10/2039
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	12/10/2025	Paydown		299,629	299,629	401,750	337,864		(38,235)		(38,235)		299,629				8,012	07/10/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
12665U-AA-2	CVS HEALTH CORP - ABS	12/10/2025	Paydown		309,623	309,623	310,109	309,623						309,623				7,145	01/10/2036
90931C-AA-6	UAL AA - ABS	08/25/2025	Paydown		66,784	66,784	72,584	71,087		(4,302)		(4,302)		66,784				2,079	02/25/2033
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	11/01/2025	Paydown		79,134	79,134	79,134	79,135		(1)		(1)		79,134				1,602	11/01/2033
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS	12/01/2025	Paydown		18,132	18,132	18,132	18,133						18,132				469	06/01/2029
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					950,804	950,804	1,061,031	993,344		(42,540)		(42,540)		950,804				23,803	XXX
302808-AA-4	FR-ENCLAVE LLC	10/07/2025	Redemption @ 100.00		228,713	228,713	228,713	228,713						228,713				7,502	09/30/2033
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN	09/18/2025	Various		32,281,062	32,281,062	32,281,062	32,281,062						32,281,062				1,428,143	09/19/2030
78492*-AA-9	STRATEGIC PARTNERS TOUCHDOWN H SECURED T	10/28/2025	Redemption @ 100.00		51,208,256	51,208,256	51,084,557	51,165,623		17,627		17,627		51,179,189		29,067	29,067	2,676,650	10/28/2026
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU	12/15/2025	Maturity @ 100.00		64,581	64,581	64,581	64,581						64,581					12/15/2025
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	09/03/2025	Redemption @ 100.00		17,645,273	17,645,273	17,645,273	17,645,273						17,645,273				741,782	03/10/2028
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	09/03/2025	Redemption @ 100.00		17,010,043	17,010,043	17,010,043	17,010,043						17,010,043				715,667	03/10/2026
92581*-AA-2	VICOF II TRUST - ABS	11/20/2025	Paydown		1,887,800	1,887,800	1,883,081	1,884,934		2,866		2,866		1,887,800				32,443	02/10/2030
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN Due 3/23	12/05/2025	Redemption @ 100.00		23,499,177	23,499,177	23,475,678	23,491,821		3,255		3,255		23,495,076		4,101	4,101	823,798	03/23/2026
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					143,824,906	143,824,905	143,672,988	143,772,050		23,748		23,748		143,791,737		33,169	33,169	6,425,986	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					339,064,838	352,181,400	354,367,606	353,624,402		(2,303,825)		(2,303,825)	129,501	351,449,538	(107,378)	(12,037,119)	(12,144,497)	14,173,547	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX
0509999997. Total - issuer credit obligations - Part 4					339,064,838	352,181,400	354,367,606	353,624,402		(2,303,825)		(2,303,825)	129,501	351,449,538	(107,378)	(12,037,119)	(12,144,497)	14,173,547	XXX
0509999998. Total - issuer credit obligations - Part 5																			XXX
0509999999. Total - issuer credit obligations					339,064,838	352,181,400	354,367,606	353,624,402		(2,303,825)		(2,303,825)	129,501	351,449,538	(107,378)	(12,037,119)	(12,144,497)	14,173,547	XXX
36179U-CA-8	G2 MA5465 - RMBS	12/01/2025	Paydown		10,911	10,911	10,891	10,869		43		43		10,911				153	09/20/2048
36179U-CB-6	G2 MA5466 - RMBS	12/01/2025	Paydown		22,455	22,455	22,912	23,452		(997)		(997)		22,455				474	09/20/2048
36200Q-3L-6	GN 569703 - RMBS	12/01/2025	Paydown		458	458	471	479		(21)		(21)		458				9	02/15/2032
36200R-YQ-9	GN 570519 - RMBS	12/01/2025	Paydown		361	361	371	379		(18)		(18)		361				8	01/15/2032
36200U-WJ-0	GN 573149 - RMBS	12/01/2025	Paydown		299	299	305	307		(7)		(7)		299				7	09/15/2031
36200X-JF-7	GN 575462 - RMBS	12/01/2025	Paydown		956	956	1,071	1,071		(115)		(115)		956				34	12/15/2031
36200X-KN-8	GN 575501 - RMBS	12/01/2025	Paydown		4,887	4,887	5,097	5,013		(126)		(126)		4,887				174	01/15/2032
36201C-6E-9	GN 579669 - RMBS	12/01/2025	Paydown		1,064	1,064	1,168	1,133		(69)		(69)		1,064				38	03/15/2032
36201C-PY-4	GN 579239 - RMBS	12/01/2025	Paydown		1,175	1,175	1,192	1,194		(19)		(19)		1,175				42	01/15/2032
36201F-Q6-7	GN 581977 - RMBS	12/01/2025	Paydown		3,330	3,330	3,423	3,449		(119)		(119)		3,330				74	05/15/2032
36201F-UH-8	GN 582084 - RMBS	12/01/2025	Paydown		4,913	4,913	5,053	5,119		(206)		(206)		4,913				102	04/15/2032
36201F-UQ-8	GN 582091 - RMBS	12/01/2025	Paydown		9,099	9,099	9,357	9,471		(372)		(372)		9,099				155	04/15/2032
36201F-X6-9	GN 582201 - RMBS	12/01/2025	Paydown		1,424	1,424	1,445	1,452		(29)		(29)		1,424				51	02/15/2032
36201H-WX-7	GN 583962 - RMBS	12/01/2025	Paydown		6,173	6,173	6,332	6,289		(116)		(116)		6,173				187	06/15/2032
36201J-F6-1	GN 584389 - RMBS	12/01/2025	Paydown		647	647	665	676		(30)		(30)		647				13	05/15/2032
36201J-FD-6	GN 584364 - RMBS	12/01/2025	Paydown		20,165	20,165	21,050	21,974		(1,809)		(1,809)		20,165				532	04/15/2032
36201L-7K-4	GN 586898 - RMBS	12/01/2025	Paydown		2,819	2,819	2,954	3,034		(215)		(215)		2,819				63	08/15/2032
36201M-G8-9	GN 587123 - RMBS	12/01/2025	Paydown		727	727	746	763		(37)		(37)		727				28	06/15/2032
36201M-JU-7	GN 587175 - RMBS	12/01/2025	Paydown		999	999	1,028	1,051		(52)		(52)		999				21	07/15/2032
36201M-LH-3	GN 587228 - RMBS	12/01/2025	Paydown		2,007	2,007	2,172	2,157		(150)		(150)		2,007				71	08/15/2032
36201T-AM-9	GN 592312 - RMBS	12/01/2025	Paydown		8,399	8,399	8,638	8,633		(234)		(234)		8,399				175	08/15/2032
36202E-AL-3	G2 003611 - RMBS	12/01/2025	Paydown		22,508	22,508	23,142	23,053		(545)		(545)		22,508				476	09/20/2034
36202F-B4-7	G2 004559 - RMBS	12/01/2025	Paydown		1,160	1,160	1,240	1,265		(105)		(105)		1,160				31	10/20/2039
36202F-DB-9	G2 004598 - RMBS	12/01/2025	Paydown		4,139	4,139	4,246	4,246		(107)		(107)		4,139				102	12/20/2039
36202F-E6-9	G2 004657 - RMBS	12/01/2025	Paydown		1,680	1,680	1,699	1,701		(20)		(20)		1,680				39	03/20/2040
36202F-EH-5	G2 004636 - RMBS	12/01/2025	Paydown		61,727	61,727	62,206	62,224		(497)		(497)		61,727				1,498	02/20/2040
36202F-GW-0	G2 004713 - RMBS	12/01/2025	Paydown		5,577	5,577	5,713	5,726		(148)		(148)		5,577				140	06/20/2040
36202F-KN-5	G2 004801 - RMBS	12/01/2025	Paydown		132,773	132,773	140,594	141,667		(8,894)		(8,894)		132,773				3,191	09/20/2040
36202F-LP-9	G2 004834 - RMBS	12/01/2025	Paydown		2,746	2,746	2,896	2,918		(171)		(171)		2,746				66	10/20/2040
36209R-VG-5	GN 479515 - RMBS	12/01/2025	Paydown		134	134	135	136		(2)		(2)		134				6	08/15/2030
36209Y-X4-5	GN 485899 - RMBS	12/01/2025	Paydown		791	791	806	804		(13)		(13)		791				18	09/15/2031
3620A1-X7-8	GN 716302 - RMBS	12/01/2025	Paydown		533	533	550	552		(19)		(19)		533				22	06/15/2039
3620A8-LU-5	GN 722239 - RMBS	12/01/2025	Paydown		1,510	1,510	1,559	1,559		(49)		(49)		1,510				40	08/15/2039
3620A9-SH-5	GN 723320 - RMBS	12/01/2025	Paydown		2,380	2,380	2,457	2,452		(73)		(73)		2,380				68	09/15/2039
3620AC-3Z-5	GN 726316 - RMBS	12/01/2025	Paydown		5,080	5,080	5,245	5,238		(158)		(158)		5,080				114	09/15/2039
3620AC-4G-6	GN 726323 - RMBS	12/01/2025	Paydown		344	344	355	355		(11)		(11)		344				9	09/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
36211C-2S-0	GN 509385 - RMBS	12/01/2025	Paydown		691	691	702	702		(11)		(11)		691				26	07/15/2029
36213D-3C-0	GN 551695 - RMBS	12/01/2025	Paydown		11,386	11,386	11,751	11,595		(209)		(209)		11,386				245	02/15/2032
36213E-AB-2	GN 551802 - RMBS	12/01/2025	Paydown		3,586	3,586	3,747	3,724		(138)		(138)		3,586				99	05/15/2032
36213E-SK-3	GN 552322 - RMBS	12/01/2025	Paydown		7,567	7,567	7,776	7,718		(151)		(151)		7,567				218	01/15/2032
36213E-YS-9	GN 552521 - RMBS	12/01/2025	Paydown		850	850	923	892		(42)		(42)		850				29	04/15/2032
36213G-AL-5	GN 553611 - RMBS	12/01/2025	Paydown		2,812	2,812	2,867	2,890		(78)		(78)		2,812				102	02/15/2032
36213G-TY-7	GN 554167 - RMBS	12/01/2025	Paydown		386	386	394	401		(15)		(15)		386				9	11/15/2031
36213N-LL-8	GN 559331 - RMBS	08/15/2025	Paydown		10,766	10,766	10,947	11,012		(246)		(246)		10,766				450	12/15/2031
36213U-C9-9	GN 564496 - RMBS	12/01/2025	Paydown		52	52	54	56		(4)		(4)		52				1	11/15/2031
36213X-SB-1	GN 567614 - RMBS	12/01/2025	Paydown		4,117	4,117	4,407	4,249		(131)		(131)		4,117				147	04/15/2032
36213X-T5-3	GN 567672 - RMBS	12/01/2025	Paydown		138	138	142	144		(6)		(6)		138				3	05/15/2032
36213X-T6-1	GN 567673 - RMBS	12/01/2025	Paydown		4,385	4,385	4,507	4,559		(174)		(174)		4,385				98	05/15/2032
36225B-ND-6	GN 781288 - RMBS	12/01/2025	Paydown		5,025	5,025	5,174	5,255		(230)		(230)		5,025				108	05/15/2031
36225B-PM-4	GN 781328 - RMBS	12/01/2025	Paydown		28,812	28,812	29,471	29,855		(1,043)		(1,043)		28,812				1,052	09/15/2031
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					426,922	426,922	442,045	444,912		(17,990)		(17,990)		426,922				10,817	XXX
38381D-ET-3	GNR 2021-088 IO - CMBS	12/01/2025	Direct				115,720	468,671		(468,671)		(468,671)							09/16/2062
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)							115,720	468,671		(468,671)		(468,671)							XXX
31283H-QX-6	FH G01370 - RMBS	12/01/2025	Paydown		602	602	622	619		(17)		(17)		602				18	03/01/2032
31283H-UA-1	FH G01477 - RMBS	12/01/2025	Paydown		903	903	933	928		(25)		(25)		903				28	12/01/2032
31283H-XH-3	FH G01580 - RMBS	12/01/2025	Paydown		356	356	368	367		(11)		(11)		356				12	06/01/2033
31283H-Y5-8	FH G01632 - RMBS	12/01/2025	Paydown		9,036	9,036	9,516	9,401		(364)		(364)		9,036				321	12/01/2033
31288F-6X-7	FH C77186 - RMBS	12/01/2025	Paydown		64	64	66	66		(2)		(2)		64				2	03/01/2033
3128JR-LE-4	FH 847525 - RMBS	02/14/2025	Various		949,591	914,533	978,408	954,751		(1,162)		(1,162)		953,594		(4,003)	(4,003)	17,701	04/01/2034
3128KR-WQ-3	FH A61555 - RMBS	12/01/2025	Paydown		587	587	619	629		(42)		(42)		587				18	10/01/2036
3128L0-YL-0	FH A68815 - RMBS	12/01/2025	Paydown		176	176	183	183		(8)		(8)		176				5	11/01/2037
3128M5-LF-5	FH G03626 - RMBS	12/01/2025	Paydown		9,146	9,146	9,982	10,495		(1,349)		(1,349)		9,146				262	12/01/2037
3128M7-BX-3	FH G05154 - RMBS	12/01/2025	Paydown		1,056	1,056	1,112	1,147		(91)		(91)		1,056				35	12/01/2038
31292G-Y5-9	FH C00732 - RMBS	12/01/2025	Paydown		147	147	149	148		(1)		(1)		147				6	03/01/2029
31292H-4H-4	FH C01724 - RMBS	12/01/2025	Paydown		21,253	21,253	20,947	21,050		203		203		21,253				453	12/01/2033
31292H-SQ-8	FH C01427 - RMBS	12/01/2025	Paydown		789	789	816	811		(22)		(22)		789				25	11/01/2032
31296J-TJ-5	FH A10553 - RMBS	12/01/2025	Paydown		47,452	47,452	47,808	47,697		(245)		(245)		47,452				497	06/01/2033
31296M-2N-8	FH A13481 - RMBS	12/01/2025	Paydown		27,161	27,161	28,517	28,276		(1,115)		(1,115)		27,161				(303)	09/01/2033
31296P-TL-6	FH A15055 - RMBS	12/01/2025	Paydown		11,646	11,646	11,728	11,697		(51)		(51)		11,646				219	10/01/2033
31296S-AC-0	FH A17203 - RMBS	12/01/2025	Paydown		447	447	462	460		(13)		(13)		447				15	01/01/2034
31296U-EU-1	FH A19147 - RMBS	12/01/2025	Paydown		714	714	738	739		(25)		(25)		714				23	03/01/2034
31297A-3S-1	FH A23509 - RMBS	12/01/2025	Paydown		16,040	16,040	15,351	15,630		410		410		16,040				119	06/01/2034
31297A-3T-9	FH A23510 - RMBS	12/01/2025	Paydown		21,623	21,623	20,694	21,027		596		596		21,623				578	06/01/2034
31297A-5J-9	FH A23549 - RMBS	12/01/2025	Paydown		55,438	55,438	53,056	54,121		1,317		1,317		55,438				1,066	06/01/2034
31297A-5K-6	FH A23550 - RMBS	12/01/2025	Paydown		25,145	25,145	24,064	24,495		650		650		25,145				234	06/01/2034
31297B-AM-4	FH A23612 - RMBS	12/01/2025	Paydown		7,148	7,148	6,841	6,975		173		173		7,148				140	06/01/2034
31298F-JL-7	FH C46567 - RMBS	12/01/2025	Paydown		442	442	440	440		2		2		442				17	01/01/2031
3132WP-LD-7	FH G49323 - RMBS	12/01/2025	Paydown		42,549	42,549	42,117	41,933		616		616		42,549				820	07/01/2047
3132XX-MY-2	FH G54874 - RMBS	12/01/2025	Paydown		18,784	18,784	18,588	18,494		290		290		18,784				356	03/01/2048
3132Y1-UJ-5	FH G57784 - RMBS	12/01/2025	Paydown		82,425	82,425	85,542	87,806		(5,381)		(5,381)		82,425				2,166	08/01/2048
3133TH-A5-6	FHR 2104 PG - CMO/RMBS	12/01/2025	Paydown		82,719	82,719	84,470	83,510		(791)		(791)		82,719				2,533	12/15/2028
31359S-J3-5	FNR 0119C PE - CMO/RMBS	12/01/2025	Paydown		8,160	8,160	8,562	8,335		(174)		(174)		8,160				285	05/25/2031
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	12/01/2025	Paydown		4,120	4,120	4,169	4,138		(18)		(18)		4,120				69	03/25/2031
31362J-UN-3	FN 062689 - RMBS	12/01/2025	Paydown		496	496	484	492		5		5		496				12	06/01/2028
31371J-L4-4	FN 253347 - RMBS	12/01/2025	Paydown		256	256	264	272		(16)		(16)		256				12	06/01/2030
31371J-XA-7	FN 253673 - RMBS	12/01/2025	Paydown		788	788	805	818		(30)		(30)		788				40	03/01/2031
31371K-HY-0	FN 254147 - RMBS	12/01/2025	Paydown		1,472	1,472	1,461	1,458		14		14		1,472				54	01/01/2032
31371L-CD-9	FN 254868 - RMBS	12/01/2025	Paydown		385	385	396	396		(11)		(11)		385				10	09/01/2033
31371L-DH-9	FN 254904 - RMBS	12/01/2025	Paydown		11,164	11,164	11,239	11,216		(53)		(53)		11,164				366	10/01/2033
31382S-GP-0	FN 490806 - RMBS	12/01/2025	Paydown		2,920	2,920	3,025	3,068		(148)		(148)		2,920				61	04/01/2029
31383R-FV-9	FN 510580 - RMBS	12/01/2025	Paydown		728	728	713	716		12		12		728				26	08/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
31385J-GG-7	FN 545699 - RMBS	12/01/2025	Paydown		2,474	2,474	2,562	2,634		(160)		(160)		2,474				75	06/01/2032
31386E-C4-8	FN 560891 - RMBS	12/01/2025	Paydown		1,024	1,024	1,054	1,054		(29)		(29)		1,024				37	04/01/2031
31386H-MR-9	FN 563868 - RMBS	12/01/2025	Paydown		54	54	55	55		(2)		(2)		54				2	01/01/2031
31386M-ZB-9	FN 567838 - RMBS	12/01/2025	Paydown		1,770	1,770	1,801	1,796		(26)		(26)		1,770				60	10/01/2030
31386P-UJ-0	FN 569485 - RMBS	12/01/2025	Paydown		236	236	242	244		(8)		(8)		236				10	01/01/2031
31389C-Q8-5	FN 621579 - RMBS	12/01/2025	Paydown		653	653	658	660		(7)		(7)		653				22	12/01/2031
3138WJ-5-KA-5	FN AR7488 - RMBS	12/01/2025	Paydown		1,175	1,175	1,178	1,178		(3)		(3)		1,175				24	03/01/2043
3138WJ-6-GB-6	FN AR8293 - RMBS	12/01/2025	Paydown		1,474	1,474	1,478	1,478		(4)		(4)		1,474				24	05/01/2043
3138WM-XK-2	FN AT0681 - RMBS	12/01/2025	Paydown		3,093	3,093	3,101	3,101		(7)		(7)		3,093				53	03/01/2043
3138WP-G2-4	FN AT2016 - RMBS	12/01/2025	Paydown		6,828	6,828	6,846	6,846		(18)		(18)		6,828				100	04/01/2043
3138WQ-A2-8	FN AT2724 - RMBS	12/01/2025	Paydown		1,124	1,124	1,126	1,126		(2)		(2)		1,124				19	05/01/2043
3138WQ-AY-8	FN AT2722 - RMBS	12/01/2025	Paydown		2,956	2,956	2,962	2,962		(7)		(7)		2,956				50	05/01/2043
3138WT-RV-0	FN AT5899 - RMBS	12/01/2025	Paydown		1,207	1,207	1,210	1,210		(3)		(3)		1,207				20	06/01/2043
3138WT-US-3	FN AT5992 - RMBS	12/01/2025	Paydown		1,524	1,524	1,528	1,528		(4)		(4)		1,524				27	04/01/2043
3138X2-RR-7	FN AU3195 - RMBS	12/01/2025	Paydown		2,008	2,008	2,012	2,012		(4)		(4)		2,008				32	08/01/2043
3138X2-YC-2	FN AU3406 - RMBS	12/01/2025	Paydown		740	740	741	741		(2)		(2)		740				10	07/01/2043
31390K-WQ-7	FN 648755 - RMBS	12/01/2025	Paydown		4,746	4,746	4,913	4,967		(221)		(221)		4,746				169	08/01/2032
31390P-GK-7	FN 651902 - RMBS	12/01/2025	Paydown		2,883	2,883	3,014	3,090		(208)		(208)		2,883				103	08/01/2032
31391U-J2-2	FN 677181 - RMBS	12/01/2025	Paydown		548	548	574	582		(34)		(34)		548				20	01/01/2033
31391W-5H-0	FN 679548 - RMBS	12/01/2025	Paydown		660	660	680	680		(19)		(19)		660				16	04/01/2033
31392C-KP-8	FNR 0215D FB - CMO/RMBS	12/25/2025	Paydown		9,461	9,461	9,535	9,461						9,461				234	04/25/2032
31392F-P9-2	FNR 2002-82 FB - CMO/RMBS	12/25/2025	Paydown		11,177	11,177	11,181	11,177						11,177				291	12/25/2032
31394A-E2-8	FNR 2004-69 EA - CMO/RMBS	09/25/2025	Paydown		14,890	14,890	15,537	14,938		(48)		(48)		14,890				376	05/25/2033
31396X-QJ-6	FNR 2007-89 F - CMO/RMBS	12/25/2025	Paydown		26,196	26,196	26,052	26,111		84		84		26,196				689	09/25/2037
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	12/01/2025	Paydown		17,858	17,858	18,732	18,580		(722)		(722)		17,858				321	04/25/2038
31400J-PF-0	FN 689022 - RMBS	12/01/2025	Paydown		339	339	349	351		(12)		(12)		339				10	05/01/2033
31400J-SJ-9	FN 689121 - RMBS	12/01/2025	Paydown		620	620	639	639		(19)		(19)		620				14	02/01/2033
31400Q-TN-3	FN 694557 - RMBS	12/01/2025	Paydown		830	830	835	834		(4)		(4)		830				25	04/01/2033
31400R-NT-4	FN 695302 - RMBS	04/25/2025	Paydown		3,788	3,788	4,025	4,103		(315)		(315)		3,788				53	02/01/2033
31400T-B2-2	FN 696757 - RMBS	12/01/2025	Paydown		131	131	132	131						131				4	05/01/2033
31401B-NS-0	FN 703401 - RMBS	12/01/2025	Paydown		4,785	4,785	4,824	4,811		(26)		(26)		4,785				104	04/01/2033
31401N-4U-0	FN 713735 - RMBS	12/01/2025	Paydown		3,390	3,390	3,518	3,549		(159)		(159)		3,390				101	09/01/2033
31402C-PL-0	FN 725027 - RMBS	12/01/2025	Paydown		2,202	2,202	2,267	2,266		(65)		(65)		2,202				59	11/01/2033
31402C-U6-7	FN 725205 - RMBS	12/01/2025	Paydown		618	618	636	636		(18)		(18)		618				17	03/01/2034
31402E-AQ-1	FN 726415 - RMBS	12/01/2025	Paydown		783	783	807	811		(28)		(28)		783				16	07/01/2033
31402K-CE-2	FN 730969 - RMBS	12/01/2025	Paydown		576	576	593	592		(16)		(16)		576				18	08/01/2033
31402R-UN-7	FN 735989 - RMBS	12/01/2025	Paydown		1,684	1,684	1,756	1,769		(85)		(85)		1,684				50	02/01/2035
31403F-JW-5	FN 747377 - RMBS	12/01/2025	Paydown		15,417	15,417	15,542	15,479		(62)		(62)		15,417				444	10/01/2033
31404M-6Q-6	FN 773179 - RMBS	12/01/2025	Paydown		277	277	272	273		4		4		277				8	06/01/2034
31405A-TY-9	FN 783667 - RMBS	12/01/2025	Paydown		3,612	3,612	3,541	3,556		55		55		3,612				109	06/01/2034
31408E-G5-5	FN 849020 - RMBS	12/01/2025	Paydown		3,511	3,511	3,400	3,384		127		127		3,511				117	01/01/2036
3140KC-WV-0	FN BP5159 - RMBS	12/01/2025	Paydown		224,037	224,037	233,629	234,458		(10,420)		(10,420)		224,037				1,732	04/01/2050
3140KT-TW-5	FN BQ7764 - RMBS	12/01/2025	Paydown		46,947	46,947	45,971	46,077		870		870		46,947				352	03/01/2051
3140KT-TY-1	FN BQ7766 - RMBS	12/01/2025	Paydown		38,439	38,439	38,703	38,679		(240)		(240)		38,439				400	03/01/2051
3140KT-XT-7	FN BQ7889 - RMBS	12/01/2025	Paydown		61,799	61,799	63,779	63,472		(1,673)		(1,673)		61,799				667	11/01/2050
3140L3-QQ-7	FN BR4962 - RMBS	12/01/2025	Paydown		29,007	29,007	30,059	29,919		(912)		(912)		29,007				316	02/01/2051
3140X4-7L-4	FN FM1798 - RMBS	12/01/2025	Paydown		84,082	84,082	91,045	95,582		(11,500)		(11,500)		84,082				1,574	09/01/2049
3140X9-SL-0	FN FM5922 - RMBS	12/01/2025	Paydown		20,299	20,299	21,720	22,103		(1,804)		(1,804)		20,299				386	01/01/2050
31410F-Z9-9	FN 888268 - RMBS	12/01/2025	Paydown		18,697	18,697	20,631	21,935		(3,238)		(3,238)		18,697				593	03/01/2037
31410G-NB-5	FN 888786 - RMBS	12/01/2025	Paydown		10,070	9,724	9,721	9,718		6		6		9,724		345	345	179	10/01/2037
31412N-SL-1	FN 930323 - RMBS	12/01/2025	Paydown		4,435	4,435	4,678	4,852		(417)		(417)		4,435				190	12/01/2038
31413U-TQ-2	FN 956059 - RMBS	12/01/2025	Paydown		869	869	916	928		(59)		(59)		869				24	12/01/2037
31416B-VH-8	FN 995316 - RMBS	12/01/2025	Paydown		2,200	2,200	2,266	2,279		(79)		(79)		2,200				60	12/01/2034
31417E-ZA-2	FN AB7936 - RMBS	12/01/2025	Paydown		490	490	491	491		(1)		(1)		490				8	02/01/2043
31417F-VB-1	FN AB8709 - RMBS	12/01/2025	Paydown		27,708	27,708	28,387	28,320		(613)		(613)		27,708				473	03/01/2043
31417G-TQ-9	FN AB9558 - RMBS	12/01/2025	Paydown		1,193	1,193	1,195	1,195		(3)		(3)		1,193				17	06/01/2043
31418M-A2-8	FN AD0024 - RMBS	12/01/2025	Paydown		2,905	2,905	3,029	3,058		(152)		(152)		2,905				87	08/01/2037
31418T-XF-9	FN AD6077 - RMBS	04/25/2025	Paydown		58	58	61	58						58				1	05/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	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 (10+11-12)	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
31418U-2M-5	FN AD7079 - RMBS	06/01/2025	Paydown		650	650	680	651		(1)		(1)		650				7	06/01/2025
31419A-BJ-5	FN AE0040 - RMBS	05/27/2025	Paydown		3,401	3,401	3,638	3,400		2		2		3,401				33	06/01/2025
31419A-HL-4	FN AE0234 - RMBS	08/01/2025	Paydown		573	573	600	574		(1)		(1)		573				7	08/01/2025
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,201,105	2,165,703	2,258,360	2,243,947		(39,189)		(39,189)		2,204,763		(3,658)	(3,658)	39,337	XXX
3137B8-G6-8	FHMS K-037 X3 - CMBS	10/27/2025	Paydown				9,826	109		(109)		(109)						2,534	01/25/2042
3137BE-VK-7	FHMS K-040 X3 - CMBS	01/27/2025	Paydown				169,538											3,614	11/25/2042
3137F6-2Q-9	FHMS K-118 X3 - CMBS	08/28/2025	Adjustment					55,584		(55,584)		(55,584)							10/25/2048
3137FJ-EL-9	FHMS K-081 X3 - CMBS	08/28/2025	Adjustment					28,807		(28,807)		(28,807)							09/25/2046
3137FJ-Y9-4	FHMS K-1508 X3 - CMBS	08/28/2025	Adjustment					227,813		(227,813)		(227,813)							11/25/2036
3137FL-6H-2	FHMS K-088 X3 - CMBS	08/28/2025	Adjustment					322,735		(322,735)		(322,735)							02/25/2047
3137FV-NK-4	FHMS K-114 X3 - CMBS	08/28/2025	Adjustment					150,952		(150,952)		(150,952)							08/25/2048
3137FV-NQ-1	FHMS Q-012 X - CMBS	12/01/2025	Direct				511,739	196,624		(196,624)		(196,624)							09/25/2035
3137FY-UM-6	FHMS K-128 X3 - CMBS	08/28/2025	Adjustment					31,661		(31,661)		(31,661)							04/25/2049
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)							691,103	1,014,285		(1,014,285)		(1,014,285)						6,148	XXX
03464J-AC-5	AOMT 217 A3 - CMO/RMBS	12/01/2025	Paydown		473,117	473,117	473,113	473,082		34		34		473,117				6,119	10/25/2066
03466K-AC-0	AOMT 2512 A1 - RMBS	12/01/2025	Paydown		20,855	20,855	20,855							20,855				88	12/25/2070
05552U-AC-8	BINOM 211NV1 A3 - CMO/RMBS	12/01/2025	Paydown		725,512	725,512	725,503	725,152		360		360		725,512				7,869	06/25/2056
24381J-AB-3	DRMT 2021-4 A2 - CMO/RMBS	02/25/2025	Various		4,212,679	4,887,569	4,887,534	4,886,804		(38)		(38)		4,886,766		(674,087)	(674,087)	16,967	11/25/2066
24381J-AC-1	DRMT 2021-4 A3 - CMO/RMBS	12/01/2025	Paydown		701,929	701,929	701,923	701,814		115		115		701,929				9,662	11/25/2066
33853H-BD-2	FSMT 2021-13INV B3 - CMO/RMBS	12/01/2025	Paydown		76,987	76,988	75,947	76,072		915		915		76,988				1,416	12/25/2051
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	12/25/2025	Paydown		5,996	5,996	5,584	5,871		126		126		5,996				143	02/25/2035
64829L-AA-6	NRZT 2016-4 A1 - CMO/RMBS	12/01/2025	Paydown		60,490	60,490	60,013	60,155		335		335		60,490				1,102	11/27/2056
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	12/01/2025	Paydown		25,429	25,429	25,480	25,447		(18)		(18)		25,429				539	12/26/2057
67449L-AA-9	OBX 25NQ19 A1 - RMBS	12/01/2025	Paydown		34,504	34,504	34,504							34,504				207	10/25/2065
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	12/01/2025	Paydown		263,332	263,332	263,331	263,298		34		34		263,332				3,122	11/25/2061
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS	12/01/2025	Paydown		5,683	5,683	5,409	5,516		166		166		5,683				119	09/25/2043
81746N-CC-0	SEMT 163 B2 - CMO/RMBS	02/18/2025	Various		274,410	290,685	287,588	288,550		54		54		288,604		(14,193)	(14,193)	705	11/26/2046
92490E-AA-1	VERUS 259 A1 - RMBS	12/01/2025	Paydown		52,559	52,559	52,558			1		1		52,559				350	10/25/2070
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	12/25/2025	Paydown		7,229	7,229	6,362	5,638		1,591		1,591		7,229				206	12/25/2045
95002K-BJ-1	WFMBS 2020-1 B2 - CMO/RMBS	12/01/2025	Paydown		211,409	211,409	218,008	215,285		(3,875)		(3,875)		211,409				3,928	12/27/2049
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					7,152,122	7,843,287	7,843,713	7,732,683		(198)		(198)		7,840,403		(688,280)	(688,280)	52,541	XXX
05609R-AQ-7	BX 2021-BXMF F - CMBS	10/15/2025	Paydown		642,602	642,602	637,397	642,492		109		109		642,602				38,831	10/15/2038
05609V-AN-5	BX 2021-VOLT E - CMBS	12/15/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				318,273	09/15/2036
05609V-AQ-8	BX 2021-VOLT F - CMBS	12/15/2025	Paydown		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				142,058	09/15/2036
07388N-AX-4	BSCMS 2006-TOP24 X1 - CMBS	12/01/2025	Direct				490,017	(980)	980			980							10/12/2041
12515A-BD-1	CD 2016-CD2 A3 - CMBS	03/03/2025	MORGAN STANLEY & CO LLC		1,020,272	1,040,969	1,051,321	1,042,206		(239)		(239)		1,041,968		(21,696)	(21,696)	8,734	11/15/2049
12531W-BA-9	CFCRE 2016-C3 A2 - CMBS	09/12/2025	Paydown		3,738,298	3,738,298	3,775,635	3,739,536		(1,238)		(1,238)		3,738,298				71,896	01/10/2048
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS	10/10/2025	Paydown		260,522	260,522	263,117	260,665		(144)		(144)		260,522				4,954	05/10/2058
12532B-AH-0	CFCRE 2016-C7 XA - CMBS	12/01/2025	Direct				24,418	76,624		(76,624)		(76,624)							12/11/2054
12593A-BD-6	COMM 2015-CCRE23 B - CMBS	04/11/2025	Paydown		1,500,000	1,500,000	1,579,688	1,502,360		(2,360)		(2,360)		1,500,000				20,915	05/12/2048
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	12/01/2025	Paydown		25,122	25,122	24,215	24,961		161		161		25,122				1,017	08/12/2048
12593Q-BD-1	COMM 2015-CCRE26 A3 - CMBS	06/12/2025	Paydown		4,972,233	4,972,233	5,089,547	4,975,477		(3,244)		(3,244)		4,972,233				57,217	10/13/2048
12593Y-BD-4	COMM 2016-CCRE28 A3 - CMBS	09/12/2025	Paydown		2,714,285	2,714,285	2,741,285	2,715,056		(771)		(771)		2,714,285				58,943	02/12/2049
12635Q-BF-6	COMM 2015-CCRE27 A3 - CMBS	07/11/2025	Paydown		872,508	872,508	881,224	872,507		1		1		872,508				14,155	10/13/2048
12636L-AX-8	CSAIL 2016-C5 A4 - CMBS	06/17/2025	Paydown		416,254	416,254	420,416	416,209		45		45		416,254				3,860	11/18/2048
17290X-AS-9	CGCMT 2016-GC37 A3 - CMBS	11/13/2025	Paydown		1,204,954	1,204,954	1,216,954	1,205,660		(706)		(706)		1,204,954				28,691	04/12/2049
17324D-AY-0	CGCMT 2015-P1 C - CMBS	08/15/2025	Paydown		7,500,000	7,500,000	7,199,113	7,453,521		46,479		46,479		7,500,000				220,576	09/17/2048
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS	12/01/2025	Paydown		719,192	719,192	743,914	722,081		(2,889)		(2,889)		719,192				24,888	02/12/2049
200474-BF-0	COMM 2015-LC19 B - CMBS	10/10/2025	Paydown		3,394,500	3,394,500	3,469,650	3,394,500						3,394,500				101,018	02/12/2048
21871F-AN-8	BCORE 2019-CORE E - CMBS	04/15/2025	Paydown		8,828,000	8,828,000	8,825,412	8,828,000						8,828,000				186,393	12/15/2031
23312L-AR-9	DBJPM 2016-C1 A3A - CMBS	12/01/2025	Paydown		1,852,649	1,852,649	1,871,145	1,855,080		(2,431)		(2,431)		1,852,649				53,435	05/12/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
23312V-AL-0	DBJPM 2016-C3 XB - CMBS	08/28/2025	Adjustment					19,512		(19,512)		(19,512)							08/12/2049
29429C-AC-9	CGCMT 2016-P3 A3 - CMBS	12/01/2025	Paydown		2,463,594	2,463,594	2,488,046	2,462,970		624		624		2,463,594				56,722	04/16/2049
33767W-AJ-2	FKH 2021-SFR1 E1 - CMBS	02/19/2025	WELLS FARGO SECURITIES		1,910,703	2,000,000	1,999,956	1,998,838		(81)		(81)		1,998,757		(88,054)	(88,054)	10,485	08/19/2038
33767W-AL-7	FKH 2021-SFR1 E2 - CMBS	02/19/2025	Bank of America Securities		5,817,868	6,095,000	6,094,870	6,091,317		(257)		(257)		6,091,060		(273,192)	(273,192)	33,291	08/19/2038
44421G-AL-7	HY 2019-3OHY E - CMBS	01/01/2025	HY 2019-3OHY E - CMBS		4,643,767	4,805,000	4,636,140	4,643,767						4,643,767					07/12/2039
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS	12/01/2025	Paydown		479,050	479,050	483,841	479,382		(332)		(332)		479,050				10,082	08/17/2049
46590M-AW-0	JPMCC 2016-JP2 B - CMBS	06/03/2025	BAIRD (ROBERT W.) & CO. INC.		906,406	1,000,000	1,029,999	985,218		(4,960)		(4,960)		980,258		(73,851)	(73,851)	17,586	08/17/2049
46625Y-JP-9	JPMCC 2005-CIBC11 X1 - CMBS	04/01/2025	Paydown				56,210											369	08/12/2037
482548-AA-8	KKR RECOP II FEEDER L.P. - CMBS	02/01/2025	Reclassification		7,410,330	7,410,330	7,410,330	7,410,330						7,410,330					03/15/2031
53218C-AL-4	LIFE 2021-BMR F - CMBS	02/15/2025	Paydown		698,507	698,507	698,507	698,507						698,507				8,200	03/15/2038
53218C-AN-0	LIFE 2021-BMR G - CMBS	06/11/2025	Various		5,781,983	5,948,507	5,948,507	5,948,507						5,948,507		(166,523)	(166,523)	201,984	03/15/2038
61690F-AS-2	MSBAM 2015-C22 C - CMBS	06/03/2025	BANK OF AMERICA - SECURITIES		778,500	900,000	794,250	894,202		1,889		1,889		896,091		(117,591)	(117,591)	19,112	04/17/2048
61690Y-BV-3	MSC 2016-BNK2 XA - CMBS	12/01/2025	Direct				187,590	67,717		(67,717)		(67,717)							11/18/2049
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS	06/01/2025	Paydown		159,765	159,765	161,361	159,968		(203)		(203)		159,765				2,666	12/17/2049
61764P-BZ-4	MSBAM 2014-C19 C - CMBS	10/20/2025	Paydown		2,100,000	2,100,000	2,029,569	2,100,000						2,100,000				36,975	12/17/2047
61765L-AX-8	MSBAM 2015-C24 B - CMBS	09/17/2025	Paydown		1,295,000	1,295,000	1,317,214	1,295,317		(317)		(317)		1,295,000				36,072	05/15/2048
61765T-AE-3	MSBAM 2015-C25 A4 - CMBS	06/17/2025	Paydown		6,300,000	6,300,000	6,362,949	6,295,765		4,235		4,235		6,300,000				78,512	10/19/2048
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	12/01/2025	Paydown		406,651	406,651	410,708	406,767		(116)		(116)		406,651				10,112	05/17/2049
61766R-BA-3	MSBAM 2016-C31 XA - CMBS	12/01/2025	Direct				121,868	85,599		(85,599)		(85,599)							11/18/2049
66982F-AE-9	AMSR 21SFR4 E1 - CMBS	02/19/2025	WELLS FARGO ADVISORS LLC		5,089,351	5,335,274	5,335,225	5,334,045		83		83		5,334,127		(244,776)	(244,776)	34,726	12/17/2038
67118A-AQ-8	OPG 2021-PORT F - CMBS	04/15/2025	Paydown		2,169,031	2,169,031	2,163,586	2,168,671		360		360		2,169,031				46,637	10/15/2036
67118A-AS-4	OPG 2021-PORT G - CMBS	04/15/2025	Paydown		3,250,000	3,250,000	3,241,934	3,249,476		524		524		3,250,000				74,794	10/15/2036
74332Y-AA-7	PROG 22SFR5 A - CMBS	12/01/2025	Paydown		48,308	48,308	48,006	48,134		173		173		48,308				1,151	06/17/2039
78472U-AL-2	SREIT 2021-MFP F - CMBS	04/15/2025	Paydown		1,700,688	1,700,688	1,690,728	1,700,688						1,700,688				25,706	11/15/2038
895975-AC-4	TCN 2024-SFR4 C - CMBS	02/19/2025	Morgan Stanley		2,270,483	2,333,000	2,244,062	2,245,449		2,047		2,047		2,247,495		22,988	22,988	24,574	11/19/2041
89613T-AE-8	TAH 2018-SFR1 E - CMBS	03/19/2025	Paydown		2,750,000	2,750,000	2,923,379	2,763,686	(3,783)	(13,686)		(17,469)		2,750,000				31,378	05/19/2037
94989A-AY-1	WFCM 2014-LC18 XB - CMBS	12/01/2025	Direct				339,932	2,668		(2,668)		(2,668)							12/17/2047
94989D-BA-6	WFCM 2015-C27 XB - CMBS	12/01/2025	Direct				81,411	(3,971)	3,971			3,971							02/18/2048
94989D-BB-4	WFCM 2015-C27 B - CMBS	05/16/2025	Paydown		3,925,530	3,925,530	4,025,209	3,923,623		1,907		1,907		3,925,530				45,328	02/18/2048
95000G-BB-9	WFCM 2016-BNK1 XA - CMBS	12/01/2025	Direct				153,257	32,033		(32,033)		(32,033)							08/17/2049
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS	10/01/2025	Various		1,586,829	1,610,831	1,626,902	1,612,699		(825)		(825)		1,611,874		(25,045)	(25,045)	22,596	12/17/2059
95000M-BT-7	WFCM 2016-C36 XB - CMBS	08/28/2025	Adjustment					260,917		(260,917)		(260,917)							11/18/2059
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					110,703,732	111,966,152	113,510,014	112,207,755	1,168	(521,232)		(520,064)		111,691,474		(987,742)	(987,742)	2,184,908	XXX
00121B-AJ-8	AGL 32 D1 - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				129,056	07/21/2037
00889B-AD-3	AIMCO 15 D - CDO	03/31/2025	Call @ 100.00		1,750,000	1,750,000	1,715,000	1,723,294		695		695		1,723,989		26,011	26,011	61,412	10/17/2034
00889E-AW-5	AIMCO 18 D1R - CDO	06/05/2025	Direct		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				79,669	07/20/2037
03665L-AU-7	ANTR 2018-3 DR - CDO	06/05/2025	Direct		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				269,022	07/21/2036
039937-AG-2	ARES LXIII C - CDO	08/04/2025	Call @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				191,454	04/20/2035
039937-AJ-6	ARES LXIII D - CDO	06/05/2025	Direct		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				174,729	04/20/2035
04009A-AS-9	ARES LII CR - CDO	02/10/2025	Paydown		7,200,000	7,200,000	7,092,000	7,132,596		67,404		67,404		7,200,000				153,952	04/22/2031
04018F-AG-3	ARES 60 D - CDO	06/05/2025	Direct		2,303,387	2,343,250	2,293,339	2,303,752		(364)		(364)		2,303,387				114,376	07/18/2034
04018L-AN-5	ARES L CR - CDO	07/01/2025	Paydown		5,775,000	5,775,000	5,593,088	5,662,088		112,912		112,912		5,775,000				273,205	01/15/2032
04021C-AJ-9	ARESDL 2 D - CDO	06/05/2025	Direct		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				221,048	10/20/2036
04943E-AJ-0	ATCLO XVIII C - CDO	03/20/2025	Paydown		3,000,000	3,000,000	2,955,000	2,964,414		35,586		35,586		3,000,000				91,359	01/18/2035
05682G-AJ-7	BCC 222 C - CDO	07/02/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				169,950	04/23/2035
05766J-AJ-0	BOBA 2023-2 D - CDO	10/20/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				179,518	10/20/2036
06763Y-AL-3	BABSN 2024-V D1 - CDO	06/05/2025	Direct		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				89,836	07/15/2038
067924-AJ-9	BABSN 243 D - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				131,293	07/20/2037
070252-AG-6	BARK 1 D - CDO	09/05/2025	Call @ 100.00		1,823,500	1,823,500	1,766,424	1,777,751		3,288		3,288		1,781,039		42,461	42,461	123,026	04/20/2034
08186R-AN-9	BSP XXI A1R - CDO	11/13/2025	Call @ 100.00		7,500,000	7,500,000	7,516,500	7,515,734		(3,765)		(3,765)		7,511,970		(11,970)	(11,970)	480,002	10/16/2034
09077W-AJ-7	BGCLO 9 D1 - CDO	06/05/2025	Direct		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				59,668	10/22/2037
12550Y-AS-3	CIFC 2017-II CR - CDO	06/09/2025	Paydown		7,000,000	7,000,000	6,926,500	6,953,030		46,970		46,970		7,000,000				293,256	04/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
13877J-AG-6	CANYC 2022-1 D - CDO	06/05/2025	Direct		2,800,952	2,925,000	2,764,125	2,795,891		5,061		5,061		2,800,952				144,472	04/16/2035
13877P-AG-2	CANYC 2021-4 D - CDO	09/26/2025	Call @ 100.00		6,000,000	6,000,000	5,610,000	5,688,544		23,791		23,791		5,712,335		287,665	287,665	443,971	10/16/2034
14686W-AU-5	CARVL III DR - CDO	01/21/2025	Paydown		6,000,000	6,000,000	5,580,000	5,710,199		289,801		289,801		6,000,000				120,045	07/20/2032
14687E-AJ-9	CARVL IV D - CDO	10/20/2025	Paydown		5,500,000	5,500,000	5,384,500	5,405,060		94,940		94,940		5,500,000				438,710	07/20/2034
146918-AG-2	CARVL X-C D1 - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				137,101	07/20/2037
14987L-AL-5	CBAMR 171RR D1R - CDO	06/05/2025	Direct		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				88,002	01/20/2038
17181W-AG-9	CIFC 244 D1 - CDO	06/05/2025	Direct		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				142,107	10/16/2037
262431-AF-6	DRSLF 50 D - CDO	06/05/2025	Direct		4,111,090	4,100,000	4,112,751	4,112,148		(1,058)		(1,058)		4,111,090				210,784	07/15/2030
262431-AH-2	DRSLF 50 A1R - CDO	07/15/2025	Paydown		5,821,037	5,821,037	5,832,679	5,831,310		(10,274)		(10,274)		5,821,037				203,994	07/15/2030
26243K-AG-2	DRSLF 57 C - CDO	02/11/2025	Paydown		2,854,000	2,854,000	2,815,471	2,831,448		22,552		22,552		2,854,000				45,243	05/15/2031
26254K-AL-7	DRSLF 119 D1 - CDO	06/05/2025	Direct		1,914,479	1,900,000	1,910,980	1,914,883		(404)		(404)		1,914,479				99,382	04/15/2036
29003H-AJ-7	ELM31 31 D1 - CDO	06/05/2025	Direct		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				229,250	07/17/2037
29003W-AE-5	ELM14 14 C - CDO	08/01/2025	Call @ 100.00		6,000,000	6,000,000	5,997,000	5,996,058		(1,208)		(1,208)		5,994,850		5,150	5,150	324,758	04/20/2035
33883J-AN-1	FLAT 19 AR - CDO	04/08/2025	Various		9,100,000	9,100,000	9,118,200	9,113,635		(3,413)		(3,413)		9,110,222		(10,222)	(10,222)	199,282	11/16/2034
381738-AN-3	GOCAP 61 C1 - CDO	01/08/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				179,706	07/25/2035
381743-AG-8	GOCAP 54 D - CDO	07/08/2025	Paydown		5,997,640	6,000,000	5,989,500	5,992,188		5,452		5,452		5,997,640				331,643	08/05/2033
44933W-AC-3	ICG 2015-2R A2 - CDO	02/05/2025	Paydown		1,300,000	1,300,000	1,275,560	1,285,017		14,983		14,983		1,300,000				26,888	01/18/2033
46149M-AE-6	INVCO 2021-2 D - CDO	07/02/2025	DEUTSCHE BANK SECURITIES, INC.		5,548,632	5,657,500	5,224,603	5,322,024		17,483		17,483		5,339,507		209,125	209,125	303,623	07/17/2034
48252Y-AU-3	KKR 23 DR - CDO	06/05/2025	Direct		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				118,264	10/20/2031
48253H-AS-4	KKR 26 CR - CDO	10/15/2025	Paydown		3,750,000	3,750,000	3,758,625	3,758,461		(8,461)		(8,461)		3,750,000				260,263	10/16/2034
48256G-AJ-3	KKR 56 D1 - CDO	06/05/2025	Adjustment		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				167,608	10/15/2037
48259B-AL-6	KKR 38 C - CDO	12/17/2025	BNP PARIBAS SECURITIES BOND		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				284,125	04/18/2033
527911-AL-5	LEWEY 1 D1 - CDO	06/05/2025	Direct		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				176,433	10/21/2037
55818R-BG-0	MDPK 14RRR AR3 - CDO	03/27/2025	Paydown		1,782,091	1,782,091	1,785,012	1,788,013		(5,922)		(5,922)		1,782,091				40,627	10/22/2030
55821G-AJ-4	MDPK LI C - CDO	10/20/2025	Paydown		3,875,000	3,875,000	3,812,031	3,826,279		48,721		48,721		3,875,000				258,156	07/19/2034
55822B-AG-0	MDPK 52 C - CDO	09/18/2025	Call @ 100.00		6,250,000	6,250,000	6,009,375	6,067,890		15,207		15,207		6,083,096		166,904	166,904	382,093	01/22/2035
559916-AA-9	MAGNE 47 A - CDO	04/07/2025	WELLS FARGO SECURITIES		9,918,800	10,000,000	10,000,000	10,000,000						10,000,000		(81,200)	(81,200)	212,753	01/25/2038
64136D-AJ-3	NEUB 57 D1 - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				88,557	10/25/2038
647550-AG-7	NMC 3 C - CDO	08/05/2025	Call @ 100.00		1,500,000	1,500,000	1,504,650	1,504,142		(673)		(673)		1,503,469		(3,469)	(3,469)	83,817	10/20/2034
647908-AG-7	NMC 6 D1 - CDO	06/05/2025	Direct		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				148,857	10/20/2037
67080P-AL-0	NYKPK 1 D - CDO	08/20/2025	BARCLAYS CAPITAL INC FIXED INC		3,399,331	3,465,000	3,203,393	3,253,814		11,152		11,152		3,264,965		134,365	134,365	199,551	10/20/2034
67115L-AS-3	OAKC XVI D1R - CDO	06/05/2025	Direct		5,737,500	5,737,500	5,737,500	5,737,500						5,737,500				270,616	10/19/2037
67578J-AE-9	OCT51 51 C - CDO	02/19/2025	Paydown		2,725,000	2,725,000	2,680,719	2,689,712		35,288		35,288		2,725,000				61,835	07/20/2034
675932-AL-1	OCT58 58 D - CDO	04/15/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				203,003	07/15/2037
67706X-AY-9	OAKC XIV D1R - CDO	06/05/2025	Direct		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				191,615	07/21/2037
68563J-AJ-3	ORCHPK 1 D1 - CDO	06/05/2025	Direct		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				245,399	10/20/2037
72133C-AE-2	PIPK 8 C - CDO	01/21/2025	Paydown		2,000,000	2,000,000	2,006,440	2,005,757		(5,757)		(5,757)		2,000,000				35,159	07/20/2034
73052V-AJ-4	PARPK 1 D - CDO	06/05/2025	Direct		2,028,415	2,160,000	1,989,360	2,022,475		5,941		5,941		2,028,415				101,898	07/20/2034
75889F-AC-8	REG23 XXIII A1 - CDO	11/17/2025	Call @ 100.00		6,000,000	6,000,000	6,010,200	6,009,622		(2,502)		(2,502)		6,007,120		(7,120)	(7,120)	378,555	01/22/2035
758968-AS-0	REG22 XXII CR - CDO	12/30/2025	Various		10,001,980	10,000,000	10,000,000	10,000,000						10,000,000		1,980	1,980	747,922	07/20/2035
758968-AU-5	REG22 XXII DR - CDO	12/30/2025	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				751,115	07/20/2035
758971-AE-5	REG29 XXIX D1 - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				113,836	09/06/2037
82671C-AG-4	SPEAK 10 D - CDO	02/20/2025	Paydown		2,000,000	2,000,000	1,988,200	1,991,073		8,927		8,927		2,000,000				53,019	01/24/2035
846031-AT-9	STHWK 1R DR - CDO	07/21/2025	Paydown		4,933,279	5,000,000	4,706,250	4,795,024		138,255		138,255		4,933,279				271,671	07/20/2032
88239M-AQ-2	TCIFC 2023-II D1R - CDO	06/05/2025	Direct		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				155,016	10/21/2037
92915P-AH-8	INGIM 2014-1 A1A - CDO	09/16/2025	Various		8,517,769	8,517,769	8,528,416	8,524,975		(5,165)		(5,165)		8,519,810		(2,041)	(2,041)	320,140	04/18/2031
94949F-AS-2	WELF 222R D1R - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				103,223	10/19/2037
98887V-AA-1	ZAIS7 7 A - CDO	04/15/2025	Paydown		760,170	760,170	760,170	760,133		37		37		760,170				15,396	04/15/2030
G3R884-AS-3	EIRLES 387 A - CDO	01/01/2025	EIRLES 387 A - CDO		2,241,437	2,700,000	2,227,446	2,241,437						2,241,437					03/01/2062
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					276,220,489	277,271,817	273,681,006	274,507,368		955,481		955,481		275,462,849		757,640	757,640	13,395,313	XXX
829921-AG-0	SIXST XXVI D1 - CDO	06/05/2025	Direct		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				507,390	10/19/2037
83012C-AJ-4	SIXST 9R D1R - CDO	06/05/2025	Direct		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				137,222	07/21/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				644,612	XXX
004421-MG-5	ACE 2005-HE2 M5 - RMBS	12/26/2025	Paydown		137,627	137,627	117,628	137,415		212		212		137,627				2,211	04/25/2035
046497-AC-7	OWLEF 211 B - ABS	02/12/2025	Various		596,541	598,616	598,497	598,616						598,616		(2,075)	(2,075)	1,864	02/15/2027
046497-AD-5	OWLEF 211 C - ABS	02/12/2025	WELLS FARGO SECURITIES		8,539,586	8,691,000	8,705,058	8,693,278		(325)		(325)		8,692,953		(153,366)	(153,366)	37,666	06/15/2028
17307G-UV-8	CMLTI 2005-OPT4 M5 - RMBS	01/27/2025	Paydown		9,581	9,581	8,910	9,581						9,581				27	07/25/2035
24702C-AL-8	DEFT 2022-2 D - ABS	02/12/2025	SG AMERICAS SECURITIES, LLC		6,206,539	6,200,000	6,198,887	6,199,885		60		60		6,199,945		6,594	6,594	50,241	01/24/2028
269330-AA-4	E3 2019-1 A - ABS	12/20/2025	Paydown		102,659	102,659	102,656	102,665		(6)		(6)		102,659				1,475	09/20/2055
31659T-DV-4	FMIC 2005-2 M2 - RMBS	12/26/2025	Paydown		14,570	14,570	11,041	14,483		87		87		14,570				221	12/25/2035
34964M-AA-2	FORTI 2021-1 A - ABS	12/20/2025	Paydown		319,066	319,066	319,048	319,066						319,066				(46,983)	03/20/2057
35042P-AA-8	FFIN 2021-2 A - ABS	02/13/2025	Various		2,248,796	2,395,928	2,395,868	2,395,897		2		2		2,395,900		(147,103)	(147,103)	8,505	01/15/2042
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS	09/20/2025	Paydown		10,852	10,852	10,852	10,852						10,852				281	09/20/2047
38218D-AA-7	GOODG 2019-1 A - ABS	12/15/2025	Various		335,596	335,596	335,494	327,065		(7,541)		(7,541)		335,596				55,541	10/15/2054
38218G-AA-0	GOODG 2018-1 A - ABS	12/15/2025	Various		306,068	306,068	310,893	306,456		10,430		10,430		306,068				53,590	10/15/2053
42770A-AA-5	HERO 2021-1 A - ABS	12/20/2025	Paydown		232,054	232,054	232,157	232,235		(181)		(181)		232,054				2,476	09/20/2051
42770R-AA-8	HERO 141 A - ABS	09/20/2025	Paydown		27,296	27,296	28,456	27,346		(51)		(51)		27,296				1,103	09/20/2038
42770U-AA-1	HERO 152 A - ABS	12/20/2025	Paydown		30,060	30,060	30,699	30,092		(32)		(32)		30,060				1,022	09/20/2040
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	12/20/2025	Paydown		36,605	36,605	36,605							36,605					03/20/2056
66981P-AD-0	CFCC 21A A - ABS	02/18/2025	Various		9,958,377	10,000,000	9,999,654	9,999,980		15		15		9,999,995		(41,619)	(41,619)	40,960	12/17/2029
66981P-AE-8	CFCC 21A B - ABS	02/18/2025	PERSHING LLC		9,875,000	10,000,000	9,997,670	9,999,674		66		66		9,999,741		(124,741)	(124,741)	62,044	12/17/2029
66981P-AF-5	CFCC 21A C - ABS	02/18/2025	SMBC NIKKO SECURITIES AMERICA, INC.		9,759,375	10,000,000	9,998,097	9,999,682		48		48		9,999,730		(240,355)	(240,355)	71,467	12/17/2029
69376B-AA-4	PACEF 2020-1 A - ABS	12/20/2025	Paydown		239,412	239,412	241,385	239,507		(96)		(96)		239,412				4,899	09/20/2055
70069F-FL-6	PPSI 2005-WCH1 M4 - RMBS	06/25/2025	Paydown		88,868	88,868	88,590	89,222		(355)		(355)		88,868				922	01/25/2035
716808-DL-7	PETROS PACE FINANCE A Certificate- S1 -	12/01/2025	Direct		607,536	607,536	622,591	610,187		(2,651)		(2,651)		607,536				21,275	12/20/2058
716808-DM-5	PETROS PACE FINANCE B Certificate- S1 -	12/01/2025	Direct		33,489	32,865	36,836	34,083		(594)		(594)		33,489				(1,498)	12/20/2058
716808-DQ-6	PETROS PACE FINANCE A Certificate- S2 -	03/01/2025	Reclassification		381,046	369,991	381,091	381,001		45		45		381,046				(23,278)	12/31/2065
716808-DR-4	PETROS PACE FINANCE B Certificate- S2 -	03/01/2025	Reclassification		6,787	6,590	6,788	6,786		1		1		6,787				(619)	12/31/2065
716808-EC-6	PETROS PACE FINANCE TITLING TRUST, 2024-	01/01/2025	Adjustment															(17)	09/30/2062
716808-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi	03/01/2025	Reclassification		2,700	2,625	2,701	2,699		1		1		2,700				(35)	09/30/2062
74939W-AA-8	RCKT 2025-CES8 A1A - RMBS	12/01/2025	Paydown		88,740	88,740	88,740							88,740				1,010	08/25/2055
75975B-AA-6	RENEW 211 A - ABS	12/20/2025	Paydown		119,487	119,487	119,469	119,473		14		14		119,487				728	11/20/2056
76123M-AE-3	RMLT 2020-2 B1 - RMBS	02/19/2025	WELLS FARGO SECURITIES		1,811,266	1,850,000	1,920,531	1,893,143		(677)		(677)		1,892,466		(81,200)	(81,200)	21,923	05/25/2060
80281H-AC-8	SCART 2021-C C - ABS	12/15/2025	Paydown		188,884	188,884	194,248	189,228		(343)		(343)		188,884				1,765	06/15/2028
802824-AC-6	SCART 21B C - ABS	02/18/2025	Various		812,782	824,335	863,588	840,326		(2,128)		(2,128)		838,199		(25,416)	(25,416)	4,393	10/16/2028
89170U-AA-8	TPMT 25CES4 A1A - RMBS	12/01/2025	Paydown		58,857	58,857	58,856			1		1		58,857				395	10/25/2065
BHM2LW-G2-9	SPGI A - ABS	03/28/2025	Direct		80,566	102,000	80,297	80,462		104		104		80,566					08/10/2073
BHM2LW-U8-0	DUK A - ABS	03/28/2025	Adjustment		102,122	102,000	102,464	102,123		(1)		(1)		102,122					08/10/2073
BHM2M2-80-7	PFE A - ABS	03/28/2025	Direct		72,606	72,000	72,914	72,608		(3)		(3)		72,606					08/10/2073
G3R884-AR-5	EIRLES TWO DAC	03/28/2025	Adjustment		191,491	200,000	191,126	191,447		44		44		191,491				3,436	09/15/2052
G3R884-AS-3	EIRLES 387 A - CDO	03/28/2025	Adjustment		(2,075,263)	200,000	164,996	(2,075,405)		142		142		(2,075,263)				1,696	03/01/2062
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					51,557,625	54,601,768	54,675,383	52,181,162		(3,710)		(3,710)		52,366,907		(809,282)	(809,282)	380,708	XXX
12510H-AB-6	CAUTO 2020-1 A2 - ABS	02/18/2025	Various		4,155,511	4,329,904	4,329,187	4,329,163		44		44		4,329,207		(173,697)	(173,697)	24,046	02/15/2050
85208N-AD-2	SPRNTS 1A1 - RMBS	01/13/2025	Paydown		212,938	212,938	213,354	212,942		(5)		(5)		212,938				645	09/20/2029
85208N-AE-0	SPRNTS 1A2 - ABS	12/20/2025	Paydown		1,050,600	1,050,600	1,051,015	1,050,701		(101)		(101)		1,050,600				20,448	09/20/2029
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,419,048	5,593,441	5,593,555	5,592,806		(62)		(62)		5,592,745		(173,697)	(173,697)	45,138	XXX
716808-DM-5	PETROS PACE FINANCE B Certificate- S1 -	03/01/2025	Adjustment		(25,799)	(25,175)	(25,802)	(25,799)						(25,799)					12/20/2058
716808-DQ-6	PETROS PACE FINANCE A Certificate- S2 -	03/01/2025	Adjustment		(381,046)	(369,991)	(381,091)	(381,046)						(381,046)					12/31/2065
716808-DR-4	PETROS PACE FINANCE B Certificate- S2 -	03/01/2025	Adjustment		(6,787)	(6,590)	(6,788)	(6,787)						(6,787)					12/31/2065
716808-ED-4	Petros Finance 2024-S1 SUBI CL B Certifi	03/01/2025	Adjustment		(2,700)	(2,625)	(2,701)	(2,700)						(2,700)					09/30/2062
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					(416,332)	(404,381)	(416,382)	(416,332)						(416,332)					XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	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
1889999999. Total - asset-backed securities (unaffiliated)					453,264,712	459,464,708	458,394,517	455,977,258	1,168	(1,109,855)		(1,108,687)		455,169,730		(1,905,019)	(1,905,019)	16,114,911	XXX
1899999999. Total - asset-backed securities (affiliated)					11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				644,612	XXX
1909999997. Total - asset-backed securities - Part 4					464,264,712	470,464,708	469,394,517	466,977,258	1,168	(1,109,855)		(1,108,687)		466,169,730		(1,905,019)	(1,905,019)	16,759,523	XXX
1909999998. Total - asset-backed securities - Part 5					24,041,750	24,100,000	23,594,100			6,601		6,601		23,600,701		441,049	441,049	440,782	XXX
1909999999. Total - asset-backed securities					488,306,462	494,564,708	492,988,617	466,977,258	1,168	(1,103,254)		(1,102,086)		489,770,431		(1,463,969)	(1,463,969)	17,200,305	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					827,371,300	846,746,108	847,356,224	820,601,660	1,168	(3,407,079)		(3,405,911)	129,501	841,219,969	(107,378)	(13,501,088)	(13,608,466)	31,373,852	XXX
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP	02/26/2025	Bank of America Securities	8,250,000.000	8,049,164		8,250,000	7,794,143	455,857			455,857		8,250,000		(200,836)	(200,836)		
808513-BK-0	CHARLES SCHWAB CORP	01/29/2025	MIZUHO SECURITIES USA INC	14,200,000.000	13,920,339		14,200,000	13,734,169	465,831			465,831		14,200,000		(279,661)	(279,661)		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					21,969,503	XXX	22,450,000	21,528,312	921,688			921,688		22,450,000		(480,497)	(480,497)		XXX
4509999997. Total - preferred stocks - Part 4					21,969,503	XXX	22,450,000	21,528,312	921,688			921,688		22,450,000		(480,497)	(480,497)		XXX
4509999998. Total - preferred stocks - Part 5						XXX													XXX
4509999999. Total - preferred stocks					21,969,503	XXX	22,450,000	21,528,312	921,688			921,688		22,450,000		(480,497)	(480,497)		XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	12/23/2025	Direct	4,407.000	440,700		440,700	440,700						440,700				19,777	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					440,700	XXX	440,700	440,700						440,700				19,777	XXX
09661L-30-2	BNY Mellon S&P 500 Index Fund	12/31/2025	DIRECT WITH ISSUER	14.127	895		713							713		182	182	7,327	
354026-50-2	Franklin Mutual Shares R Fund	12/31/2025	DIRECT WITH ISSUER	0.248	7		6							6		1	1	3,393	
355148-82-6	Franklin Small Cap Value R Fund	12/31/2025	DIRECT WITH ISSUER	35.595	1,846		1,916							1,916		(71)	(71)	23	
416649-35-8	Hartford Capital Appreciation R4 Fund	12/31/2025	DIRECT WITH ISSUER	3,289.472	173,490		129,342							129,342		44,148	44,148	2,972	
416649-28-3	Hartford Dividend & Growth R4 Fund	12/31/2025	DIRECT WITH ISSUER	1,280.796	45,082		30,885							30,885		14,197	14,197	6,414	
416641-87-6	Hartford Growth Opportunities R4 Fund	12/31/2025	DIRECT WITH ISSUER	10.978	717		451							451		266	266		
416649-39-0	Hartford Small Company R4 Fund	12/31/2025	DIRECT WITH ISSUER	4,234.239	104,857		87,490							87,490		17,367	17,367		
552981-46-6	MFS Total Return R3 Fund	12/31/2025	DIRECT WITH ISSUER	31,812.377	531,095		427,456							427,456		103,639	103,639	37,208	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					857,989	XXX	678,259							678,259		179,729	179,729	57,337	XXX
87423*-10-6	Talcott Resolution Distribution Company	07/01/2025	Talcott Resolution Life Insurance Company	25,000.000	8,546,001		7,300,225	8,385,542	(990,221)			(990,221)		7,300,225		1,245,776	1,245,776		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					8,546,001	XXX	7,300,225	8,385,542	(990,221)			(990,221)		7,300,225		1,245,776	1,245,776		XXX
5989999997. Total - common stocks - Part 4					9,844,690	XXX	8,419,184	8,826,242	(990,221)			(990,221)		8,419,184		1,425,505	1,425,505	77,114	XXX
5989999998. Total - common stocks - Part 5						XXX													XXX
5989999999. Total - common stocks					9,844,690	XXX	8,419,184	8,826,242	(990,221)			(990,221)		8,419,184		1,425,505	1,425,505	77,114	XXX
5999999999. Total - preferred and common stocks					31,814,193	XXX	30,869,184	30,354,554	(68,533)			(68,533)		30,869,184		945,008	945,008	77,114	XXX
6009999999 - Totals					859,185,493	XXX	878,225,408	850,956,213	(67,364)	(3,407,079)		(3,474,443)	129,501	872,089,153	(107,378)	(12,556,080)	(12,663,458)	31,450,966	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0489999999. Total - issuer credit obligations (unaffiliated)																			
0499999999. Total - issuer credit obligations (affiliated)																			
0509999998. Total - issuer credit obligations																			
00901J-AG-3 ..	AIMCO 23 D1 - CDO	04/15/2025 .	Bank of America Securities	05/27/2025 .	GOLDMAN	4,000,000	3,856,600	3,978,200	3,858,117		1,517		1,517			120,083	120,083	51,830	20,732
14686W-BC-4 ..	CARVL 3RR DR2 - CDO	01/13/2025 .	DEUTSCHE BANK SECURITIES, INC.	06/05/2025 .	Direct	2,100,000	2,100,000	2,100,000	2,100,000									53,434	
38090A-AY-4 ..	GLM 16RR DRR - CDO	04/15/2025 .	GOLDMAN	05/21/2025 .	DEUTSCHE BANK SECURITIES, INC.	9,000,000	8,637,500	8,966,250	8,642,584		5,084		5,084			323,666	323,666	164,179	98,126
38180W-AJ-0 ..	GOCAP 80M D - CDO	03/14/2025 .	Bank of New York/Natixis, New	06/05/2025 .	Direct	2,000,000	2,000,000	2,000,000	2,000,000									20,446	
46600C-BG-4 ..	IVYH 12RR CRR - CDO	01/30/2025 .	BNP PARIBAS SECURITIES BOND	06/05/2025 .	Direct	4,000,000	4,000,000	4,000,000	4,000,000									88,134	
81800W-AA-9 ..	NWML 7 A1 - CDO	02/20/2025 .	Bank of America Securities	08/18/2025 .	MORGAN STANLEY CO	3,000,000	3,000,000	2,997,300	3,000,000							(2,700)	(2,700)	62,759	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						24,100,000	23,594,100	24,041,750	23,600,701		6,601		6,601			441,049	441,049	440,782	118,858
1889999999. Total - asset-backed securities (unaffiliated)						24,100,000	23,594,100	24,041,750	23,600,701		6,601		6,601			441,049	441,049	440,782	118,858
1899999999. Total - asset-backed securities (affiliated)																			
1909999998. Total - asset-backed securities						24,100,000	23,594,100	24,041,750	23,600,701		6,601		6,601			441,049	441,049	440,782	118,858
2009999999. Total - issuer credit obligations and asset-backed securities						24,100,000	23,594,100	24,041,750	23,600,701		6,601		6,601			441,049	441,049	440,782	118,858
4509999998. Total - preferred stocks																			
5989999998. Total - common stocks																			
5999999999. Total - preferred and common stocks																			
6009999999 - Totals							23,594,100	24,041,750	23,600,701		6,601		6,601			441,049	441,049	440,782	118,858

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total preferred stocks								XXX	XXX
45070#-10-6	TALCOTT INTERNATIONAL LIFE REASSURANCE CORPORATION	93505	06-1207332	8BI	13,502,013		13,502,013	1,000,000.000	100.0
1299999. Subtotal - common stock - U.S. life insurer					13,502,013		13,502,013	XXX	XXX
87423@-10-4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYEE BENEFITS SERVICE COMPANY	00000	06-1120503	8BIII	2,640,951		2,640,951		
1799999. Subtotal - common stock - other affiliates					2,640,951		2,640,951	XXX	XXX
1899999. Total common stocks					16,142,964		16,142,964	XXX	XXX
1999999 - Totals					16,142,964		16,142,964	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY		11/20/2025	JP Morgan Securities LLC	10/29/2026	446,471		1,843			460,000	444,628			0.000	3.659	N/A		
UNITED STATES TREASURY	C	11/20/2025	JP Morgan Securities LLC	10/29/2026	499,853		2,063			515,000	497,790			0.000	3.650	N/A		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					946,324		3,906			975,000	942,418			XXX	XXX	XXX		
0489999999. Total - issuer credit obligations (unaffiliated)					946,324		3,906			975,000	942,418			XXX	XXX	XXX		
0499999999. Total - issuer credit obligations (affiliated)														XXX	XXX	XXX		
0509999999. Total - issuer credit obligations					946,324		3,906			975,000	942,418			XXX	XXX	XXX		
7689999999. Total short-term investments (unaffiliated)					946,324		3,906			975,000	942,418			XXX	XXX	XXX		
7699999999. Total short-term investments (affiliated)														XXX	XXX	XXX		
7709999999 - Totals					946,324		3,906			975,000	942,418			XXX	XXX	XXX		

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 946,324	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-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
BHM2NFAY0 - FWDP 20Y RTR 3.000000 02-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2033	50,000,000	50,000,000	1	3,532,500			2,009,303	^	2,009,303	(1,624,275)						0001
BHM2NFR48 - FWDP 20Y RTR 2.000000 03-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2033	50,000,000	50,000,000	1	1,800,000			875,400	^	875,400	(866,892)						0001
BHM2NJBG0 - FWDP 20Y RTR 3.000000 10-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2033	50,000,000	50,000,000	1	3,770,000			2,072,977	^	2,072,977	(1,637,331)						0001
BHM2NXDF9 - 20Y RTR 2.000000 30-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/30/2023	11/30/2033	50,000,000	50,000,000	1	1,840,000			891,965	^	891,965	(872,606)						0001
BHM2NZUV0 - 20Y RTR 3.000000 07-DEC-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2033	50,000,000	50,000,000	1	4,635,000			2,304,499	^	2,304,499	(1,685,356)						0001
BHM2P2WT4 - 20Y RTR 2.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	2,410,000			1,040,200	^	1,040,200	(903,200)						0001
BHM2P2Y62 - 20Y RTR 3.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	5,345,000			2,488,635	^	2,488,635	(1,722,106)						0001
BHM2P6177 - 20Y RTR 2.000000 19-DEC-2033	VA Macro Hedge		Interest Rate	WELLS FARGO BANK .. KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033	50,000,000	50,000,000	1	2,555,000			1,078,533	^	1,078,533	(911,207)						0001
BHM2P6LF7 - 20Y RTR 2.000000 20-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033	100,000,000	100,000,000	1	5,100,000			2,155,190	^	2,155,190	(1,822,010)						0001
BHM2P6LG5 - 20Y RTR 3.000000 20-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033	100,000,000	100,000,000	1	11,110,000			5,091,501	^	5,091,501	(3,467,083)						0001
BHM2R4U03 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	80,000,000	80,000,000	1	2,588,000			1,105,888		1,105,888	(1,105,112)						0001
BHM2R4U11 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	80,000,000	80,000,000	1	(592,000)			(162,688)		(162,688)	326,840						0001
BHM2R6WT3 - 10Y RTR 3.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	40,000,000	40,000,000	1	1,252,000			553,132		553,132	(553,076)						0001
BHM2R6WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	40,000,000	40,000,000	1	(278,000)			(81,392)		(81,392)	163,664						0001
BHM2R9SK1 - 10Y RTR 3.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	80,000,000	80,000,000	1	2,560,000			1,106,472		1,106,472	(1,106,288)						0001
BHM2R9SL9 - 10Y RTR 1.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	80,000,000	80,000,000	1	(576,000)			(162,824)		(162,824)	327,416						0001
BHM2RC4Z7 - 10Y RTR 1.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2034	80,000,000	80,000,000	1	(556,000)			(162,848)		(162,848)	327,808						0001
BHM2RC503 - 10Y RTR 3.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2034	80,000,000	80,000,000	1	2,352,000			1,106,424		1,106,424	(1,107,240)						0001
BHM2RJLU4 - 10Y RTR 3.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	40,000,000	40,000,000	1	1,260,000			553,496		553,496	(554,564)						0001
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	40,000,000	40,000,000	1	(260,000)			(81,504)		(81,504)	164,336						0001
BHM2RW8F3 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	80,000,000	80,000,000	1	(664,000)			(163,240)		(163,240)	330,032						0001
BHM2RW8G1 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	80,000,000	80,000,000	1	2,680,000			1,107,744		1,107,744	(1,112,176)						0001
BHM2SE6B3 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	100,000,000	100,000,000	1	4,940,000			1,386,690		1,386,690	(1,396,640)						0001
BHM2SE6Z0 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/05/2024	08/07/2034	50,000,000	50,000,000	1	2,465,000			693,345		693,345	(698,320)						0001
BHM2SEW99 - 10Y RTR 3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	08/06/2024	08/07/2034	100,000,000	100,000,000	1	4,485,000			1,386,690		1,386,690	(1,396,640)						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
BHM2ZWLP7 - DEC26 SPX C @ 7061	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/16/2026	13	9,179,300	7,061				(5,751)	^	(5,751)							
BHM2ZWLR3 - DEC26 SPX C @ 7061	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/16/2026	3	2,118,300	7,061				(1,327)	^	(1,327)							
BHM2ZWLS1 - DEC26 SPX C @ 6839	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/16/2026	13	8,890,700	6,839				7,781	^	7,781							
BHM2ZWLT9 - DEC26 SPX C @ 6834.5	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	10	6,622,631	6,835				6,040	^	6,040							
BHM2ZWLU6 - DEC26 SPX C @ 7056.62	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	39	27,344,403	7,057				(17,479)	^	(17,479)							
BHM2ZWLV4 - DEC26 QBFC C @ 515.46	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	45	2,317,508	515				1,101	^	1,101							
BHM2ZWLW2 - DEC26 SPET C @ 10003.73	Retail Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L10QEMIK50	12/19/2025	12/18/2026	28	27,550,272	10,004				(13,137)	^	(13,137)							
BHM2ZWLX0 - DEC26 QBFC C @ 515.46	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	180	9,270,033	515				4,403	^	4,403							
BHM2ZWLY8 - DEC26 SPET C @ 9618.97	Retail Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L10QEMIK50	12/19/2025	12/18/2026	28	26,490,643	9,619				18,434	^	18,434							
BHM2ZWLZ5 - DEC26 SPX C @ 7056.62	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	10	6,837,865	7,057				(4,371)	^	(4,371)							
BHM2ZWM01 - DEC26 SPET C @ 10003.73	Retail Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L10QEMIK50	12/19/2025	12/18/2026	7	6,882,566	10,004				(3,284)	^	(3,284)							
BHM2ZWM19 - DEC26 SPET C @ 9618.97	Retail Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L10QEMIK50	12/19/2025	12/18/2026	7	6,617,851	9,619				4,609	^	4,609							
BHM2ZWM27 - DEC26 SPX C @ 6834.5	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	39	26,483,688	6,835				24,153	^	24,153							
BHM2ZWM35 - DEC26 SPX C @ 6839	Retail Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/16/2026	3	2,051,700	6,839				1,796	^	1,796							
0159999999. Subtotal - purchased options - hedging other - call options and warrants										63,753,500	22,968		28,216,556	XXX	28,216,556	(22,902,026)					XXX	XXX
BHM2PJ1U8 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	16,000	98,400,000	6,150	16,972,640			1,984,599		1,984,599	(4,872,554)						0001
BHM2PJ1V6 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6,150	8,486,320			992,300		992,300	(2,436,277)						0001
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	8,000	49,200,000	6,150	(3,704,080)			(992,300)		(992,300)	2,436,277						0001
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	16,000	98,400,000	6,150	(7,408,160)			(1,984,599)		(1,984,599)	4,872,554						0001
0169999999. Subtotal - purchased options - hedging other - put options										14,346,720				XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other										78,100,220	22,968		28,216,556	XXX	28,216,556	(22,902,026)					XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										63,753,500	22,968		28,216,556	XXX	28,216,556	(22,902,026)					XXX	XXX
0449999999. Total purchased options - put options										14,346,720				XXX							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										78,100,220	22,968		28,216,556	XXX	28,216,556	(22,902,026)					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
0709999999. Subtotal - written options - hedging other														XXX							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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							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														XXX							XXX	XXX
BHM2EEPP6 - SWP: USD 1.706000 07-MAR-2032	Converting Variable Asset to Fixed		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000				(2,576,140)			(7,633,090)					932,710		100/100
BHM2KXPQ5 - Basis Swap With CME GROUP INC RCV 1.41 PAY SOFR 10	Converting Variable Asset to Fixed		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000				(1,658,485)			(2,906,871)					417,511		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(4,234,625)		XXX	(10,539,961)					1,350,221	XXX	XXX
BHM1KE557 - Currency Swap With JPMORGAN CHASE BANK NA RCV 3.05	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026	248,800	2,348,900		39,500		43,231	(102,596)		(93,971)		(298,691)			10,026		100/100
BHM1Q8MY2 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,571	5,872,250		(191,679)		107,606	(528,567)		(454,426)		(670,639)			40,835		100/100
BHM1ZSE68 - Currency Swap With JPMORGAN CHASE BANK NA RCV 4.24	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	233,908	2,151,235		42,220		42,265	(88,300)		96,081		(263,873)			52,247		100/100
BHM1ZSFM2 - CSWP: AMORT EUR/USD TR2	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	468,649	4,310,136		84,592		83,278	(176,914)		174,349		(528,525)			104,681		100/100
BHM1ZSFX8 - CSWP: AMORT EUR/USD TR3	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	352,021	3,237,517		63,540		62,190	(132,887)		124,139		(396,894)			78,630		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										38,173		338,570	(1,029,264)	XXX	(153,828)		(2,158,622)			286,419	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										38,173		(3,896,055)	(1,029,264)	XXX	(10,693,789)		(2,158,622)			1,636,640	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BHM2TY8G5 - FSWP: OIS 3.499500 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000					7,166,420		7,166,420	5,079,434				2,017,337		0001
BHM2TY8R1 - FSWP: OIS 3.823500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000					9,056,924		9,056,924	5,890,253				3,916,215		0001
1119999999. Subtotal - swaps - hedging other - interest rate													16,223,344	XXX	16,223,344	10,969,687				5,933,552	XXX	XXX
1169999999. Subtotal - swaps - hedging other													16,223,344	XXX	16,223,344	10,969,687				5,933,552	XXX	XXX
BHM2KXPH5 - FSWP: OIS 2.132000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000		15,142		(1,252,099)	15,142		(2,433,585)					463,939		
BHM2KXPL6 - FSWP: OIS 1.954500 17-DEC-2049	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2049		100,000,000		35,363		(2,664,020)	35,363		(38,269,776)					2,448,371		
BHM2KXPP7 - FSWP: OIS 2.135000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000		15,145		(1,250,658)	15,145		(2,428,747)					463,939		
1179999999. Subtotal - swaps - replication - interest rate										65,650		(5,166,777)	65,650	XXX	(43,132,108)					3,376,249	XXX	XXX
1229999999. Subtotal - swaps - replication										65,650		(5,166,777)	65,650	XXX	(43,132,108)					3,376,249	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										65,650		(9,401,402)	16,288,994	XXX	(37,448,725)	10,969,687				10,660,022	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange										38,173		338,570	(1,029,264)	XXX	(153,828)		(2,158,622)			286,419	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										103,823		(9,062,832)	15,259,730	XXX	(37,602,553)	10,969,687	(2,158,622)			10,946,441	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										38,173		(3,896,055)	(1,029,264)	XXX	(10,693,789)		(2,158,622)			1,636,640	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										78,100,220	22,968		44,439,900	XXX	44,439,900	(11,932,339)				5,933,552	XXX	XXX
1719999999. Subtotal - replication										65,650		(5,166,777)	65,650	XXX	(43,132,108)					3,376,249	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										78,204,043	22,968	(9,062,832)	43,476,286	XXX	(9,385,997)	(11,932,339)	(2,158,622)			10,946,441	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
0001	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 quarter ending December 31, 2025, the hedge has been effective at achieving its objective.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended December 31, 2025, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
BHM2MQG47 - JAN26 SPX P @ 5400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/08/2023	01/16/2026	07/10/2025	Sale	18,000	97,200,000	5400.0	14,200,740		1,665,895		14,200,740	^	10,407,552			(12,534,845)			0001
BHM2MQQJ3 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	07/18/2025	Expiration	6,000	12,750,000	2125.0	1,681,680				1,681,680	^	1,151,397			(1,681,680)			0001
BHM2MQQL8 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	01/17/2025	Expiration	1,200	21,120,000	17600.0	2,646,632				2,646,632	^	2,633,628			(2,646,632)			0001
BHM2MQQM6 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	07/18/2025	Expiration	1,200	21,120,000	17600.0	2,873,211				2,873,211	^	2,443,122			(2,873,211)			0001
BHM2MQQR5 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	07/18/2025	07/18/2025	Expiration	4,000	9,600,000	2400.0	1,228,000				1,228,000	^	545,984			(1,228,000)			0001
BHM2MQQQ7 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	01/16/2026	07/10/2025	Sale	4,000	10,000,000	2500.0	1,868,380		199,694		1,868,380	^	824,510			(1,668,685)			0001
BHM2MQSC9 - JUL25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/08/2023	07/18/2025	07/18/2025	Expiration	18,000	93,150,000	5175.0	11,335,138				11,335,138	^	9,630,931			(11,335,138)			0001
BHM2MQQD6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	01/17/2025	Expiration	6,000	12,750,000	2125.0	1,568,760				1,568,760	^	1,507,369			(1,568,760)			0001
BHM2MQQK0 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	07/10/2025	Sale	1,200	22,080,000	18400.0	3,551,868		368,716		3,551,868	^	2,574,511			(3,183,152)			0001
BHM2MQQS3 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	01/17/2025	01/17/2025	Expiration	4,000	9,600,000	2400.0	1,144,200				1,144,200	^	610,210			(1,144,200)			0001
BHM2MQG70 - JAN25 SPX P @ 5175	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/08/2023	01/17/2025	01/17/2025	Expiration	18,000	93,150,000	5175.0	10,828,586				10,828,586	^	10,764,107			(10,828,586)			0001
BHM2MQQF1 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	07/10/2025	Sale	6,000	13,200,000	2200.0	2,035,740		597,530		2,035,740	^	1,094,231			(1,438,210)			0001
BHM2MQQK0 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	07/15/2025	Sale	600	11,040,000	18400.0	1,775,934		182,953		1,775,934	^	1,287,255			(1,592,981)			0001
BHM2MQQF1 - JAN26 RTY P @ 2200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	07/15/2025	Sale	3,000	6,600,000	2200.0	1,017,870		354,871		1,017,870	^	547,116			(662,999)			0001
BHM2MQQR5 - JUL25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	07/18/2025	07/18/2025	Expiration	2,000	4,800,000	2400.0	614,000				614,000	^	272,992			(614,000)			0001
BHM2MQQQ7 - JAN26 MXEA P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	01/16/2026	07/15/2025	Sale	2,000	5,000,000	2500.0	934,190		128,236		934,190	^	412,255			(805,954)			0001
BHM2MQQM6 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	07/18/2025	Expiration	600	10,560,000	17600.0	1,436,606				1,436,606	^	1,221,561			(1,436,606)			0001
BHM2MQQS3 - JAN25 MXEA P @ 2400	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	09/14/2023	01/17/2025	01/17/2025	Expiration	2,000	4,800,000	2400.0	572,100				572,100	^	305,105			(572,100)			0001
BHM2MQQJ3 - JUL25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	07/18/2025	Expiration	3,000	6,375,000	2125.0	840,840				840,840	^	575,699			(840,840)			0001
BHM2MQQD6 - JAN25 RTY P @ 2125	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	01/17/2025	Expiration	3,000	6,375,000	2125.0	784,380				784,380	^	753,684			(784,380)			0001
BHM2MQQL8 - JAN25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	01/17/2025	Expiration	600	10,560,000	17600.0	1,323,316				1,323,316	^	1,316,814			(1,323,316)			0001
0169999999. Subtotal - purchased options - hedging other - put options												64,262,170		3,497,896		64,262,170	XXX	50,880,034			(60,764,274)			XXX
0219999999. Subtotal - purchased options - hedging other												64,262,170		3,497,896		64,262,170	XXX	50,880,034			(60,764,274)			XXX
0289999999. Subtotal - purchased options - replications																	XXX							XXX
0359999999. Subtotal - purchased options - income generation																	XXX							XXX
BHM2TJB66 - JAN25 SPX C @ 6000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	01/17/2025	01/17/2025	Expiration	12,500	75,000,000	6000.0	1,273,250			119,375	1,273,250		985,551			(1,273,250)			0001
0369999999. Subtotal - purchased options - other - call options and warrants												1,273,250			119,375	1,273,250	XXX	985,551			(1,273,250)			XXX
BHM2PYYB1 - JAN25 SPX P @ 4700	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	02/15/2024	01/31/2025	01/31/2025	Expiration	15,000	70,500,000	4700.0	2,073,600				2,073,600		2,023,452			(2,073,600)			0001
BHM2Q6FN6 - JUL25 SPX P @ 4750	VA Macro Hedge		Equity/Index	WELLS FARGO BANK .. PBLD0EJDB5FWOLXP3B76	03/01/2024	07/18/2025	07/18/2025	Expiration	12,500	59,375,000	4750.0	2,152,375				2,152,375		1,563,433			(2,152,375)			0001
BHM2SQXB6 - MAR25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	03/21/2025	03/21/2025	Expiration	25,000	125,000,000	5000.0	1,270,500				1,270,500		763,306			(1,270,500)			0001
BHM2VUDK5 - SEP25 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	08/27/2024	09/19/2025	06/27/2025	Sale	100,000	500,000,000	5000.0	13,797,000		1,670,880		13,797,000		5,309,240			(12,126,120)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	09/18/2026	07/15/2025	Sale	45,000	225,000,000	5000.0	8,847,900		5,196,906		8,847,900		1,073,714			(3,650,994)			0001
0379999999. Subtotal - purchased options - other - put options												28,141,375		6,867,786		28,141,375	XXX	10,733,144			(21,273,589)			XXX
0429999999. Subtotal - purchased options - other												29,414,625		6,867,786	119,375	29,414,625	XXX	11,718,695			(22,546,839)			XXX
0439999999. Total purchased options - call options and warrants												1,273,250			119,375	1,273,250	XXX	985,551			(1,273,250)			XXX
0449999999. Total purchased options - put options												92,403,545		10,365,682		92,403,545	XXX	61,613,179			(82,037,863)			XXX
0459999999. Total purchased options - caps																	XXX							XXX
0469999999. Total purchased options - floors																	XXX							XXX
0479999999. Total purchased options - collars																	XXX							XXX
0489999999. Total purchased options - other																	XXX							XXX
0499999999. Total purchased options												93,676,795		10,365,682	119,375	93,676,795	XXX	62,598,730			(83,311,113)			XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
0709999999. Subtotal - written options - hedging other																	XXX							XXX
0779999999. Subtotal - written options - replications																	XXX							XXX
0849999999. Subtotal - written options - income generation																	XXX							XXX
BHM2VUDN9 - SEP25 SPX P @ 4500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	08/27/2024	09/19/2025	06/27/2025	Sale	100,000	450,000,000	4500.0	(8,000,000)		(920,000)		(8,000,000)		(3,142,130)			7,080,000			0001
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	10/25/2024	09/18/2026	07/15/2025	Sale	45,000	112,500,000	2500.0	(916,200)		(639,357)		(916,200)		(141,651)			276,843			0001
0869999999. Subtotal - written options - other - put options												(8,916,200)		(1,559,357)		(8,916,200)	XXX	(3,283,782)			7,356,843			XXX
0919999999. Subtotal - written options - other												(8,916,200)		(1,559,357)		(8,916,200)	XXX	(3,283,782)			7,356,843			XXX
0929999999. Total written options - call options and warrants																	XXX							XXX
0939999999. Total written options - put options												(8,916,200)		(1,559,357)		(8,916,200)	XXX	(3,283,782)			7,356,843			XXX
0949999999. Total written options - caps																	XXX							XXX
0959999999. Total written options - floors																	XXX							XXX
0969999999. Total written options - collars																	XXX							XXX
0979999999. Total written options - other																	XXX							XXX
0989999999. Total written options												(8,916,200)		(1,559,357)		(8,916,200)	XXX	(3,283,782)			7,356,843			XXX
BHM1ZSE68 - Currency Swap With JPMORGAN CHASE BANK NA RCV 4.24	Foreign Currency Hedging Foreign to Fixed		Currency	JPMORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/26/2019	07/30/2049	07/30/2025	Other	1	64,660	2.22 / 4.244			(1,164)	1,283	1,374				52				100/100
BHM1ZSFM2 - CSWP: AMORT EUR/USD TR2	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/26/2019	07/30/2049	07/30/2025	Other	1	4.365	126,995			126,995	5,543	126,995				(2,596)				100/100
BHM1ZSFX8 - CSWP: AMORT EUR/USD TR3	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/26/2019	07/30/2049	07/30/2025	Other	1	95,794	2.5	(93,753)		(95,441)	(2,386)	(91,762)				1,992				100/100
BHM1ZSFX8 - CSWP: AMORT EUR/USD TR3	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/26/2019	07/30/2049	07/30/2025	Other	1	4.487	93,753			93,753	4,207	93,753				(1,916)				100/100
BHM1T4X00 - CSWAP: GBP/USD 31-JAN-2025	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E57ODZIIZ7FF32TIIEFA76	12/01/2017	01/31/2025	01/31/2025	Maturity	1	3.558	4,054,054			4,054,054	72,122	4,283,708								100/100
BHM1LLQP3 - CSWAP: GBP/USD 20-FEB-2025	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	11/01/2016	02/20/2025	02/20/2025	Maturity	1	2,518,100	2.31	(2,448,000)		(2,528,000)	(29,198)	(2,448,000)								100/100
BHM1ZSFM2 - CSWP: AMORT EUR/USD TR2	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	03/26/2019	07/30/2049	07/30/2025	Other	1	129,759	2.37	(126,995)		(129,281)	(3,064)	(124,297)				2,698				100/100
BHM1T4X00 - CSWAP: GBP/USD 31-JAN-2025	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E57ODZIIZ7FF32TIIEFA76	12/01/2017	01/31/2025	01/31/2025	Maturity	1	3,740,550	2.35	(4,054,054)		(3,727,650)	(43,800)	(4,054,054)								100/100
BHM1LLQP3 - CSWAP: GBP/USD 20-FEB-2025	Foreign Currency Hedging Foreign to Fixed		Currency	JP MORGAN CHASE BANK 815DZIIZKVSZI1NUHU748	11/01/2016	02/20/2025	02/20/2025	Maturity	1		3	2,448,000		2,448,128	36,720	2,346,400								100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange														241,394	41,427	134,117	XXX			230				XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														241,394	41,427	134,117	XXX			230				XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1169999999. Subtotal - swaps - hedging other																	XXX							XXX
Z96ZAVDE1 - ICE: (CDX.NA.IG.44.V1)	Asset Replication		Credit	Markit IGJSJL3JD5P3OI6NJZ34	03/21/2025	06/20/2030	07/23/2025	Sale	1	300,000,000	0.0 / 0.0		5,613,848	6,662,842	766,667	5,265,604				(348,244)	1,405,962			100/100
1189999999. Subtotal - swaps - replication - credit default													5,613,848	6,662,842	766,667	5,265,604	XXX			(348,244)	1,405,962			XXX
1229999999. Subtotal - swaps - replication													5,613,848	6,662,842	766,667	5,265,604	XXX			(348,244)	1,405,962			XXX
1289999999. Subtotal - swaps - income generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BHM2TQZ23 - TRSWAP: TRSWAP: GSVIDUG6 INDEX	VA Macro Hedge		Credit	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/14/2024	11/12/2025	11/12/2025	Maturity	1	2,765	0.0 / 0.0							3,004						0001
BHM2TQYT5 - TRSWAP: TRSWAP: GSVICVS1 INDEX	VA Macro Hedge		Credit	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/14/2024	11/12/2025	11/12/2025		1	3,605	0.0 / 0.0							2,341						0001
BHM2TQYW8 - TRSWAP: TRSWAP: GSISSK1D INDEX	VA Macro Hedge		Credit	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/14/2024	11/12/2025	11/12/2025	Maturity	1	2,679	0.0 / 0.0							(3,523)						0001
BHM2TQYZ1 - TRSWAP: TRSWAP: GSVIDUV6 INDEX	VA Macro Hedge		Credit	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/14/2024	11/12/2025	11/12/2025	Maturity	1	2,465	0.0 / 0.0							2,468						0001
1329999999. Subtotal - swaps - other - total return																	XXX	4,290						XXX
1349999999. Subtotal - swaps - other																	XXX	4,290						XXX
1359999999. Total swaps - interest rate																	XXX							XXX
1369999999. Total swaps - credit default													5,613,848	6,662,842	766,667	5,265,604	XXX			(348,244)	1,405,962			XXX
1379999999. Total swaps - foreign exchange														241,394	41,427	134,117	XXX			230				XXX
1389999999. Total swaps - total return																	XXX	4,290						XXX
1399999999. Total swaps - other																	XXX							XXX
1409999999. Total swaps													5,613,848	6,904,236	808,094	5,399,721	XXX	4,290		(348,014)	1,405,962			XXX
BHM2NHLT5 - MAR25 SPX <3900 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50	11/09/2023	03/21/2025	03/21/2025	Expiration	1	5,000,000	1.0	375,000				375,000		367,247		(375,000)				0001
BHM2N9RD2 - MAR25 SPX <3750 10Y SOFR<3.5%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	10/24/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	810,000				810,000		786,448		(810,000)				0001
BHM2NFR97 - MAR25 SPX <3850 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/03/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	815,000				815,000		800,783		(815,000)				0001
BHM2NN5J2 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	11/15/2023	04/17/2025	04/17/2025	Expiration	1	5,000,000	1.0		377,500			377,500				(377,500)				0001
BHM2NN5J2 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	11/15/2023	04/17/2025	04/17/2025	Other	1		1.0	377,500	(377,500)					363,474						0001
BHM2NN479 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/15/2023	04/17/2025	04/17/2025	Expiration	1	10,000,000	1.0	755,000				755,000				(755,000)				0001
BHM2NN479 - APR25 SPX <3950 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/15/2023	04/17/2025	04/17/2025	Other	1		1.0	755,000	(755,000)					726,947						0001
BHM2NZ4W7 - MAR25 SPX <4000 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/05/2023	03/21/2025	03/21/2025	Expiration	1	10,000,000	1.0	950,000				950,000		931,722		(950,000)				0001
1439999999. Subtotal - forwards - hedging other												4,082,500				4,082,500	XXX	3,976,621			(4,082,500)			XXX
1479999999. Subtotal - forwards												4,082,500				4,082,500	XXX	3,976,621			(4,082,500)			XXX
1489999999. Subtotal - SSAP No. 108 adjustments - offset to VM-21																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 adjustments																	XXX							XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														241,394	41,427	134,117	XXX			230				XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1709999999. Subtotal - hedging other												68,344,670		3,497,896		68,344,670	XXX	54,856,656			(64,846,774)			XXX
1719999999. Subtotal - replication													5,613,848	6,662,842	766,667	5,265,604	XXX			(348,244)	1,405,962			XXX
1729999999. Subtotal - income generation																	XXX							XXX
1739999999. Subtotal - other												20,498,425		5,308,429	119,375	20,498,425	XXX	8,439,203			(15,189,996)			XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																	XXX							XXX
1759999999 - Totals												88,843,095	5,613,848	15,710,561	927,469	94,242,816	XXX	63,295,859		(348,014)	(78,630,808)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of 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 quarter ending December 31, 2025, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Barclays			35
Total Net Cash Deposits			35

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1759999999 - Totals																		XXX	XXX

NONE

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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		35		35					
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		17,857,003	11,883,270	(163,240)		11,883,270	(163,240)	11,720,030		
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y		8,929,520	9,408,951	(28,928)	450,503	9,408,951	(28,928)	9,380,023		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		2,731,419	2,873,789	(691,415)		2,873,789	(617,274)	2,256,515	40,835	
DEUTSCHE BANK, A.G	7LTWFZYICNSX8D621K86	Y	Y	2,439,950		2,765,492	(406,904)		2,765,492	(406,904)			
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	600,000		553,496	(81,504)		553,496	(81,504)			
J.P MORGAN CHASE BANK N.A	7H6GLXDRUGQFU57RNE97	Y	Y			3,466,725	(3,477,595)		3,861,293	(3,070,870)	790,423	245,584	
UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	Y	Y		1,900,579	23,043	(16,421)		23,043	(16,421)	6,622		
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	Y	Y			1,078,533		1,078,533	1,078,533		1,078,533		
0299999999. Total NAIC 1 Designation				3,039,950	31,418,521	32,053,299	(4,866,007)	1,529,036	32,447,867	(4,385,141)	25,232,146	286,419	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						16,288,994		16,288,994	16,223,344	(53,672,069)		10,660,023	26,949,017
0999999999 - Gross totals				3,039,950	31,418,521	48,342,328	(4,866,007)	17,818,065	48,671,211	(58,057,210)	25,232,146	10,946,442	26,949,017
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						48,342,328	(4,866,007)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Cash		Cash	39,235,183	39,235,183	39,235,183		IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-SP-4	UNITED STATES TREASURY	2,357,302	4,702,200	4,702,200	08/15/2050	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-SZ-2	UNITED STATES TREASURY	151,045	258,000	258,000	08/15/2051	IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Treasury	912797-SK-4	UNITED STATES TREASURY	346,881	356,900	356,900	10/29/2026	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-SP-4	UNITED STATES TREASURY	6,672,705	13,310,300	13,310,300	08/15/2050	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-SZ-2	UNITED STATES TREASURY	489,784	836,600	836,600	08/15/2051	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Treasury	912810-TB-4	UNITED STATES TREASURY	5,601,308	10,000,000	10,000,000	11/15/2051	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-RD-2	UNITED STATES TREASURY	41,668	47,000	47,000	11/15/2043	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SP-4	UNITED STATES TREASURY	1,861,948	3,714,100	3,714,100	08/15/2050	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SZ-2	UNITED STATES TREASURY	21,544	36,800	36,800	08/15/2051	IV
BARCLAYS CAPITAL INC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-TB-4	UNITED STATES TREASURY	5,962,592	10,645,000	10,645,000	11/15/2051	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	912810-SP-4	UNITED STATES TREASURY	1,035,324	2,065,200	2,065,200	08/15/2050	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	912797-SK-4	UNITED STATES TREASURY	153,662	158,100	158,100	10/29/2026	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Treasury	912810-SP-4	UNITED STATES TREASURY	571,604	1,140,200	1,140,200	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Treasury	912810-SZ-2	UNITED STATES TREASURY	682,161	1,165,200	1,165,200	08/15/2051	IV
0199999999 - Total				65,184,711	87,670,783	87,670,783	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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	2,439,950	2,439,950	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	600,000	600,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912803-HB-2	Treasury	312,039	1,245,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	Treasury	252,718	236,300	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-SK-5	Treasury	432,935	666,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	Treasury	379,125	457,000	XXX		IV
0299999999 - Total				4,416,767	5,644,250	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	New York, NY		0.000			450,887	XXX
Wells Fargo Bank N.A.	Minneapolis,MN		0.000			388,584	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			3,014,440	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			4,437,965	XXX
JP Morgan Chase NA	New York, NY		0.000			6,997,228	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			472,253	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			25,080,860	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			278,525	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000				XXX
JP Morgan Chase Bank N.A	New York, NY		0.000				XXX
BNY Mellon Bank N.A.	New York, NY		0.000			30,521,473	XXX
Federal Home Loan Bank of Boston	Boston, MA		0.000				XXX
0199998 Deposits in ... 45 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			1,406,873	XXX
0199999. Totals - open depositories		XXX	XXX			73,049,089	XXX
0299998 Deposits in ... depositories which 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			73,049,089	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX			73,049,089	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	70,285,807	4. April	84,899,446	7. July	126,619,334	10. October	107,939,319
2. February	90,029,486	5. May	79,141,984	8. August	102,606,267	11. November	81,820,596
3. March	72,901,594	6. June	92,348,351	9. September	113,893,236	12. December	73,049,089

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31846V-41-9	FIRST AMER:TRS OBG V		02/04/2025	3.550				17
4812A0-37-5	JPMORGAN:100% MM CAP		12/31/2025	3.620		659,864		26,322
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/31/2025	3.600		8,823,778		156,757
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						9,483,642		183,096
000000-00-0	JP Morgan US Government Money Market Fun		10/18/2024	0.000		279,456		51,808
4812C0-66-2	JPMORGAN:US GVT MM AGCY		12/31/2025	3.510		19,636,497		83,319
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/31/2025	3.600		89,743,242		268,869
711991-00-0	TD BANK DEPOSIT SWEEP		12/01/2025	0.000		30,163	76	745
94975P-40-5	Allspring Government Money Market		12/31/2024	0.000		2,386,149		528,160
8309999999. Subtotal - all other money market mutual funds						112,075,507	76	932,900
8589999999. Total cash equivalents (unaffiliated)						121,559,149	76	1,115,996
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						121,559,149	76	1,115,996

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	DEPOSIT			160,063	123,319
5. California CA						
6. Colorado CO						
7. Connecticut CT	ICO	DEPOSIT	2,838,898	2,324,766		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	DEPOSIT			78,568	70,109
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	ICO	DEPOSIT			168,446	141,064
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	ICO	DEPOSIT			235,708	210,328
30. New Hampshire NH	ICO	DEPOSIT			166,952	148,982
31. New Jersey NJ						
32. New Mexico NM	ICO	DEPOSIT			611,467	476,487
33. New York NY						
34. North Carolina NC	ICO	DEPOSIT			608,100	499,773
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,838,898	2,324,766	2,029,302	1,670,064
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				