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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1 American Row (Street and Number)

Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Internet Website Address www.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

Oliver Peter Jakob	Samir Srivastava	Robert William Stein
Ronald Kazuo Tanemura	Lisa Michelle Proch	James Francis O'Grady
John Peter Marra		

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 6th day of May 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 Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,332,407,016		10,332,407,016	10,664,150,343
2.	Stocks:				
	2.1 Preferred stocks	18,094,495		18,094,495	17,853,136
	2.2 Common stocks	6,084,745		6,084,745	6,084,753
3.	Mortgage loans on real estate:				
	3.1 First liens	928,314,484		928,314,484	940,275,070
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 338,657,313), cash equivalents ($ 1,303,553,848) and short-term investments ($ 395,673,303)	2,037,884,464		2,037,884,464	1,567,043,551
6.	Contract loans (including $ .... premium notes)	1,526,653,486		1,526,653,486	1,516,022,125
7.	Derivatives	352,110,142		352,110,142	275,251,377
8.	Other invested assets	843,637,801		843,637,801	883,175,280
9.	Receivables for securities	71,024,522		71,024,522	102,490,851
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	289,121,441		289,121,441	304,822,445
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,405,332,596		16,405,332,596	16,277,168,931
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	157,842,379		157,842,379	167,174,476
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	150,019		150,019	79,785
	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	12,317,862		12,317,862	16,970,470
	16.2 Funds held by or deposited with reinsured companies	1,900,577,683		1,900,577,683	1,889,605,649
	16.3 Other amounts receivable under reinsurance contracts	251,725,168		251,725,168	313,974,791
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	251,562,839	168,651,164	82,911,675	52,062,313
19.	Guaranty funds receivable or on deposit	1,366,379		1,366,379	1,366,379
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	83,162,377		83,162,377	71,506,827
24.	Health care ($ ....) and other amounts receivable	1,037		1,037	968
25.	Aggregate write-ins for other than invested assets	683,966,424	4,374,956	679,591,468	590,609,342
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,748,004,763	173,026,120	19,574,978,643	19,380,519,931
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	68,829,762,602		68,829,762,602	70,121,473,179
28.	Total (Lines 26 and 27)	88,577,767,365	173,026,120	88,404,741,245	89,501,993,110
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	289,121,441		289,121,441	304,822,445
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)	289,121,441		289,121,441	304,822,445
2501.	Deferred asset SSAP 108	345,322,903		345,322,903	359,896,391
2502.	ICOLI cash surrender value	308,404,572		308,404,572	206,249,322
2503.	Disbursements and Items not allocated	30,238,949	4,374,956	25,863,993	24,463,629
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	683,966,424	4,374,956	679,591,468	590,609,342

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 15,845,445,562 less $ 0 included in Line 6.3 (including $ 5,058,423,646 Modco Reserve)	15,845,445,562	16,079,281,972
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	74,480	75,441
3. Liability for deposit-type contracts (including $ 1,044,150 Modco Reserve)	504,471,305	102,315,332
4. Contract claims:		
4.1 Life	320,554,808	389,000,412
4.2 Accident and health		
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	8,424	8,649
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	513,642,777	385,040,543
9.3 Other amounts payable on reinsurance, including $ 109,114,518 assumed and $ 85,688,445 ceded	194,802,963	154,357,919
9.4 Interest Maintenance Reserve	248,285,468	262,738,989
10. Commissions to agents due or accrued-life and annuity contracts $ 8,008,454 , accident and health $ 0 and deposit-type contract funds $ 0	8,008,454	8,607,465
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	35,665,545	46,305,887
13. Transfers to Separate Accounts due or accrued (net) (including $ (202,434,386) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,010,122,305)	(994,717,426)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	87,636	(146,480)
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	57,872,961	10,516,845
15.2 Net deferred tax liability		
16. Unearned investment income	3,297,785	4,192,998
17. Amounts withheld or retained by reporting entity as agent or trustee	908,599	1,122,103
18. Amounts held for agents' account, including $ 7,648,448 agents' credit balances	7,649,485	7,044,104
19. Remittances and items not allocated	40,437,048	44,565,140
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	205,953,077	228,965,957
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	8,850,146	
24.05 Drafts outstanding	41,508,244	43,877,648
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	119,089,383	130,711,211
24.08 Derivatives	248,862,961	262,847,262
24.09 Payable for securities	397,355,889	360,764,417
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	474,152,164	435,324,441
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,266,862,859	17,962,800,829
27. From Separate Accounts Statement	68,829,762,602	70,121,473,179
28. Total liabilities (Lines 26 and 27)	87,096,625,461	88,084,274,008
29. Common capital stock	5,690,000	5,690,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	661,535,846	911,535,846
34. Aggregate write-ins for special surplus funds	253,653,821	167,715,799
35. Unassigned funds (surplus)	387,236,117	332,777,457
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)	1,302,425,784	1,412,029,102
38. Totals of Lines 29, 30 and 37	1,308,115,784	1,417,719,102
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	88,404,741,245	89,501,993,110
DETAILS OF WRITE-INS		
2501. Payable for repurchase agreements	180,371,456	181,755,548
2502. Deferred liability SSAP 108	179,525,192	181,969,574
2503. Derivative collateral liability	55,095,915	13,159,551
2598. Summary of remaining write-ins for Line 25 from overflow page	59,159,601	58,439,768
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	474,152,164	435,324,441
3101.		
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)		
3401. Special surplus SSAP 108	163,193,728	171,697,615
3402. Derivative FWH unrealized gain/(losses) from reinsurance	87,856,110	(10,211,018)
3403. Special surplus SSAP 108 from reinsurance	2,603,983	6,229,202
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	253,653,821	167,715,799

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	(4,610,978)	4,008,155	36,651,222,597
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	181,377,167	165,986,448	699,838,539
4.	Amortization of Interest Maintenance Reserve (IMR)	2,610,935	3,050,293	9,656,817
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	61,956,399	75,588,270	48,857,924
7.	Reserve adjustments on reinsurance ceded	(572,240,508)	(685,913,659)	(6,133,721,977)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	263,730,170	219,044,164	957,218,473
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	14,553,725	(9,244,536)	312,297,471
9.	Totals (Lines 1 to 8.3)	(52,623,090)	(227,480,865)	32,545,369,844
10.	Death benefits	124,595,063	155,499,181	755,993,855
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,608,042	2,857,911	4,476,034
12.	Annuity benefits	152,032,708	70,702,842	438,136,885
13.	Disability benefits and benefits under accident and health contracts	2,400	1,400	8,600
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,648,247,904	542,284,028	3,825,278,622
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,071,415	4,287,127	28,699,840
18.	Payments on supplementary contracts with life contingencies	281,902	20,826	691,869
19.	Increase in aggregate reserves for life and accident and health contracts	(233,837,371)	(169,001,194)	2,632,811,100
20.	Totals (Lines 10 to 19)	1,703,002,063	606,652,121	7,686,096,805
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,246,569	8,556,636	34,404,774
22.	Commissions and expense allowances on reinsurance assumed	56,688,290	17,674,059	931,375,666
23.	General insurance expenses and fraternal expenses	40,055,874	34,348,190	156,604,313
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,575,564	1,579,841	3,049,225
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(736,170,947)	(610,577,693)	(2,072,331,231)
27.	Aggregate write-ins for deductions	(1,212,368,864)	(319,560,342)	25,535,607,894
28.	Totals (Lines 20 to 27)	(138,971,451)	(261,327,188)	32,274,807,446
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	86,348,361	33,846,323	270,562,398
30.	Dividends to policyholders and refunds to members	1,766,608	1,523,053	1,911,239
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	84,581,753	32,323,270	268,651,159
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	59,648,516	(845,690)	82,423,601
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)	24,933,237	33,168,960	186,227,558
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,148,029 (excluding taxes of $ (3,148,029) transferred to the IMR)	(45,948,099)	9,943,848	547,945,174
35.	Net income (Line 33 plus Line 34)	(21,014,862)	43,112,808	734,172,732
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,417,719,102	1,739,867,832	1,739,867,832
37.	Net income (Line 35)	(21,014,862)	43,112,808	734,172,732
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,362,166)	77,698,531	95,725,794	(757,247,434)
39.	Change in net unrealized foreign exchange capital gain (loss)	141,397	(212,654)	(531,005)
40.	Change in net deferred income tax	24,458,797	(11,930,964)	15,382,695
41.	Change in nonadmitted assets	5,103,332	8,260,119	(52,352,948)
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	23,012,880	5,955,230	21,551,420
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			168,330,037
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	(250,000,000)		375,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(8,698,578)		182,370,290
52.	Dividends to stockholders		(125,000,000)	(856,788,504)
53.	Aggregate write-ins for gains and losses in surplus	39,695,185	(29,324,817)	(152,036,013)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(109,603,318)	(13,414,484)	(322,148,730)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,308,115,784	1,726,453,348	1,417,719,102
	DETAILS OF WRITE-INS			
08.301.	Fees from reinsurance assumed	66,719,190		139,283,914
08.302.	Other investment management fees	40,631,064	19,434,343	52,846,592
08.303.	Miscellaneous income	6,331,739	11,477,910	37,334,847
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(99,128,268)	(40,156,789)	82,832,118
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,553,725	(9,244,536)	312,297,471
2701.	MODCO adjustment	(1,217,484,321)	(318,317,862)	25,320,597,286
2702.	Change in provision for future dividends	3,459,768	(1,656,910)	1,423,472
2703.	Miscellaneous deductions	1,655,689	563,972	3,876,303
2798.	Summary of remaining write-ins for Line 27 from overflow page		(149,542)	209,710,833
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,212,368,864)	(319,560,342)	25,535,607,894
5301.	Derivative FWH unrealized gains/(losses) from reinsurance	87,856,110		(10,211,018)
5302.	Special surplus SSAP 108 from reinsurance	2,603,983		6,229,202
5303.	Gain on inforce reinsurance		(4,763,452)	(168,330,035)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(50,764,908)	(24,561,365)	20,275,838
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	39,695,185	(29,324,817)	(152,036,013)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	175,198,611	58,908,763	421,306,395
2.	Net investment income	198,428,962	179,693,743	735,143,574
3.	Miscellaneous income	435,586,885	282,667,361	1,317,424,154
4.	Total (Lines 1 to 3)	809,214,458	521,269,867	2,473,874,123
5.	Benefit and loss related payments	2,590,963,131	1,432,177,783	4,434,984,235
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(720,766,068)	(569,591,127)	(1,999,086,617)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(1,131,475,486)	(255,040,782)	(705,745,381)
8.	Dividends paid to policyholders	1,766,833	1,647,889	3,432,039
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)			(31,522,124)
10.	Total (Lines 5 through 9)	740,488,410	609,193,763	1,702,062,152
11.	Net cash from operations (Line 4 minus Line 10)	68,726,048	(87,923,896)	771,811,971
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	746,181,862	515,039,397	2,114,683,652
	12.2 Stocks		8,049,164	8,249,166
	12.3 Mortgage loans	12,727,857	11,575,645	165,103,403
	12.4 Real estate			
	12.5 Other invested assets	55,048,685	115,021,834	221,056,359
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	264	13,454	39,269
	12.7 Miscellaneous proceeds	83,758,805	146,910,591	290,879,198
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	897,717,473	796,610,086	2,800,011,049
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	433,063,404	292,993,760	2,266,351,984
	13.2 Stocks	279,373	484,335	1,287,054
	13.3 Mortgage loans	550,666	4,780,479	21,824,930
	13.4 Real estate			
	13.5 Other invested assets	36,109,310	83,037,860	269,956,044
	13.6 Miscellaneous applications	42,465,991	82,098,549	369,427,978
	13.7 Total investments acquired (Lines 13.1 to 13.6)	512,468,745	463,394,983	2,928,847,990
14.	Net increase/(decrease) in contract loans and premium notes	10,631,361	9,900,012	40,804,819
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	374,617,367	323,315,091	(169,641,760)
	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	(250,000,000)		375,000,000
	16.3 Borrowed funds		(307,548,297)	(307,548,297)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	402,155,973	(4,588,178)	(430,992)
	16.5 Dividends to stockholders		125,000,000	125,000,000
	16.6 Other cash provided (applied)	(124,658,474)	(53,087,349)	(311,334,432)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	27,497,499	(490,223,824)	(369,313,721)
	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)	470,840,914	(254,832,630)	232,856,490
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,567,043,550	1,334,187,060	1,334,187,060
	19.2 End of period (Line 18 plus Line 19.1)	2,037,884,464	1,079,354,430	1,567,043,550

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

20.0001.	Non-cash proceeds from asset exchanges - bonds, stocks and other invested assets		(180,326,684)	(180,326,684)
20.0002.	Non-cash acquisitions from asset exchanges - bonds, stocks and other invested assets		(180,326,684)	(180,326,684)
20.0003.	Non-cash ceded premiums for reinsurance		149,542	(944,646)
20.0004.	Non-cash payable on reinsurance		(1,958,565)	(3,843,241)
20.0005.	Non-cash transfer of funds withheld for unauthorized reinsurance		1,809,023	4,787,887
20.0006.	Non-cash transfer of IMR liability for reinsurance		(149,542)	
20.0007.	Non-cash IMR reserve transferred on reinsurance		149,542	
20.0008.	Non-cash deferred asset SSAP 108	14,573,488	12,468,223	(16,056,030)
20.0009.	Non-cash deferred liability SSAP 108	(2,444,382)	12,093,140	(10,449,011)
20.0010.	Non-cash special surplus SSAP 108	85,938,022	(24,561,365)	16,294,022

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

20.0011.	Non-cash miscellaneous income assumed SSAP 108	(98,067,128)		
20.0012.	Non-cash proceeds from sale of common stock-affiliates			(731,788,504)
20.0013.	Non-cash acquisitions from purchase of common stock-affiliate			(8,546,001)
20.0014.	Non-cash net investment income for dividend of affiliate			8,546,001
20.0015.	Non-cash dividend from distribution of affiliates			731,788,504
20.0016.	Non-cash premiums from recaptured reinsurance			(6,191,956,563)
20.0017.	Non-cash commission and expense allowances on reinsurance ceded from recaptured reinsurance			12,715,421
20.0018.	Non-cash increase in aggregate reserves from recaptured reinsurance			524,641,554
20.0019.	Non-cash reserve adjustments on reinsurance ceded from recaptured reinsurance			5,466,308,839
20.0020.	Non-cash aggregate reserve change from recaptured reinsurance			(537,356,975)
20.0021.	Non-cash funds witheld for unauthorized reinsurance from recapture			725,647,724
20.0022.	Non-cash transfer of IMR liability from recaptured reinsurance			188,290,749
20.0023.	Non-cash IMR reserve transferred from recaptured reinsurance			(188,290,749)
20.0024.	Non-cash premiums from assumed reinsurance			(19,497,654,997)
20.0025.	Non-cash increase in aggregate reserves from assumed reinsurance			(39,651,169)
20.0026.	Non-cash aggregate reserve change from assumed reinsurance			1,187,647,157
20.0027.	Non-cash modco adjustment from assumed reinsurance			18,349,659,009
20.0028.	Non-cash transfer of IMR liability from assumed reinsurance			21,420,084
20.0029.	Non-cash IMR reserve transferred from assumed reinsurance			(21,420,084)
20.0030.	Non-cash transfers to Separate Accounts			(20,381,735)
20.0031.	Non-cash modco adjustment from assumed reinsurance			20,381,735
20.0032.	Non-cash premiums from assumed reinsurance			(10,559,421,322)
20.0033.	Non-cash funds withheld from assumed reinsurance			1,889,516,637
20.0034.	Non-cash modco adjustment from assumed reinsurance			8,394,898,926
20.0035.	Non-cash commissions and expense allowance from assumed reinsurance			275,005,758

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	(20,901,623)	11,138,515	92,072,298
2. Group life	(81,532,077)	(12,129,624)	24,238,063
3. Individual annuities	30,844,013	36,474,619	125,798,002
4. Group annuities	151,462,451	173,057,433	635,009,594
5. Accident & health	3,338,004	3,521,069	14,281,630
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	83,210,768	212,062,012	891,399,587
9. Deposit-type contracts	563,070,340	188,374,517	656,013,119
10. Total (Lines 8 and 9)	646,281,108	400,436,529	1,547,412,706

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

A difference prescribed by Connecticut state law allows the Company 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 these reinsurance treaties, 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 #	2026	2025
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (21,014,862)	$ 734,172,732
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	1,172,617	(164,988)
				1,172,617	(164,988)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (22,187,479)	$ 734,337,720
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,308,115,784	$ 1,417,719,102
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	6,221,171	5,048,554
				6,221,171	5,048,554
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,301,894,613	$ 1,412,670,548

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

C. Accounting Policy

The Company has issued funding agreements as described in Note 21C. The Funding agreements are accounted for as deposit-type contracts in accordance with SSAP No. 52.

There have been no other material changes since December 31, 2025.

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 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 year ended December 31, 2025.

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. 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 $168.3 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 $168.3 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 $168 million of investments previously reported on Schedule D Part 1 were reclassified to Schedule BA. Of these investments, approximately $119 million of book adjusted carrying value went from an amortized cost measurement to a fair value measurement, which resulted in an approximate a $10 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.

NOTES TO FINANCIAL STATEMENTS

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 effective January 1, 2026, however, it is not material to the Company.

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 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 adopted this guidance effective January 1, 2026. However, it is not material to the Company.

In 2024, the NAIC modified SSAP No. 21 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.

Recently Issued Accounting Standards

In 2026, the NAIC modified SSAP No. 3 – Accounting Changes and Correction of Errors, SSAP No. 51 – Life Contracts, and SSAP No. 52 – Deposit-Type to align with updates to the Valuation Manual. The modifications are related to the use of the economic scenario generator and non-variable annuities. The Company adopted this guidance effective January 1, 2026. However, the updates are not material to the Company.

Recently Issued Accounting Standards - Future Adoption

In 2025, the NAIC adopted revisions to multiple investment-related SSAP's which would require an aggregate disclosure that details key investment information by type of public and private placement type securities. The Company will adopt the revised standards effective December 31, 2026.

In 2025, the NAIC adopted revisions to multiple investment-related SSAP's that will add clarifying language to disclosures related to securities in an unrealized loss position and other-than-temporary impairments across all debt securities. The Company will adopt the guidance effective December 31, 2026.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

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 other-than-temporary impairments ("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 did not recognize any OTTI for loan-backed securities held as of March 31, 2026.

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	$ 12,305,017
2. 12 Months or Longer	$ 50,200,391

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

1. Less than 12 Months	$1,208,069,026
2. 12 Months or Longer	$ 547,914,747

5. As of March 31, 2026, asset-backed securities in an unrealized loss position comprised 503 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and collateralized loan obligations ("CLO"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of March 31, 2026.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of as of March 31, 2026.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their

NOTES TO FINANCIAL STATEMENTS

obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —			
2. Overnight	—			
3. 2 days to 1 week	—			
4. >1 week to 1 month	3,524,310			
5. >1 month to 3 months	183,217,146			
6. >3 months to 1 year				
7. > 1 year	—			
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —			
2. Overnight	—			
3. 2 days to 1 week	—			
4. >1 week to 1 month	3,524,310			
5. >1 month to 3 months	183,217,146			
6. >3 months to 1 year	—			
7. > 1 year	—			

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 186,741,456	$ —	$ —	
2. Securities (FV)	—	—	—	
b. Ending Balance				
1. Cash	$ 180,371,456	$ —	$ —	
2. Securities (FV)	—	—	—	

NOTES TO FINANCIAL STATEMENTS

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	$ —	$ 180,371,456	$ —	$ —	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—	—	—	—	—
c. LB & SS - FV	—	—	—	—	—	—	—	—
d. Preferred stock - FV	—	—	—	—	—	—	—	—
e. Common stock	—	—	—	—	—	—	—	—
f. Mortgage loans - FV	—	—	—	—	—	—	—	—
g. Real estate - FV	—	—	—	—	—	—	—	—
h. Derivatives - FV	—	—	—	—	—	—	—	—
i. Other invested assets - FV	—	—	—	—	—	—	—	—
j. Total collateral assets - FV	—	180,371,456	—	—	—	—	—	—

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ (6,370,000)
b. 30 days or less	186,741,456
c. 31 to 90 days	—
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 180,371,456	$ 180,371,456
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 186,741,456	$ —	$ —	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 180,371,456	$ —	$ —	$ —
	2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

L. Restricted Assets

1. Restricted Assets (Including Pledged).

NOTES TO FINANCIAL STATEMENTS

	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	206,557,715	—	—	—	206,557,715	202,976,149	3,581,566
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 - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	5,000,000	—	—	—	5,000,000	5,000,000	—
j. On deposit with states	4,460,438	—	—	—	4,460,438	4,458,580	1,858
k. On deposit with other regulatory bodies		—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	398,844,295	—	—	—	398,844,295	399,782,977	(938,682)
m. Pledged as collateral not captured in other categories	437,870,643	—	—	—	437,870,643	559,076,204	(121,205,561)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	495,679,156	—	—	—	495,679,156	216,135,700	279,543,456
p. Assets held under Modco reinsurance agreements	4,887,238,611	—	15,074,555,881	—	19,961,794,492	21,289,721,894	(1,327,927,402)
q. Assets held under funds withheld reinsurance agreements	—	—	119,089,185	—	119,089,185	130,711,211	(11,622,026)
r. Total restricted assets	$ 6,435,650,858	$ —	$15,193,645,066	$ —	$21,629,295,924	$22,807,862,715	$(1,178,566,791)

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

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Non Admitted 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	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	206,557,715	0.230 %	0.230 %	—	—	26.21
d. Subject to reverse repurchase	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase	—	—	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 - excluding FHLB capital stock	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	5,000,000	0.010 %	0.010 %	—	—	26.27
j. On deposit with states	—	4,460,438	0.010 %	0.010 %	—	—	26.28
k. On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	398,844,294.52	0.450 %	0.450 %	—	—	26.31
m. Pledged as collateral not captured in other	—	437,870,643	0.490 %	0.500 %	—	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance	—	495,679,156	0.560 %	0.560 %	—	—	N/A
p. Assets held under Modco reinsurance	—	19,961,794,492	5.520 %	22.580 %	—	—	N/A
q. Assets held under funds withheld	—	119,089,185	0.000 %	0.130 %	—	—	N/A
r. Total restricted assets	$ —	$21,629,295,923	7.270 %	24.470 %	$ —	$ —	

(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	$ 437,870,643	$ —	$ —	$ —	$ 437,870,643	$ 559,076,204	$ (121,205,561)	$ 437,870,643	0.5 %	0.5 %
Total (c)	$ 437,870,643	$ —	$ —	$ —	$ 437,870,643	$ 559,076,204	$ (121,205,561)	$ 437,870,643	0.5 %	0.5 %

(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 Modoc/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

	Assets	1	2	3	4	5	6	7	8
		BACV Collateral ***	BACV) Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents and Short Term Investments	$ 495,679,156	$ 340,291,635	$ —	$ 495,679,156	$ 340,291,069	$ —	4.2 %	4.3 %
b.	Schedule D, Part 1, Sec. 1	—	3,867,460,351	—	—	3,398,181,767	—	19.6 %	19.8 %
c.	Schedule D, Part 1, Sec. 2	—	605,685,986	—	—	602,384,188	—	3.1 %	3.1 %
d.	Schedule D, Part 2, Sec. 1	—	2,222,683	—	—	2,222,683	—	0.0 %	0.0 %
e.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
f.	Schedule B	—	4,516,944	—	—	4,516,500	—	0.0 %	0.0 %
g.	Schedule A	—	34,254,977	—	—	34,255,234	—	0.2 %	0.2 %
h.	Schedule BA, Part 1	—	32,806,036	—	—	30,310,899	—	0.2 %	0.2 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
j.	Other	—	—	—	—	—	—	0.0 %	0.0 %
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 495,679,156	$ 4,887,238,612	$ —	$ 495,679,156	$4,412,162,340	$ —	27.3 %	27.5 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %
n.	Schedule D, Part 1, Sec. 1	—	—		—			0.0 %	0.0 %
o.	Schedule D, Part 1, Sec. 2	—	—		—			0.0 %	0.0 %
p.	Schedule D, Part 2, Sec. 1	—	—		—			0.0 %	0.0 %
q.	Schedule D, Part 2, Sec. 2	—	—		—			0.0 %	0.0 %
r.	Schedule B	—	—		—			0.0 %	0.0 %
s.	Schedule A	—	—		—			0.0 %	0.0 %
t.	Schedule BA, Part 1	—	—		—			0.0 %	0.0 %
u.	Schedule DL, Part 1	—	—		—			0.0 %	0.0 %
v.	Other	—	15,074,555,881	119,089,185	—			0.0 %	77.0 %
w.	Total Assets (l+m+n+o+p+q+r+s+t+u)	$ —	$15,074,555,881	$119,089,185	$ —	$ —	$ —	0.0 %	76.9 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 (total of collateral, Modco, FWH) divided by asset page, line 26 (column 1)
w = 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)
w = 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
w (Collateral BACV) should equal Note 5L(1) column 1, line o

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

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

NOTES TO FINANCIAL STATEMENTS

	9	10	11	12	13	14	15
Assets	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	$ 340,291,635	$ —	$ —	$ —	$ —	$ —	$ 340,291,635
b. Schedule D, Part 1, Sec. 1	3,867,460,351	—	—	—	—	—	3,867,460,351
c. Schedule D, Part 1, Sec. 2	605,685,986	—	—	16,875,000	—	—	588,810,986
d. Schedule D, Part 2, Sec. 1	2,222,683	—	—	—	—	—	2,222,683
e. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
f. Schedule B	4,516,944	—	—	—	—	—	4,516,944
g. Schedule A	34,254,977	—	—	—	—	—	34,254,977
h. Schedule BA, Part 1	32,806,036	—	—	—	—	—	32,806,036
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 4,887,238,612	$ —	$ —	$ 16,875,000	$ —	$ —	$4,870,363,612
l. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %
	9	10	11	12	13	14	15
Assets	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	15,193,645,066	—	—	—	—	—	15,193,645,066
x. Total Assets (l+m+n+o+p+q+r+s+t+u)	$ 15,193,645,066	$ —	$ —	$ —	$ —	$ —	$15,193,645,066
x. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 495,679,156	2.7 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.0 %
aa. Recognized Obligation for Modco assets (General Account)	$ 4,887,238,612	26.8 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 15,074,555,881	21.9 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ —	0.0 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ 119,089,185	0.2 %

* y+aa+cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z+bb+dd = 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.

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 March 31, 2026.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company has no aggregate collateral loans by qualifying investment collateral as of March 31, 2026.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

. No significant change.

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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 March 31, 2026 and December 31, 2025, respectively.

a. (amount in thousands)

Fiscal Year	Derivative Premium Payments Due
2025	$ 8,373
2026	30,225
2027	8,512
2028	—
Thereafter	201,597
Total Future Settled Premiums (Sum of 1 through 5)	$ 248,707

b. (amount in thousands)

Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
March 31, 2026	$ 248,707	$ 206,919	$ (41,788)
December 31, 2025	$ 246,589	$ 143,575	$ (103,014)

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

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

0001 Interest Rate Hedge

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

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

NOTES TO FINANCIAL STATEMENTS

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

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108. The Company periodically revises its hedging position to reflect reinsurance transactions entered into. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of March 31, 2026.

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

a. Scheduled Amortization

	Amortization Year	Deferred assets	Deferred liabilities
1.	2026	(43,720,464)	23,017,432
2.	2027	(58,293,952)	30,689,910
3.	2028	(58,293,952)	30,689,910
4.	2029	(58,293,952)	30,689,910
5.	2030	(53,968,357)	30,689,910
6.	2031	(42,203,544)	23,681,991
7.	2032	(23,567,153)	8,679,836
8.	2033	(6,981,529)	1,227,866
9.	2034	—	158,427
10.		—	—
11.	Total	(345,322,903)	179,525,192
b.	Total Deferred Balance*		(165,797,711)

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

c. Reconciliation of Amortization:

1.	Prior Year Total Deferred Balance	$	(177,926,817)
2.	Current Year Amortization	$	(7,059,438)
3.	Current Year Deferred Recognition	$	(5,069,668)
4.	Ending Deferred Balance [1-(2+3)]	$	(165,797,711)

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

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

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

(4) Hedging Strategies Terminated: Not applicable.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On March 31, 2026, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 4.64% and the maturity date is June 30, 2026.

On March 31, 2026, TL loaned $50 million to TLI per the cash management agreement. The interest rate of this loan is 4.64% and the maturity date is June 30, 2026.

On February 2, 2026, TL loaned $50 million to TLI per the cash management agreement. The interest rate of this loan is 4.33% and the maturity date is March 31, 2026. On March 31, 2026, this loan was repaid plus accrued interest.

On December 31, 2025, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026. On March 31, 2026, this loan was repaid plus accrued interest.

On December 31, 2025, TL loaned $300 million to TLI per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026. On February 2, 2026, this loan was repaid plus accrued interest.

F. Effective March 31, 2025, TL 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 TLA) lending and borrowing amount permitted under the agreement for the Company is $1 billion.

Effective September 21, 2022, TL entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Talcott Life Re, Ltd ("TLR") and Talcott Life & Annuity Re, Ltd. ("TLAR"). TL may lend a total of $500 million in aggregate to the affiliates. TL may also borrow a total of $1.5 billion consisting of $500 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 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.

Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life, Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. This agreement was terminated effective March 31, 2025.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account and carried at par. As of March 31, 2026 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 2026 , the Company's pledge limit is $432 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

   1. March 31, 2026

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 327,028,946	$ 327,028,946	$ —

   2. December 31, 2025

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock		—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 431,613,337	$ 431,613,337	$ —

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

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

3. Collateral Pledged to FHLB

   a. Amount Pledged as of March 31, 2026

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 372,449,889	$ 398,844,295	$ —
2	Current Year General Account: Total Collateral Pledged	372,449,889	398,844,295	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	376,097,806	399,782,977	—

   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)	$ 379,072,699	$ 399,187,705	$ —
2	Current Year General Account Maximum Collateral Pledged	379,072,699	399,187,705	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	398,172,978	430,281,603	—

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

The Company had no borrowings from the FHLB as of March 31, 2026.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of March 31, 2026.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

D. On March 12, 2026, the Company received permission from the Department for an extraordinary dividend of $250 million to its parent TLI. The dividend was paid as a return of capital on March 20, 2026.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of March 31, 2026 and December 31, 2025, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Expense, or Other.	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 the Company with the United States Securities and Exchange Commission.

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

The Company utilizes the services of third-party investment managers, including Hartford Investment Management Company ("HIMCO"), Pacific Investment Management Company, LLC ("PIMCO"), Sixth Street Insurance Solutions, L.P., Hunter Point Capital GPFS LP, and MetLife Investment Management, LLC, 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.

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2026					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	$ —	$ 2,964	$ 12,157	$ —	$ 15,121
Common stocks - unaffiliated	—	—	6,085	—	6,085
Cash equivalents	1,003,049	—	—	—	1,003,049
Total bonds, stocks and real estate	1,003,049	2,964	18,242	—	1,024,255
Derivative assets					
Macro hedge program	17,186	326,421	—	—	343,607
Total derivative assets	17,186	326,421	—	—	343,607
Separate Account assets [1]	27,292,765	39,517,954	70,913	—	66,881,632
Total assets accounted for at fair value	$ 28,313,000	$ 39,847,339	$ 89,155	$ —	$ 68,249,494
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ 52,942	$ 48,105	$ —	$ 101,047
Macro hedge program	16,669	130,572	—	—	147,241
Total liabilities accounted for at fair value	$ 16,669	$ 183,514	$ 48,105	$ —	$ 248,288

[1] Excludes approximately $1.9 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

In addition, the 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.

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

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

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

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

Separate Account Assets

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

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

NOTES TO FINANCIAL STATEMENTS

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 2026:

(Amounts in thousands)	Ending Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Total Gains (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 11,877			$ —	$ —	$ 279	$ —	$ —	$ 12,157
Common stocks - unaffiliated	6,085	—	—	—	—	—	—	—	6,085
Total bonds and stocks	17,962	—	—	—	—	279	—	—	18,242
Derivatives									
Macro hedge program	—	—	—	—	—	—	—	—	—
Total derivatives [3]	—	—	—	—	—	—	—	—	—
Separate Accounts	40,077	25,520	$ (3)	(1,043)	16	5,974	—	372	70,913
Total assets	$ 58,039	$ 25,520	$ (3)	$ (1,043)	$ 16	$ 6,253	$ —	$ 372	$ 89,155
Liabilities									
Derivatives									
Interest rate derivatives	$ (50,553)	$ —	$ —	$ —	$ 2,448	$ —	$ —	$ —	$ (48,105)
Total derivatives [3]	(50,553)	—	—	—	2,448	—	—	—	(48,105)
Total liabilities	$ (50,553)	$ —	$ —	$ —	$ 2,448	$ —	$ —	$ —	$ (48,105)

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	March 31, 2026						
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	$ 6,674,427	$ 7,640,827	$ —	$ 6,113,484	$ 560,943	$ —	$ —
Issuer credit obligations - affiliated	25,000	25,000	—	—	25,000	—	—
Asset-backed securities - unaffiliated	2,522,045	2,573,080	—	1,978,968	543,077	—	—
Asset-backed securities - affiliated	93,497	93,500	—	47,110	46,387	—	—
Preferred stocks - unaffiliated	18,095	18,094	—	5,938	12,157	—	—
Common stocks - unaffiliated	6,085	6,085	—	—	6,085	—	—
Mortgage loans	875,001	928,314	—	—	875,001	—	—
Cash, cash equivalents and short-term investments -unaffiliated	1,687,884	1,687,884	1,341,706	346,178	—	—	—
Cash, cash equivalents and short-term investments - affiliated	350,000	350,000	—	—	350,000	—	—
Derivative-related assets	352,412	352,110	17,186	335,226	—	—	—
Contract loans	1,526,653	1,526,653	—	—	1,526,653	—	—
Surplus debentures	54,902	56,555	—	54,902	—	—	—
Capital Notes	13,092	12,490	—	13,092	—	—	—
Debt securities without credit enhancement	69,884	69,884	—	69,884	—	—	—
Residual tranches fixed income	124,612	105,713	—	17,794	106,818	—	—
Separate Account assets [1]	66,881,632	66,881,632	27,292,765	39,517,954	70,913	—	—
Total assets	$ 81,275,221	$ 82,327,821	$ 28,651,657	$ 48,500,530	$ 4,123,034	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (465,515)	$ (504,471)	$ —	$ —	$ (465,515)	$ —	$ —
Derivative related liabilities	(388,226)	(248,863)	(20,304)	(327,587)	(40,335)	—	—
Separate Account liabilities	(66,881,632)	(66,881,632)	(27,292,765)	(39,517,954)	(70,913)	—	—
Total liabilities	$ (67,735,373)	$ (67,634,966)	$ (27,313,069)	$ (39,845,541)	$ (576,762)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.9 billion as of March 31, 2026.

NOTES TO FINANCIAL STATEMENTS

(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							
Bonds - unaffiliated	$ 7,108,138	$ 7,983,972	$ —	$ 6,414,684	$ 693,454	$ —	$ —
Bonds - affiliated	2,547,697	2,578,990	—	2,014,395	533,302	—	—
Preferred stocks – unaffiliated	102,012	101,189	—	51,702	50,310	—	—
Common stocks – unaffiliated	17,853	17,853	—	5,976	11,877	—	—
Mortgage loans	6,085	6,085	—	—	6,085	—	—
Cash, cash equivalents and short-term investments - unaffiliated	893,146	940,275	—	—	893,146	—	—
Cash, cash equivalents and short-term investments - affiliated	600,000	600,000	—	—	600,000	—	—
Derivative related assets	275,417	275,251	2,500	272,917	—	—	—
Contract loans	1,516,022	1,516,022	—	—	1,516,022	—	—
Surplus debentures	55,921	56,555	—	55,921	—	—	—
Separate Account assets [1]	68,932,605	68,932,605	29,428,518	39,464,010	40,077	—	—
Total assets	$ 82,194,684	$ 83,121,721	$ 29,431,018	$ 48,298,849	$ 4,464,817	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (95,566,483)	$ (102,315,332)	$ —	$ —	$ (95,566,483)	$ —	$ —
Derivative related liabilities	(397,544)	(262,847)	(6,383)	(340,608)	(50,553)	—	—
Separate Account liabilities	(68,932,605)	(68,932,605)	(29,428,518)	(39,464,010)	(40,077)	—	—
Total liabilities	$ (164,896,632)	$ (171,510,784)	$ (29,434,901)	$ (39,804,618)	$ (95,657,114)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.2 billion as of December 31, 2025.

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

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

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

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

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

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

D. At March 31, 2026, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

On December 30, 2025, the Company issued a funding agreement with an effective date of January 7, 2026, when the initial funding occurred. The funding agreement is accounted for as a deposit-type contract in accordance with SSAP No. 52. As of March 31, 2026, the Company had outstanding funding agreements of $400 million, reported within line 3, Liability of deposit-type contracts. These agreements credit interest at rates ranging from 4.61% to 4.72% and mature through 2031.

The Company had no other significant changes.

I. The Amount That Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

The Company is the owner and beneficiary of life insurance policies included in the "other than invested assets" line of the Statements of Admitted Assets, Liabilities, and Capital and Surplus at their cash surrender values pursuant to SSAP No. 21R. At March 31, 2026 the cash surrender value in an investment vehicle was $308 million and is allocated into the following categories based on primary underlying investment characteristics:

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 308,404,572
(2)	Percentage Bonds	— %
(3)	Percentage Stocks	— %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	— %
(6)	Percentage Cash, cash equivalents and short-term investments	3 %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	97 %

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 15, 2026.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

    a. For the periods ended March 31, 2026, and December 31, 2025, 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 $6,221,171 and $5,048,554, respectively.

    b. For the periods ended March 31, 2026, and December 31, 2025, the total amount of reinsurance credit taken for this agreement was $7,874,900 and $6,390,574, respectively.

C. Commutation of Ceded Reinsurance

1. The Company recaptured an affiliate reinsurance arrangement, originally effective as of October 1, 2021, from TR Re. As a result of the recapture, the Company recorded recaptured insurance reserves totaling $537 million previously ceded on a coinsurance funds withheld basis, interest maintenance reserve balances totaling $188 million, and reduced funds withheld under reinsurance treaties with unauthorized reinsurers by $726 million. The Company also recorded negative ceded premiums totaling $6.2 billion, partially offset by reserve adjustments on reinsurance of $5.5 billion for recaptured insurance reserves previously ceded on a modified coinsurance basis. Additionally, the Company paid a recapture fee to TR Re of $30 million (before tax).

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/27/2024

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 3,897,011

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $4,460,438 of cash and bonds pledged as collateral for derivative activity; $5,000,000 of FHLB capital stock; $398,844,295 pledged as collateral for FHLB activity; $206,557,715 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 47,451,746

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 126,188,712	$ 118,500,113
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$ 600,000,000	$ 350,000,000
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 168,620,044	$ 168,933,215
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 894,808,756	$ 637,433,328
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

14.2 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.

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

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

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

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

GENERAL INTERROGATORIES

16. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank N.A.	4 Chase Metro Tech Center 16th Floor Brooklyn NY 11245
Federal Home Loan Bank of Boston	800 Boylston St. Boston MA 02199
The Bank of New York Mellon	101 Barclay Street, New York, NY 10007

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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
Pacific Investment Management Company, LLC	U
Sixth Street Insurance Solutions, LP	A
Hunter Point Capital GPFS LP	U
MetLife Investment Management, LLC	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?.. Yes [X] No [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	SEC	DS
104559	Pacific Investment Management Company, LLC	SEC	NO
317703	Sixth Street Insurance Solutions, LP	SEC	DS
310871	Hunter Point Capital GPFS LP	SEC	NO
142463	MetLife Investment Management, LLC	SEC	NO

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

17.2 If no, list exceptions:

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

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

GENERAL INTERROGATORIES

19. 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 [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 928,314,484
	1.14 Total Mortgages in Good Standing	$ 928,314,484
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 928,314,484
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	28,368	261,293	67,937	1,932,900	2,290,498	3,569,830
2.	Alaska AK	L	603,475	78,222	10,303	776,066	1,468,066	2,194,557
3.	Arizona AZ	L	212,757	165,013	41,268	303,139	722,177	2,012,795
4.	Arkansas AR	L	249,197	171,705	20,601	285,912	727,415	531,049
5.	California CA	L	1,045,780	4,162,340	152,333	24,805,550	30,166,003	19,794,882
6.	Colorado CO	L	89,644	1,335,508	69,887	195,398	1,690,437	1,462,364
7.	Connecticut CT	L	268,430	493,255	59,517	4,987,686	5,808,888	3,750,254
8.	Delaware DE	L	39,239	225,983	5,620	621,093	891,935	400,280,600
9.	District of Columbia DC	L	6,328	90,574	6,911	25,599	129,412	413,791
10.	Florida FL	L	1,140,495	4,296,517	287,922	6,846,867	12,571,801	14,856,850
11.	Georgia GA	L	172,471	985,356	66,636	1,999,137	3,223,600	7,558,861
12.	Hawaii HI	L	150,651	170,739	462,371	1,222,127	2,005,888	1,402,069
13.	Idaho ID	L	233,031		13,948	56,474	303,453	136,110
14.	Illinois IL	L	352,291	1,309,386	66,208	1,572,544	3,300,429	8,372,262
15.	Indiana IN	L	81,722	1,295,735	89,211	821,920	2,288,588	1,412,500
16.	Iowa IA	L	74,827	100,243	13,926	699,396	888,392	1,689,586
17.	Kansas KS	L	24,774	143,621	28,858	440,758	638,011	858,657
18.	Kentucky KY	L	35,956	310,623	21,814	1,252,540	1,620,933	2,487,070
19.	Louisiana LA	L	159,469	216,883	28,443	5,679,031	6,083,826	3,402,072
20.	Maine ME	L	26,112	77,012	21,449	934,033	1,058,606	3,149,046
21.	Maryland MD	L	179,552	1,438,435	73,418	1,909,290	3,600,695	2,828,382
22.	Massachusetts MA	L	216,033	2,596,092	29,701	2,339,672	5,181,498	2,476,684
23.	Michigan MI	L	192,885	361,629	45,821	1,514,362	2,114,697	7,881,805
24.	Minnesota MN	L	311,854	733,876	45,996	993,025	2,084,751	3,038,103
25.	Mississippi MS	L	62,394	2,198	13,902	255,110	333,604	2,657,647
26.	Missouri MO	L	64,546	1,247,431	53,230	2,899,784	4,264,991	2,739,734
27.	Montana MT	L	36,245	353,744	9,182	1,182,812	1,581,983	201,988
28.	Nebraska NE	L	14,227	303,518	21,600	220,412	559,757	713,430
29.	Nevada NV	L	68,568	432,539	27,562	3,181,065	3,709,734	518,852
30.	New Hampshire NH	L	33,595	608,671	16,479	1,447,054	2,105,799	327,915
31.	New Jersey NJ	L	832,580	3,362,826	32,985	4,240,498	8,468,889	11,865,334
32.	New Mexico NM	L	37,859	276,637	16,329	397,589	728,414	
33.	New York NY	L	13,266,877	5,740,319	549,354	12,188,052	31,744,602	5,061,149
34.	North Carolina NC	L	319,119	1,963,980	89,929	1,488,340	3,861,368	2,698,095
35.	North Dakota ND	L	19,322	251,943	3,442	1,690,423	1,965,130	3,656,758
36.	Ohio OH	L	1,131,755	1,563,148	96,186	3,349,797	6,140,886	4,366,277
37.	Oklahoma OK	L	54,997	222,907	51,689	1,037,860	1,367,453	1,096,638
38.	Oregon OR	L	66,042	582,235	29,032	2,137,256	2,814,565	588,520
39.	Pennsylvania PA	L	639,740	987,249	99,298	11,502,121	13,228,408	135,073
40.	Rhode Island RI	L	173,855	1,920	8,907	289,704	474,386	255,629
41.	South Carolina SC	L	152,898	299,657	50,767	772,023	1,275,345	1,462,343
42.	South Dakota SD	L	11,185	28,168	5,959	322,052	367,364	944,916
43.	Tennessee TN	L	152,957	481,845	51,550	3,727,930	4,414,282	8,247,276
44.	Texas TX	L	598,866	888,981	164,318	9,207,698	10,859,863	11,691,701
45.	Utah UT	L	35,982	12,145	18,663	518,904	585,694	803,651
46.	Vermont VT	L	31,628	572,214	80,631	125,473	809,946	736,754
47.	Virginia VA	L	459,925	886,478	350,818	784,519	2,481,740	2,488,566
48.	Washington WA	L	196,803	2,592,610	93,463	7,968,776	10,851,652	
49.	West Virginia WV	L	14,042	212,428	13,264	706,752	946,486	3,993,581
50.	Wisconsin WI	L	75,283	343,637	43,534	3,078,270	3,540,724	
51.	Wyoming WY	L	23,801	1,600	6,181	11,615	43,197	258,334
52.	American Samoa AS	N						
53.	Guam GU	N			134		134	
54.	Puerto Rico PR	N	12,798		650	100	13,548	
55.	U.S. Virgin Islands VI	N			552		552	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,003		324	118,889	120,216	
58.	Aggregate other alien OT	XXX	(159,006)		32		(158,974)	
59.	Subtotal	XXX	24,325,228	45,241,068	3,730,045	137,065,397	210,361,738	563,070,340
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,767,224				1,767,224	
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	71,622				71,622	
94.	Aggregate or other amounts not allocable by state	XXX						
95.	Totals (direct business)	XXX	26,164,074	45,241,068	3,730,045	137,065,397	212,200,584	563,070,340
96.	Plus reinsurance assumed	XXX	67	104,849,132		63,358,581	168,207,780	
97	Totals (all business)	XXX	26,164,141	150,090,200	3,730,045	200,423,978	380,408,364	563,070,340
98.	Less reinsurance ceded	XXX	(63,048)	57,640,951	3,730,045	183,766,871	245,074,819	163,070,340
99.	Totals (all business) less reinsurance ceded	XXX	26,227,189	92,449,249		16,657,107	135,333,545	400,000,000
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	(159,006)		32		(158,974)	
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	(159,006)		32		(158,974)	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC[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 SPC, 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 SPC, 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	UDP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	95-1627971				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re, Ltd.	BMU	IA	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	RE	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	IA	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	IA	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	NIA	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company, Inc.	CT	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. This supplement is not applicable for this company.

2. This supplement is not applicable for this company.

3. This supplement is not applicable for this company.

5. This supplement is not applicable for this company.

6. This supplement is not applicable for this company.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 8 8 0 7 2 2 0 2 6 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 8 8 0 7 2 2 0 2 6 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 8 8 0 7 2 2 0 2 6 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 8 8 0 7 2 2 0 2 6 4 4 7 0 0 0 0 1

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other liabilities - abandoned property unpaid funds	30,751,910	26,170,306
2505.	Provision for future dividends	15,982,595	12,757,799
2506.	Miscellaneous liabilities	10,209,796	12,580,740
2507.	Accrued interest on derivatives in a liability position	1,161,315	5,994,085
2508.	Interest on policy or contract funds due or accrued	1,053,985	936,838
2597.	Summary of remaining write-ins for Line 25 from overflow page	59,159,601	58,439,768

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	ICOLI change in cash surrender value	2,515,216	522,882	6,734,510
08.305.	Separate Account loads	1,600,734	985,968	4,483,329
08.306.	Reinsurance hedge program allowance	(48,604,075)	(41,665,639)	68,831,290
08.307.	Funds withheld interest assumed	(54,640,143)		2,782,989
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(99,128,268)	(40,156,789)	82,832,118

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	IMR adjustment on reinsurance ceded		(149,542)	209,710,833
2797.	Summary of remaining write-ins for Line 27 from overflow page		(149,542)	209,710,833

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Special surplus SSAP 108	(4,522,071)	(24,561,365)	20,275,838
5305.	Prior year end post filing surplus adjustment	(46,242,837)		
5397.	Summary of remaining write-ins for Line 53 from overflow page	(50,764,908)	(24,561,365)	20,275,838

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	946,415,070	1,088,430,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	55,217	8,566,625
	2.2 Additional investment made after acquisition	495,449	13,258,305
3.	Capitalized deferred interest and other		
4.	Accrual of discount	96,964	486,804
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(1,187)	828,145
7.	Deduct amounts received on disposals	12,727,857	165,103,403
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,255)	52,298
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	934,335,912	946,415,070
12.	Total valuation allowance	(6,021,428)	(6,140,000)
13.	Subtotal (Line 11 plus Line 12)	928,314,484	940,275,070
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	928,314,484	940,275,070

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	883,175,283	718,974,289
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,663,052	282,763,034
	2.2 Additional investment made after acquisition	12,446,259	154,170,963
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(1,870,270)	3,231,939
5.	Unrealized valuation increase/(decrease)	(18,625,854)	(67,035,927)
6.	Total gain (loss) on disposals		32,565,541
7.	Deduct amounts received on disposals	55,048,685	231,114,395
8.	Deduct amortization of premium, depreciation and proportional amortization	101,980	401,187
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		9,978,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	843,637,805	883,175,283
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	843,637,805	883,175,283

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,688,088,236	11,458,906,913
2.	Cost of bonds and stocks acquired	433,342,777	2,289,533,770
3.	Accrual of discount	4,528,696	17,871,908
4.	Unrealized valuation increase/(decrease)	15,827	(630,458,683)
5.	Total gain (loss) on disposals	(11,406,263)	641,692,342
6.	Deduct consideration for bonds and stocks disposed of	746,334,292	3,025,591,870
7.	Deduct amortization of premium	11,009,795	68,025,600
8.	Total foreign exchange change in book/adjusted carrying value	(791,356)	4,057,555
9.	Deduct current year's other than temporary impairment recognized		500,000
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	152,430	601,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,356,586,260	10,688,088,236
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	10,356,586,260	10,688,088,236

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	6,011,391,334	1,817,742,941	1,974,050,124	16,480,759	5,871,564,910			6,011,391,334
2. NAIC 2 (a)	2,818,482,520	55,661,273	167,162,259	(22,484,576)	2,684,496,958			2,818,482,520
3. NAIC 3 (a)	29,880,550		250,355,296	894,110	(219,580,636)			29,880,550
4. NAIC 4 (a)	13,702,881	9,410	317,904	4,866	13,399,252			13,702,881
5. NAIC 5 (a)	14,432,009	765,695	6,373,913	3,300,859	12,124,650			14,432,009
6. NAIC 6 (a)								
7. Total ICO	8,887,889,293	1,874,179,319	2,398,259,497	(1,803,982)	8,362,005,134			8,887,889,293
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,590,042,762	273,479,430	258,115,565	(60,467,597)	1,544,939,029			1,590,042,762
9. NAIC 2	1,030,988,952	64,639,348	93,580,539	58,469,134	1,060,516,896			1,030,988,952
10. NAIC 3	45,145,915	100,000	16,049	(349,131)	44,880,735			45,145,915
11. NAIC 4	122,349	750,000	17,357	1,502,661	2,357,654			122,349
12. NAIC 5	13,876,884			7,086	13,883,970			13,876,884
13. NAIC 6	1,906			(209)	1,697			1,906
14. Total ABS	2,680,178,768	338,968,778	351,729,510	(838,055)	2,666,579,981			2,680,178,768
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	5,975,710			(38,151)	5,937,560			5,975,710
17. NAIC 3								
18. NAIC 4	14,173				14,173			14,173
19. NAIC 5	11,863,253	279,373		137	12,142,763			11,863,253
20. NAIC 6								
21. Total Preferred Stock	17,853,136	279,373		(38,014)	18,094,496			17,853,136
22. Total ICO, ABS & Preferred Stock	11,585,921,198	2,213,427,471	2,749,989,007	(2,680,051)	11,046,679,611			11,585,921,198

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

NAIC 1 $ 346,178,095 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	395,673,303	XXX	395,579,778		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	649,187,067	462,000,000
2.	Cost of short-term investments acquired	45,579,778	2,356,206,643
3.	Accrual of discount	114,144	458,925
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	4,125	1,615
6.	Deduct consideration received on disposals	299,211,812	2,169,480,116
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)	395,673,303	649,187,067
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	395,673,303	649,187,067

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	16,287,273
2.	Cost paid/(consideration received) on additions	53,867,552
3.	Unrealized valuation increase/(decrease)	77,041,452
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(46,402,024)
6.	Considerations received/(paid) on terminations	(1,128,221)
7.	Amortization	(124,421)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	932,753
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	102,730,807
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	102,730,807

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,261,440
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(27,416,031)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	516,380			
	3.14 Section 1, Column 18, prior year	(3,883,152)	4,399,531	4,399,531	
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	516,380			
	3.24 Section 1, Column 19, prior year plus	(3,883,152)			
	3.25 SSAP No. 108 adjustments		4,399,531	4,399,531	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		12,405,362		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	12,405,362			
	4.23 SSAP No. 108 adjustments		12,405,362		
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)				(21,154,592)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(21,154,592)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	Bond With Interest Rate Swap	1.A	8,715,207	8,539,157	5,202,374	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,362	(2,787,259)	037833-AL-4	APPLE INC	1.B FE	8,536,795	7,989,633
91278*BC7	Bond With Interest Rate Swap	1.A	7,351,503	6,770,608	3,801,821	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,992	(2,351,126)	037833-BA-7	APPLE INC	1.B FE	6,768,616	6,152,947
91278*BC7	Bond With Interest Rate Swap	1.A	6,055,801	6,276,056	3,940,939	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,641	(1,936,740)	037833-BH-2	APPLE INC	1.B FE	6,274,415	5,877,679
91278*BC7	Bond With Interest Rate Swap	1.A	7,264,204	7,268,141	4,852,715	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,969	(2,323,206)	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,266,172	7,175,921
91278*BC7	Bond With Interest Rate Swap	1.A	25,319,495	29,816,427	19,031,013	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	6,861	(8,097,570)	097023-CX-1	BOEING CO	2.C FE	29,809,566	27,128,583
91278*BC7	Bond With Interest Rate Swap	1.A	6,898,467	6,886,859	4,821,496	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,869	(2,206,237)	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,884,990	7,027,733
91278*BC7	Bond With Interest Rate Swap	1.A	9,792,202	10,002,162	4,563,349	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,654	(3,131,699)	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	9,999,508	7,695,048
91278*BC7	Bond With Interest Rate Swap	1.A	13,784,068	13,753,399	11,101,410	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	3,735	(4,408,360)	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,749,664	15,509,770
91278*BC7	Bond With Interest Rate Swap	1.A	10,721,248	10,705,200	7,282,492	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,905	(3,428,823)	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,702,295	10,711,315
91278*BC7	Bond With Interest Rate Swap	1.A	8,124,330	8,196,622	4,289,770	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,202	(2,598,288)	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,194,420	6,888,058
91278*BC7	Bond With Interest Rate Swap	1.A	29,794,079	22,763,182	6,011,418	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	8,074	(9,528,612)	912810-SN-9	UNITED STATES TREASURY	1.A	22,755,108	15,540,030
91278*BC7	Bond With Interest Rate Swap	1.A	5,973,096	5,030,994	1,806,548	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,619	(1,910,290)	912810-SZ-2	UNITED STATES TREASURY	1.A	5,029,375	3,716,838
91278*BC7	Bond With Interest Rate Swap	1.A	5,206,300	5,209,129	3,789,809	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,411	(1,665,056)	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.E	5,207,718	5,454,865
91283#DN0	Bond With Interest Rate Swap	1.C	544,028	477,772	420,162	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(28,234)	912810-SA-7	UNITED STATES TREASURY	1.A	477,772	448,396
91283#DN0	Bond With Interest Rate Swap	1.C	1,780,454	1,774,554	1,361,078	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(92,401)	912810-SF-6	UNITED STATES TREASURY	1.A	1,774,554	1,453,479
91283#DN0	Bond With Interest Rate Swap	1.C	97,675,519	74,572,815	46,993,791	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(5,069,093)	912810-SN-9	UNITED STATES TREASURY	1.A	74,572,815	52,062,884
91283#HD8	Bond With Interest Rate Swap	1.F	19,360,000	15,095,749	15,973,626	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(9,814,048)	760719-BH-6	HSBC USA INC	1.G FE	15,095,749	25,787,674
91283#HD8	Bond With Interest Rate Swap	1.F	90,640,000	71,379,008	4,593,817	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(45,947,588)	912810-SP-4	UNITED STATES TREASURY	1.A	71,379,008	50,541,405
91278*AY0	Bond With Interest Rate Swap	1.C	2,043,144	2,113,906	1,701,164	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	506	(378,228)	126408-HN-6	CSX CORP	1.G FE	2,113,400	2,079,392
91278*AY0	Bond With Interest Rate Swap	1.C	2,613,830	2,624,483	2,405,432	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	647	(483,874)	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,623,836	2,889,306
91278*AY0	Bond With Interest Rate Swap	1.C	35,607,331	27,202,948	12,996,407	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,821	(6,591,653)	912810-SN-9	UNITED STATES TREASURY	1.A	27,194,127	19,588,060
91278*AY0	Bond With Interest Rate Swap	1.C	36,022,930	30,339,564	16,973,358	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,924	(6,668,589)	912810-SZ-2	UNITED STATES TREASURY	1.A	30,330,640	23,641,947
91278*AY0	Bond With Interest Rate Swap	1.C	8,712,766	7,391,037	3,951,397	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	2,158	(1,612,913)	912810-TB-4	UNITED STATES TREASURY	1.A	7,388,879	5,564,310
91278*BC7	Bond With Interest Rate Swap	1.A	18,975,430	21,420,345	16,440,867	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	309,965	327,231	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	21,110,380	16,113,636
91278*BC7	Bond With Interest Rate Swap	1.A	60,779,724	48,389,481	32,202,689	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	992,841	1,048,146	912810-SN-9	UNITED STATES TREASURY	1.A	47,396,640	31,154,543
91278*BC7	Bond With Interest Rate Swap	1.A	9,350,727	7,188,729	9,619,505	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	152,745	161,253	12614Q-AK-1	CONOPCO INC	1.E FE	7,035,984	9,458,252
91278*BC7	Bond With Interest Rate Swap	1.A	7,480,581	7,683,741	7,994,681	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	122,196	129,003	29364W-BQ-0	ENTERGY LOUISIANA LLC	1.F FE	7,561,545	7,865,678
91278*BC7	Bond With Interest Rate Swap	1.A	13,322,915	13,753,906	13,565,516	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	217,631	229,754	458140-CK-4	INTEL CORP	2.B FE	13,536,275	13,335,762
91278*BC7	Bond With Interest Rate Swap	1.A	12,623,481	13,035,892	12,837,605	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	206,205	217,692	677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	1.E FE	12,829,687	12,619,913
91278*BC7	Bond With Interest Rate Swap	1.A	13,044,147	15,022,366	16,576,473	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	213,077	224,946	717081-CY-7	PFIZER INC	1.F FE	14,809,289	16,351,527
91278*BC7	Bond With Interest Rate Swap	1.A	8,883,190	9,236,860	9,809,150	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	145,108	153,191	22537E-AE-5	CAALT 232 C	1.E FE	9,091,752	9,655,959
91278*BC7	Bond With Interest Rate Swap	1.A	5,539,805	5,664,047	5,943,770	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	90,493	95,534	682696-AA-7	OMFIT 2020-2 A	1.A FE	5,573,554	5,848,236
9999999999 - Totals				515,585,139	312,855,642	XXX	XXX	XXX	2,510,611	(120,473,137)	XXX	XXX	XXX	513,074,528	433,328,779

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	5	417,349,927							5	417,349,927
2. Add: Opened or acquired transactions										
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	149,669,488	XXX		XXX		XXX		XXX	149,669,488
4. Less: Closed or disposed of transactions	1	51,434,278							1	51,434,278
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	
7. Ending inventory	4	515,585,137							4	515,585,137

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	102,730,802	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(21,154,591)	
3.	Total (Line 1 plus Line 2)		81,576,211
4.	Part D, Section 1, Column 6	334,924,380	
5.	Part D, Section 1, Column 7	(253,348,169)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(30,741,626)	
8.	Part B, Section 1, Column 13	516,379	
9.	Total (Line 7 plus Line 8)		(30,225,247)
10.	Part D, Section 1, Column 9	352,697,340	
11.	Part D, Section 1, Column 10	(382,922,587)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	185,257,271	
14.	Part B, Section 1, Column 20	58,991,350	
15.	Part D, Section 1, Column 12	244,248,621	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	777,955,501	508,389,479
2.	Cost of cash equivalents acquired	3,777,441,648	6,094,033,992
3.	Accrual of discount	4,462,428	7,298,175
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	1,314	339
6.	Deduct consideration received on disposals	3,256,307,044	5,831,766,484
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)	1,303,553,848	777,955,501
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,303,553,848	777,955,501

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.244		19,749	40,821,283
BHM2PS2P8	CHINA GROVE	NC		03/05/2025	7.893	55,217	475,701	89,560,000
0599999. Mortgages in good standing - commercial mortgages-all other						55,217	495,449	130,381,283
0899999. Total mortgages in good standing						55,217	495,449	130,381,283
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						55,217	495,449	130,381,283

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM27LD63	HERNDON	VA		01/14/2021	02/01/2026	9,200,000							9,200,000	9,200,000			
0199999. Mortgages closed by repayment						9,200,000							9,200,000	9,200,000			
BHM0MN8Z8	MULTI-CITY	US		05/10/2019		11,977		(134)			(134)		11,843	11,843			
BHM0M26W3	WASHINGTON	DC		09/21/2017		23,979							23,979	23,979			
BHM15X6S1	GLEN MILLS	PA		05/10/2019		51,859		1,477			1,477		53,336	53,336			
BHM13T3U0	CHARLESTON	SC		05/10/2019		45,564		(47)			(47)		45,517	45,517			
BHM228G23	SAN DIEGO	CA		02/06/2020		36,404							36,404	36,404			
BHM15T4C7	LAUREL	MD		05/10/2019		37,659		1,490			1,490		39,150	39,150			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		53,204							53,204	53,204			
BHM2EG3B6	TAMPA	FL		03/29/2022		8,117		7			7		8,123	6,747		(1,376)	(1,376)
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		163,864							163,864	163,864			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		319,955		1,891			1,891		321,846	321,846			
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		63,676							63,676	63,676			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		250,063							250,063	250,063			
BHM2E91A6	OGDEN	UT		05/18/2022		38,180							38,180	38,180			
BHM195YY4	FORT MILL	SC		04/03/2015		94,531							94,531	94,531			
BHM27EG66	SALT LAKE CITY	UT		01/11/2021		24,119							24,119	24,119			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM27EGK5	NEWPORT BEACH	CA		06/01/2021		72,669							72,669	72,669			
BHM0V2CJ5	DALLAS	TX		10/03/2013		38,892		139			139		39,031	39,031			
BHM1947Z4	FAIRFAX	VA		04/28/2015		6,885							6,885	6,885			
BHM1R8X11	JERICHO	NY		08/31/2017		287,421		1,703			1,703		289,124	289,124			
BHM0SMD47	FALLS CHURCH	VA		04/28/2015		14,087							14,087	14,087			
BHM284RK4	NASHVILLE	TN		04/01/2022		64,452		112			112		64,564	64,564			
BHM228ZB2	FREDERICK	MD		11/01/2019		28,479							28,479	28,479			
BHM2605Y8	VENICE	CA		09/16/2020		16,842							16,842	16,842			
BHM02T4T5	SIMI VALLEY	CA		09/05/2007		257,960							257,960	257,960			
BHM1K89H0	CARROLLTON	TX		02/16/2017		58,890							58,890	58,890			
BHM1AKCX5	WESTMINSTER	MD		08/27/2015		75,381							75,381	75,381			
BHM0XQNM1	TIMONIUM	MD		01/15/2014		122,969							122,969	122,969			
BHM1U1PQ6	COPPELL	TX		06/28/2018		112,047							112,047	112,047			
BHM1KBXM5	ELKRIDGE	MD		11/22/2016		54,832							54,832	54,832			
BHM1NWMJ5	SAN DIEGO	CA		04/26/2017		281,474		234			234		281,708	281,708			
BHM1K1AN0	MULTI-CITY	MD		12/22/2016		261,313							261,313	261,313			
BHM1ZBA51	WILMINGTON	NC		05/10/2019		57,747							57,747	57,747			
BHM27SMZ4	CHARLOTTE	NC		12/29/2020		22,216		79			79		22,295	22,295			
BHM20ZLX1	DEER PARK	NY		09/30/2019		73,825							73,825	73,825			
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011		22,794							22,794	22,983		189	189
BHM0JMW53	STAMFORD	CT		03/18/2011		117,094							235,666	235,666			
BHM2889H2	OGDEN	UT		03/01/2021		74,704							74,704	74,704			
BHM0UPQ68	BOSTON	MA		09/13/2013		35,115							35,115	35,115			
BHM0T2SQ5	BOSTON	MA		04/28/2015		6,501							6,501	6,501			
BHM0U02F9	BOSTON	MA		04/28/2015		15,779							15,779	15,779			
0299999. Mortgages with partial repayments						3,403,522		6,950			6,950		3,529,044	3,527,857		(1,187)	(1,187)
0599999 - Totals						12,603,522		6,950			6,950		12,729,044	12,727,857		(1,187)	(1,187)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital		02/24/2021			78,118		435,730	2.218
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital		04/21/2021			654,462		1,562,762	1.286
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners		10/14/2021			31,349		400,259	0.932
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners		07/27/2021			9,902		384,118	1.534
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners		07/27/2023			50,000		4,312,868	2.660
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group		02/17/2017			50,414		745,161	0.077
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	Upfront Ventures		03/29/2018			18,298		4,430,041	13.713
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners		05/30/2018			751,117		884,526	2.662
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	Gamut Capital Management, L.P.		09/15/2017			138,308		1,582,664	0.986
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	Century Equity Partners		02/08/2018			90,467		1,149,588	2.974
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group		09/22/2017			12,302		5,906,570	0.298
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG Partners		06/05/2019			19,517		940,088	2.672
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners		08/27/2018			2,579		75,008	0.424
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	Leeds Equity Partners		02/01/2018			31,215		317,459	0.644
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	CHICAGO	IL	WindPoint Partner		07/28/2022			4,185		12,947	1.295
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	Kohlberg Kravis and Roberts		10/26/2017			5,069		2,702,711	3.620
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	Upfront Ventures		12/19/2017			118,490		592,648	2.759
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	Freeman Spogli		06/16/2016			8,420		194,891	0.376
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	Silver Oak Services Partners		04/17/2017			21,375		1,270,614	4.930
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	Upfront Ventures		03/17/2017			10,072		2,885,889	12.688
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	Carousel Capital		12/19/2017			13,360		431,016	1.849
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	Cortec Group		01/10/2018			86,127		91,552	2.485
BHM197-P7-9	Tailwind Capital Partner II LP	NEW YORK	NY	Tailwind Capital		03/30/2016			6,209		109,468	0.481
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	Carousel Capital		03/23/2018			36,298		135,822	1.758
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	Halyard Capital		04/15/2013			27,443		222,943	5.426
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	Upfront Ventures		09/02/2015			8,459		768,274	8.228
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	Upfront Ventures		05/15/2017			12,296		3,125,952	1.633
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors		12/15/2023			1,148,530		5,736,437	0.440
BENRVC-7L-1	Metacomet Fund L.P	WILMINGTON	DE	Metacomet Fund L.P		01/02/2024			1,367,308		9,493,925	9.880
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners		01/02/2024			24,763		3,005,680	1.017
BHM2TH-50-0	Tailwind Arch Fund, L.P	NEW YORK	US	Tailwind Arch Fund, L.P		03/30/2016			135,949		350,508	0.320
BHM2W0-P1-9	FS EQUITY PARTNERS CV1 LP	LOS ANGELES	US	FS EQUITY PARTNERS CV1 LP		06/05/2025			1,681		155,828	0.109
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	US	TPG Real Estate Credit Opportunities, L.		12/02/2025			1,732,574		70,158,032	4.200
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									6,706,657		124,571,979	XXX
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND	SAN FRANCISCO	CA	Sixth Street Partners		09/12/2022			2,079,190		13,185,242	0.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									2,079,190		13,185,242	XXX
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners		08/16/2023			2,130,438		2,130,438	10.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									2,130,438		2,130,438	XXX
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	6.	01/01/2025		14,019,955				0.000
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	6.	01/01/2025		9,643,096				0.000
89238R-AC-1	TPG AG ABC STRUCTURED NOTE II, L.P.		NY	Tpg Ag Abc Structured Note Ii, L.P.	6.	02/24/2025			50,000			0.000
000000-00-0	PIMCO Specialty Finance Income Fund CE, L.P		US	PIMCO Specialty Finance Income Fund CE,		02/16/2026			1,265,625			0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								23,663,052	1,315,625			XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	6.	01/01/2025			214,348			0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									214,348			XXX
7899999. Total - unaffiliated								23,663,052	8,022,282		124,571,979	XXX
7999999. Total - affiliated									4,423,976		15,315,680	XXX
8099999 - Totals								23,663,052	12,446,259		139,887,659	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
55281B-AN-9	MCFCL 6 COM - CDO		DE	MCFCL 6 COM - CDO	06/13/2017	01/20/2026	8,035,038	424,678				424,678		8,459,716	8,459,716				179,401
0199999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - unaffiliated							8,035,038	424,678				424,678		8,459,716	8,459,716				179,401
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	WILMINGTON	US	BDT & MSD R	12/02/2025	03/12/2026	202,130							202,130	202,130				
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	US	TPG Real Estate Credit Opportunities, L.	12/02/2025	03/16/2026	622,812							622,812	622,812				
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	Halyard Capital	04/15/2013	02/12/2026	3,666,643							3,666,643	3,666,643				
BHM197-P7-9	Tailwind Capital Partner II LP	NEW YORK	NY	Tailwind Capital	03/30/2016	03/31/2026	32,031							32,031	32,031				
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017	03/26/2026	531,575							531,575	531,575				
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group	09/22/2017	01/27/2026	377,584							377,584	377,584				
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	Silver Oak Services Partners	04/17/2017	01/29/2026	2,786,931							2,786,931	2,786,931				
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	Lexington Partners	03/27/2019	03/30/2026	139,534							139,534	139,534				
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners	08/27/2018	02/25/2026	1,279,590							1,279,590	1,279,590				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018	03/27/2026	1,791,680							1,791,680	1,791,680				
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	CoVenture	07/12/2021	03/18/2026	1,019,194							1,019,194	1,019,194				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							12,449,703							12,449,703	12,449,703				
BHM1CC-4R-3	MCBEE STATION	GREENVILLE	SC	HIMCO	07/30/2015	02/26/2026	4,050							4,050	4,050				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	HIMCO	02/18/2016	03/16/2026	23,400							23,400	23,400				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							27,450							27,450	27,450				
000000-00-0	SB DFZ LMPBKT Holdings LLC - ABS	WILMINGTON	DE	SB DFZ LMPBKT Holdings LLC - ABS	05/10/2019	03/01/2026	(4,568,368)		(2,027,926)			(2,027,926)		(2,027,926)	(2,027,926)				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							(4,568,368)		(2,027,926)			(2,027,926)		(2,027,926)	(2,027,926)				
BENQGH-FD-8	Golden Road IT 1, LLC	WILMINGTON	DE	Sixth Street Partners	08/16/2023	03/31/2026	3,735,797							3,735,797	3,735,797				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							3,735,797							3,735,797	3,735,797				
12782@-AE-7	CLR 2023-1 LLC - ABS		CT	CLR 2023-1 LLC - ABS	08/30/2023	03/25/2026	673,489							673,489	673,489				
26894@-AE-2	ELR 2025-2 CLASS E DELAY DRAW - ABS		US	Adjustment	04/24/2025	02/01/2026	4,816							4,816	4,816				
ABSELR-9E-4	ELR 2025-1 CLASS E DELAY DRAW - ABS		US	Adjustment	02/28/2025	03/01/2026	21,373							21,373	21,373				
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	02/13/2026	11,020,682							12,027,234	12,027,234				
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	02/12/2026	15,293,941							15,762,614	15,762,614				
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP		US	Golub Capital Strategic Partners Fund 3	12/18/2024	02/18/2026	72,036							72,036	72,036				
BHM2VM-VP-2	Eirles Two EXC - Tranche B - ABS		IRL	Eirles Two EXC - Tranche B - ABS	06/14/2023	02/02/2026	3,714							3,714	3,714				
BHM2VM-VS-6	Eirles Two META - Tranche B - ABS		IRL	Eirles Two META - Tranche B - ABS	06/14/2023	02/17/2026	2,816							2,816	2,816				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							27,092,866							28,568,092	28,568,092				
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO LP		TX	SIXTH ST CMS DYN CRD NT IS LLC CFO	01/01/2025	03/16/2026	983,188							983,188	983,188				
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	01/01/2025	03/16/2026	2,852,667							2,852,667	2,852,667				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							3,835,854							3,835,854	3,835,854				
7899999. Total - unaffiliated							43,036,689	424,678	(2,027,926)			(1,603,249)		47,477,034	47,477,034				179,401
7999999. Total - affiliated							7,571,652							7,571,652	7,571,652				
8099999 - Totals							50,608,341	424,678	(2,027,926)			(1,603,249)		55,048,686	55,048,685				179,401

SCHEDULE D - PART 3

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

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	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
200447-AR-1	COMISION FEDERAL DE ELECTRICIDAD	01/22/2026	BANC OF AMERICA/FIXED INCOME		298,857	300,000		2.B FE
25241M-AA-5	DHAFRAH PV2 ENERGY CO LLC	01/08/2026	HSBC Bank PLC		1,200,000	1,200,000		1.G FE
30218V-AC-0	EXPORT IMPORT BANK OF INDIA	01/05/2026	HSBC SINGAPORE		198,642	200,000		2.C FE
344593-AG-3	FONDO MIVIVIENDA SA	03/24/2026	SCOTIA CAPITAL USA INC		999,740	1,000,000		2.B FE
455780-CT-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	03/26/2026	HSBC SINGAPORE		623,200	800,000	15,400	2.B FE
69370R-AC-1	PERTAMINA (PERSERO) PT	02/24/2026	NOMURA INTERNATIONAL PLC		638,100	600,000	11,700	2.B FE
715638-FC-1	PERU, REPUBLIC OF (GOVERNMENT)	03/05/2026	JANE STREET EXECUTION SERVICES LLC		1,538,355	1,500,000	57,063	2.B FE
71568P-AX-7	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	01/27/2026	HSBC Bank PLC		697,333	700,000		2.B FE
71568P-AZ-2	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	02/10/2026	Various		1,397,243	1,400,000		2.B FE
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	03/02/2026	DEUTSCHE BANK SECURITIES, INC.		1,347,200	1,600,000	493	2.B FE
718286-CT-2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	03/24/2026	Deutsche Bank AG London		2,059,000	2,000,000	50,481	2.B FE
718286-DG-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	03/18/2026	DEUTSCHE BANK SECURITIES, INC.		1,542,750	1,500,000	10,542	2.B FE
718286-DL-8	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	01/20/2026	MIDLGB22 HSBC BK LONDON		1,500,000	1,500,000		2.B FE
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	03/26/2026	BCO SANTANDER US		1,138,397	1,300,000	28,744	2.B FE
760942-BH-4	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	03/02/2026	JEFFERIES LLC		628,488	600,000	1,814	2.A FE
77586T-AE-6	ROMANIA (GOVERNMENT)	02/02/2026	JANE STREET CAPITAL, LLC		2,729,664	2,800,000	5,717	2.C FE
91087B-BQ-2	MEXICO (UNITED MEXICAN STATES) (GOVERNME	01/05/2026	Barclays Bank		896,814	900,000		2.B FE
M75242-BH-5	OMAN, SULTANATE OF (GOVERNMENT)	02/23/2026	Various		4,365,700	4,000,000	19,875	2.C FE
M75242-BM-4	OMAN, SULTANATE OF (GOVERNMENT)	03/24/2026	JPMORGAN SECURITIES INC, NEW YORK		2,344,650	2,100,000	63,671	2.C FE
X7360W-DJ-8	ROMANIA (GOVERNMENT)	02/25/2026	UBS SECURITIES LLC		1,592,346	1,400,000	4,958	2.C FE
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)	02/10/2026	Australia & NZ Bank		1,900,200	1,500,000	42,500	2.B FE
Y20721-AJ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	02/10/2026	BNP SECS		1,912,500	1,700,000	54,748	2.B FE
Y20721-BB-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	02/24/2026	Deutsche Bank AG London		2,205,060	2,200,000	12,192	2.B FE
Y2387V-AB-9	EXPORT IMPORT BANK OF INDIA	03/19/2026	FX - Standard Chartered Bank, London		890,325	900,000	8,500	2.B FE
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	03/26/2026	WELLS FARGO SECURITIES, LLC		561,253	700,000	82	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					35,205,817	34,400,000	388,479	XXX
05323*-AA-7	AUTOMATION SMC HOLDINGS INC	01/05/2026	Direct Placement		6,090	6,090		4.B
05324#-AA-2	AUTOMATION SMC HOLDINGS INC	03/31/2026	Direct Placement		1,520,944	1,520,944		5.C
BHM28F-T6-8	AUTOMATION SOLUTIONS INC.	01/08/2026	Direct Placement		7,305	7,305	7,388	4.B FE
M1586M-AZ-0	BANK HAPOALIM BM	01/30/2026	Direct Placement		2,702,100	2,700,000	6,127	2.A FE
M16157-AM-7	BANK MUSCAT SAOG	01/12/2026	FX - Standard Chartered Bank, London		2,307,130	2,300,000	31,889	2.C FE
X5920U-AA-1	ORLEN SA	03/19/2026	HSBC Bank PLC		929,700	900,000	7,950	2.A FE
Y5S5CG-AR-3	LG ENERGY SOLUTION LTD	03/19/2026	Australia & NZ Bank		918,747	900,000	24,675	2.B FE
Y7133M-AB-5	PELABUHAN INDONESIA (PERSERO) PT	02/23/2026	BARCLAYS BANK PLC		952,290	1,000,000	16,274	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					9,344,306	9,334,339	94,304	XXX
123456-AC-9	GAUGE CAPITAL III NB LLC - ABS	03/31/2026	Direct Placement		337,220	393,338		1.G
234567-AD-7	Orion Fund II DD T/L 1L 10/24 - ABS	03/31/2026	Direct Placement		612,989	612,989		1.G
345678-AE-6	PSEP Fund I SPV GP T/L 1L 3/25 - ABS	03/31/2026	Direct Placement		83,956	83,956		2.C
456789-AF-3	TCGL Finance DD T/L A 1L 3/25 - ABS	03/31/2026	Direct Placement		532,832	532,832		2.B
200241-10-7	TCGL Finance DD T/L B 1L 3/25 - ABS	03/31/2026	Direct Placement		20,408,914	20,408,914		2.B
567891-AG-1	TCGL Finance DD T/L C 1L 3/25 - ABS	03/31/2026	Direct Placement		26,916	26,916		2.B
31575K-AB-1	FIDEICOMISO IRREVOCABLE NO F/1721	01/07/2026	BANC OF AMERICA/FIXED INCOME		1,192,872	1,200,000		2.B FE
BHM307-7T-6	HV RANGER LLC	01/16/2026	Direct Placement		23,071,153	23,071,153		1.G
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					46,266,852	46,330,098		XXX
WHLNTL-9Z-2	HERALD TOWERS	01/15/2026	Direct Placement		3,277,652	3,245,200		1.F
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					3,277,652	3,245,200		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					94,094,626	93,309,637	482,783	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					94,094,626	93,309,637	482,783	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					94,094,626	93,309,637	482,783	XXX
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS	03/01/2026	Direct		4,255	4,255		1.A
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS	03/01/2026	Direct		5,657	5,657		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					9,912	9,912		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	03/01/2026	Direct		3,039	3,039		1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,039	3,039		XXX
05614J-AG-0	BX 2024-VLT5 D - CMBS	01/27/2026	JP Morgan Securities LLC		1,570,840	1,500,000	7,856	2.C
05618U-AG-1	BX 2026-VLT9 D - CMBS	02/13/2026	Bank of America Securities		6,500,000	6,500,000		2.C FE
59918A-AG-9	MILE 2025-STNE D - CMBS	03/25/2026	JPMorgan		1,504,688	1,500,000	3,287	2.C FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					9,575,527	9,500,000	11,143	XXX
00900P-BJ-3	AIMCO 18RRR D1R - CDO	03/24/2026	BNP PARIBAS SECURITIES BOND		4,000,000	4,000,000		2.B
00901J-AG-3	AIMCO 23 D1 - CDO	01/29/2026	PERSHING LLC		2,015,000	2,000,000	3,371	2.C FE
04018F-AL-2	ARES 60RR AR2 - CDO	02/06/2026	SMBC NIKKO SEC		7,000,000	7,000,000		1.A FE
08179D-AU-3	BSP XXXIII D1R - CDO	01/29/2026	Various		4,500,000	4,500,000		2.C FE
08182Y-AG-3	BSP XXXV D - CDO	03/09/2026	Bank of America Securities		2,846,438	2,850,000	23,720	2.C FE
08186B-AG-9	BSP 47 D1 - CDO	01/16/2026	PERSHING LLC		2,250,000	2,250,000		2.C FE
081930-AG-4	BSP XXXIX C - CDO	01/08/2026	BTIG		2,505,000	2,500,000	33,472	1.E FE
090971-AG-7	BGCLO 16 D1 - CDO	03/18/2026	PERSHING LLC		4,000,000	4,000,000		2.B
090971-AL-6	BGCLO 16 C - CDO	03/18/2026	PERSHING LLC		7,800,000	7,800,000		1.F
10970#-AA-9	BRINLEY PD SPV I LLC - ABS	03/16/2026	CORPORATE ACTION		987,430	987,430		1.F PL
12564D-AS-3	CIFC 2021-III D1R - CDO	01/06/2026	GOLDMAN		3,018,900	3,000,000	45,532	2.C FE
12572G-BE-6	CIFC 225RR CR2 - CDO	03/13/2026	MORGAN STANLEY		7,500,000	7,500,000		1.F FE
12575V-AG-6	CIFC 257 C - CDO	01/15/2026	MORGAN STANLEY		2,006,000	2,000,000	11,651	1.F FE
142925-AG-1	CGMS 263 C - CDO	03/19/2026	MUFG SECURITIES AMERICAS INC.		8,000,000	8,000,000		1.F
142925-AJ-5	CGMS 263 D - CDO	03/19/2026	MUFG SECURITIES AMERICAS INC.		6,000,000	6,000,000		2.B
14314H-BS-2	CGMS 193RRR CR3 - CDO	01/29/2026	Citigroup (SSB)		10,000,000	10,000,000		1.F FE
14320N-AJ-2	CGMS 261 D1 - CDO	02/24/2026	GOLDMAN SACHS AND CO.		4,250,000	4,250,000		2.B
25255N-BJ-6	DCLO 4RR CR - CDO	01/20/2026	GOLDMAN SACHS AND CO.		8,000,000	8,000,000		1.F FE
25255N-BL-1	DCLO 4RR D1R - CDO	01/20/2026	GOLDMAN		2,250,000	2,250,000		2.C FE
25255R-AS-8	DCLO 5 C1R - CDO	02/26/2026	Deutsche Bank AG		5,445,000	5,500,000	42,190	2.C FE
289917-AG-1	ELM48 48 C - CDO	03/17/2026	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000		1.F
289917-AJ-5	ELM48 48 D - CDO	03/17/2026	CITIGROUP GLOBAL MARKETS INC.		3,500,000	3,500,000		2.B
29003N-AN-5	ELM28 28R CR - CDO	03/31/2026	BARCLAYS CAPITAL INC FIXED INC		2,250,000	2,250,000		1.F
29003N-AQ-8	ELM28 28R DR - CDO	03/31/2026	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000		2.B
29004U-AG-3	ELM37 37 C - CDO	03/10/2026	Deutsche Bank AG		4,965,000	5,000,000	37,275	1.F FE
33882C-AU-1	FLAT 24R D1R - CDO	01/30/2026	Various		6,000,000	6,000,000		2.C FE
38138J-BL-6	GLM 9RR DR2 - CDO	03/27/2026	WELLS FARGO SECURITIES		5,000,000	5,000,000		2.B
38138W-AG-9	GLM 19 C - CDO	02/03/2026	BANC OF AMERICA/FIXED INCOME		11,000,000	11,000,000		1.F
38139F-AW-0	GLM 17 DR - CDO	03/12/2026	BAIRD (ROBERT W.) & CO. INC.		1,987,800	2,000,000	20,122	2.C FE
38139K-AJ-8	GLM 23 C - CDO	03/05/2026	ROBERT W BAIRD AND COMPANY		9,950,000	10,000,000	67,720	1.F FE
38182N-AG-4	GCBSL 86B C - CDO	01/30/2026	SG AMERICAS SECURITIES, LLC		10,000,000	10,000,000		1.F FE
38182N-AJ-8	GCBSL 86B D1 - CDO	01/30/2026	SG AMERICAS SECURITIES, LLC		4,000,000	4,000,000		2.C FE
55952J-AJ-9	MAGNE 54 D1 - CDO	03/13/2026	Bank of America Securities		4,500,000	4,500,000		2.B
55954N-AS-8	MAGNE 23RR AR2 - CDO	01/28/2026	NOMURA SECURITIES/FIXED INCOME		4,000,000	4,000,000		1.A FE
55955L-AY-8	MAGNE XXVIII CRR - CDO	03/06/2026	PERSHING LLC		5,956,200	6,000,000	47,896	1.F FE
559922-AQ-2	MAGNE XXXVI CR - CDO	03/10/2026	BANK OF AMERICA, N.A.		1,497,000	1,500,000	10,116	1.F FE
59803D-AW-6	MIDO 13R CR - CDO	01/30/2026	Wells Fargo Securities, LLC		3,000,000	3,000,000		1.F FE
640981-AG-1	NEUB 63 D1 - CDO	02/09/2026	J P MORGAN SECURITIES		4,000,000	4,000,000		2.C FE
64130D-CA-6	NEUB XXI D1R - CDO	03/12/2026	Various		7,417,500	7,500,000	71,149	2.C FE
64131B-BJ-1	NEUB 22RRR D1 - CDO	03/24/2026	Bank of America Securities		4,750,000	4,750,000		2.B
64134A-AN-2	NEUB 43 CR - CDO	01/07/2026	BANC OF AMERICA/FIXED INCOME		5,883,521	5,863,000	78,153	1.F FE
64755Y-AG-3	NMC 9 C - CDO	02/17/2026	WELLS FARGO		4,000,000	4,000,000		1.F FE
67098W-BJ-9	OAKC 7 D1R - CDO	03/12/2026	BAIRD (ROBERT W.) & CO. INC.		1,233,625	1,250,000	12,382	2.C FE
67403C-AJ-4	OAKCL 2024-26 D1 - CDO	02/25/2026	PERSHING DIV OF DLJ SEC LNDING		2,002,620	2,000,000	16,212	2.C FE
67403K-AG-2	OAKCL 2533 C - CDO	01/23/2026	CITICORP		5,017,500	5,000,000	38,414	1.F FE
676920-AJ-0	OAKC 17R C - CDO	02/04/2026	CIBC WORLD MARKETS CORP.		8,000,000	8,000,000		1.F FE
69703J-AN-3	PLMRS 241R CR - CDO	03/27/2026	JP MORGAN		6,000,000	6,000,000		1.F
69704J-AE-2	PLMRS 2026-1 C - CDO	03/03/2026	JP MORGAN		1,978,500	2,000,000		1.F FE
78110A-AG-5	RRAM 43 B - CDO	03/03/2026	JP MORGAN		5,955,000	6,000,000		1.F FE
78110X-AJ-9	RRAM 37 C1A - CDO	02/27/2026	PERSHING LLC		2,936,250	3,000,000	23,468	2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83012D-BY-8	SIXST 16RR D1R - CDO	01/26/2026	Santander US Capital Markets		1,000,000	1,000,000		2.C FE
87169T-AS-9	SYMP 39 D1R - CDO	03/17/2026	JPMORGAN VPR FTP		1,982,500	2,000,000	18,184	2.B FE
87170A-BG-2	SYMP 34RR D1R - CDO	03/19/2026	JPMORGAN VPR FTP		2,297,930	2,300,000	22,409	2.B FE
88238C-AL-6	TCIFC 2023-I CR - CDO	03/10/2026	BANK OF AMERICA, N.A.		2,491,250	2,500,000	18,985	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					247,925,963	248,300,430	642,422	XXX
83012Y-AJ-6	SIXST 32 D1 - CDO	03/11/2026	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000		2.B
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					4,000,000	4,000,000		XXX
678912-AH-9	Ares Credit Secondaries Rated Notes Feed	03/23/2026	Direct Placement		14,253,801	14,253,801		1.G
678912-AJ-5	Ares Credit Secondaries Rated Notes Feed	03/23/2026	Direct Placement		6,479,000	6,479,000		2.C
234567-AB-1	Blue Torch Structured RF Fund LP	03/27/2026	Direct Placement		2,700,000	2,700,000		2.C
987654-ZA-1	Blue Torch Structured RF Fund LP	03/27/2026	Direct Placement		6,000,000	6,000,000		1.D
987456-AB-6	Blue Torch Structured RF Fund LP	03/27/2026	Direct Placement		2,250,000	2,250,000		4.C
987456-AC-4	PIMCO Specialty Finance Income - Class A	02/17/2026	Direct Placement		3,375,000	3,375,000		1.G
456789-AA-4	PIMCO Specialty Finance Income, L.P. - C	02/17/2026	Direct Placement		1,687,500	1,687,500		3.C
456789-AB-2	PIMCO Specialty Finance Income - Class B	02/17/2026	Direct Placement		2,109,375	2,109,375		2.C
08860G-AA-4	BHG OWNER LOAN TRUST SERIES 2026-1S - AB	03/20/2026	Direct Placement		12,886,757	12,956,250		1.A
08860G-AB-2	BHG OWNER LOAN TRUST SERIES 2026-1S - AB	03/20/2026	Direct Placement		7,401,191	7,443,750		1.D
08860G-AC-0	BHG OWNER LOAN TRUST SERIES 2026-1S - AB	03/20/2026	Direct Placement		2,744,773	2,757,188		1.G
08860G-AD-8	BHG OWNER LOAN TRUST SERIES 2026-1S - AB	03/20/2026	Direct Placement		2,472,513	2,481,563		2.C
08860G-AE-6	BHG OWNER LOAN TRUST SERIES 2026-1S - AB	03/20/2026	Direct Placement		1,924,938	1,930,312		3.C
26894@-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS	02/01/2026	Direct Placement			(17,317)		1.A PL
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.	02/23/2026	Direct Placement		350,000	350,000		2.B PL
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.	02/23/2026	Direct Placement		100,000	100,000		3.B
96043B-AE-2	WLAKE 261 B - ABS	01/08/2026	JP MORGAN SECS INC., - FIXED INCOME		4,999,730	5,000,000		1.C FE
96043B-AF-9	WLAKE 261 C - ABS	01/08/2026	JP MORGAN SECS INC., - FIXED INCOME		4,199,637	4,200,000		1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					75,934,215	76,056,422		XXX
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	03/31/2026	Direct Placement		1,141,773	1,141,773		1.G PL
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	03/31/2026	Direct Placement		378,348	378,348		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,520,121	1,520,121		XXX
1889999999. Total - asset-backed securities (unaffiliated)					334,968,778	335,389,925	653,565	XXX
1899999999. Total - asset-backed securities (affiliated)					4,000,000	4,000,000		XXX
1909999997. Total - asset-backed securities - Part 3					338,968,778	339,389,925	653,565	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					338,968,778	339,389,925	653,565	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					433,063,404	432,699,561	1,136,348	XXX
47630@-11-5	JENSEN HUGHES HOLDINGS CORP	03/31/2026	HIMCO	2,793.730	279,373			5.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					279,373	XXX		XXX
4509999997. Total - preferred stocks - Part 3					279,373	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					279,373	XXX		XXX
5989999997. Total - common stocks - Part 3						XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX		XXX
5999999999. Total - preferred and common stocks					279,373	XXX		XXX
6009999999 - Totals					433,342,777	XXX	1,136,348	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
455780-CH-7	INDONESIA, REPUBLIC OF (GOVERNMENT)	02/24/2026	JANE STREET EXECUTION SERVICES LLC		2,041,780	2,000,000	1,993,400	1,995,683		193		193		1,995,876		45,904	45,904	51,194	02/11/2029	2.B FE
731011-AV-4	POLAND, REPUBLIC OF (GOVERNMENT)	02/25/2026	HSBC SECURITIES (USA), INC.		1,025,110	1,000,000	949,900	958,617		660		660		959,276		65,834	65,834	19,229	10/04/2033	1.G FE
L15669-AA-9	CHILE ELECTRICITY LUX MPC SARL	01/20/2026	Paydown		52,500	52,500	54,206	53,960		(1,460)		(1,460)		52,500				1,578	01/20/2033	1.F FE
M6320U-CJ-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	02/23/2026	CITIGROUP GLOBAL MARKETS LIMITED		1,398,110	1,400,000	1,348,200	1,349,368		105		105		1,349,473		48,637	48,637	48,747	01/16/2054	1.E FE
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	02/10/2026	JPMORGAN SECURITIES INC, NEW YORK		964,161	1,100,000	1,311,750	1,292,817		(583)		(583)		1,292,234		(328,073)	(328,073)	15,461	04/16/2050	1.C FE
P42009-AE-3	FONDO MIVIVIENDA SA	01/30/2026	SEMINARIO Y CIA SAB S.A		1,507,665	1,500,000	1,460,100	1,482,542		1,163		1,163		1,483,705		23,960	23,960	21,198	04/12/2027	2.B FE
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	03/09/2026	Jane Street		934,344	900,000	887,850	893,127		488		488		893,615		40,729	40,729	11,700	06/29/2028	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					7,923,670	7,952,500	8,005,406	8,026,113		567		567		8,026,680		(103,010)	(103,010)	169,107	XXX	XXX
64966H-TX-8	NEW YORK CITY	02/01/2026	Paydown																12/01/2036	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)																			XXX	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT	02/20/2026	Union Bank Switzerland		5,751,115	5,735,000	6,175,891	5,994,456		(5,165)		(5,165)		5,989,292		(238,176)	(238,176)	107,301	09/15/2032	1.G FE
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	12/19/2025	Call @ 100.00															8	02/15/2050	1.F FE
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV	12/22/2025	Call @ 100.00															21	02/15/2050	1.F FE
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	03/24/2026	Call @ 114.15		365,283	320,000	475,322	443,980		(1,521)		(1,521)		442,459		(77,175)	(77,175)	10,638	04/01/2040	1.D FE
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	03/24/2026	Call @ 100.00		557,268	557,268	966,949	917,606		(2,511)		(2,511)		917,385		(360,117)	(360,117)	24,073	04/01/2050	1.D FE
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV	02/20/2026	RAYJM		2,968,832	3,200,000	2,786,272	2,953,167		7,403		7,403		2,960,569		8,263	8,263	44,420	07/01/2030	1.C FE
452227-JN-2	ILLINOIS ST SALES TAX REV	03/01/2026	Paydown																06/15/2038	1.F FE
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA	01/06/2026	Call @ 100.00		145,000	145,000	157,566	145,000						145,000				232	03/01/2033	1.C FE
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ	03/10/2026	Redemption @ 100.00		42,481	42,481	42,481	42,481						42,481				372	12/10/2032	1.A
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV	03/19/2026	Call @ 100.00		140,000	140,000	185,616	176,734		(774)		(774)		175,961		(35,961)	(35,961)		05/15/2039	1.D FE
626207-YF-5	MUNICIPAL ELEC AUTH GA	03/09/2026	Call @ 100.00		37,000	37,000	55,940	54,558		(71)		(71)		54,488		(17,488)	(17,488)		04/01/2057	1.G FE
626207-YM-0	MUNICIPAL ELEC AUTH GA	03/09/2026	Call @ 100.00		18,000	18,000	27,651	26,938		(36)		(36)		26,901		(8,901)	(8,901)		04/01/2057	1.F FE
649902-2E-2	NEW YORK STATE DORMITORY AUTHORITY	03/15/2026	Paydown		192,530	192,530	230,921	215,621		(23,090)		(23,090)		192,530				5,091	03/15/2033	1.B FE
649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	03/18/2026	Various		3,498,924	3,621,450	4,221,451	3,887,921		(77,062)		(77,062)		3,810,859		(311,935)	(311,935)	151,578	03/15/2030	1.B FE
649902-T3-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX	03/18/2026	Direct		415,235	415,235	554,563	416,519		(1,284)		(1,284)		415,235				26,006	03/15/2040	1.B FE
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY	03/11/2026	Call @ 100.00		65,000	65,000	83,506	78,668		(165)		(165)		78,502		(13,502)	(13,502)	1,829	03/15/2039	1.B FE
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX	02/04/2026	Call @ 100.00		100,000	100,000	126,054	119,437		(236)		(236)		119,201		(19,201)	(19,201)	2,714	03/15/2039	1.B FE
650009-S6-1	NEW YORK ST TWY AUTH GEN REV	01/05/2026	Call @ 89.70		578,597	645,000	668,130	657,249		(161)		(161)		657,089		(78,492)	(78,492)	12,542	01/01/2042	1.E FE
650035-TD-0	NEW YORK ST URBAN DEV CORP REV	02/17/2026	Call @ 100.00		1,190,000	1,190,000	1,461,201	1,367,941		(2,053)		(2,053)		1,365,888		(175,888)	(175,888)	34,332	03/15/2039	1.B FE
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV	01/01/2026	Call @ 100.00					(38)		38		38						(78)	01/01/2039	1.G FE
677632-MV-0	OHIO ST UNIV GEN RCPTS	02/06/2026	Call @ 100.00		455,000	455,000	614,832	586,056		(750)		(750)		585,306		(130,306)	(130,306)	4,034	06/01/2040	1.B FE
78605Q-AJ-6	SACRAMENTO CALIF PUB FING AUTH LEASE REV	03/04/2026	Call @ 100.00		10,000	10,000	13,871	13,354		(22)		(22)		13,332		(3,332)	(3,332)		04/01/2050	1.D FE
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL	12/03/2025	Call @ 100.00															7	01/01/2040	1.A FE
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV	01/14/2026	Call @ 100.15		165,251	165,000	227,271	215,464		(92)		(92)		215,372		(50,121)	(50,121)	4,272	02/01/2041	1.D FE
913366-EQ-9	UNIV CALIF REGTS MED CTR POOLED REV	03/11/2026	Call @ 100.00		1,088,880	1,045,000	1,332,427	1,170,849		(334)		(334)		1,170,515		(125,515)	(125,515)	65,423	05/15/2031	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					17,784,396	18,098,964	20,407,914	19,483,961		(107,886)		(107,886)		19,378,364		(1,637,848)	(1,637,848)	494,815	XXX	XXX
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES	03/02/2026	Direct		178,336	178,336	178,336	178,336						178,336				2,269	12/01/2041	1.D
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					178,336	178,336	178,336	178,336						178,336				2,269	XXX	XXX
00130H-CG-8	AES CORP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		368,060	400,000	359,764	375,442		612		612		376,054		(7,994)	(7,994)	5,853	01/15/2031	2.C FE
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO	03/10/2026	Paydown		46,020	46,020	46,020	46,021						46,020				348	03/10/2041	1.E
01185*-AA-3	ALASKA VENTURES LLC	03/31/2026	Adjustment		98,546	98,296	98,296	98,296						98,296		250	250	2,264	06/30/2033	2.C PL
02666T-AA-5	AMERICAN HOMES 4 RENT LP	02/19/2026	STIFEL NICOLAUS & CO.		3,488,834	3,485,000	3,668,980	3,547,208		(4,396)		(4,396)		3,542,812		(53,978)	(53,978)	76,113	02/15/2028	2.B FE
03027X-AJ-9	AMERICAN TOWER CORP	02/15/2026	Maturity @ 100.00		2,136,000	2,136,000	2,330,077	2,136,000						2,136,000				46,992	02/15/2026	2.A FE
05348E-BF-5	AVALONBAY COMMUNITIES INC	02/19/2026	BBVA SECURITIES INC		8,861,477	9,056,000	9,758,655	9,379,655		(13,598)		(13,598)		9,366,057		(504,580)	(504,580)	65,581	06/01/2029	1.G FE
054561-AJ-4	EQUITABLE HOLDINGS INC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		2,448,653	2,434,000	2,724,790	2,536,822		(6,741)		(6,741)		2,530,081		(81,429)	(81,429)	35,293	04/20/2028	2.A FE
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES	02/02/2026	SEMINARIO Y CIA SAB S.A		1,027,848	1,038,000	1,108,075	1,060,506		(1,126)		(1,126)		1,059,380		(31,531)	(31,531)	11,202	10/12/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05971U-2E-6	BANCO DE CREDITO DEL PERU	03/18/2026	BOFA SECURITIES, INC		1,239,600	1,200,000	1,198,824	1,199,248		49		49		1,199,297		40,303	40,303	48,360	01/11/2029	2.C FE
06738E-AN-5	BARCLAYS PLC	01/12/2026	Maturity @ 100.00		1,760,000	1,760,000	1,923,170	1,761,251		(1,251)		(1,251)		1,760,000				38,500	01/12/2026	2.A FE
075887-BG-3	BECTON DICKINSON AND CO	02/19/2026	Call @ 90.32		215,855	239,000	297,254	289,631		(319)		(319)		289,311		(73,456)	(73,456)	9,409	12/15/2044	2.B FE
075887-BX-6	BECTON DICKINSON AND CO	02/27/2026	Call @ 88.43		6,000,656	6,786,000	6,763,412	6,768,122		58		58		6,768,180		(767,524)	(767,524)	274,869	06/06/2047	2.B FE
075887-CK-3	BECTON DICKINSON AND CO	02/19/2026	Call @ 75.94		633,373	834,000	874,132	870,593		(155)		(155)		870,438		(237,065)	(237,065)	25,550	05/20/2050	2.B FE
101137-BA-4	BOSTON SCIENTIFIC CORP	02/19/2026	Susquehanna Financial Group, LLLP		13,931,980	14,800,000	14,632,618	14,706,793		2,738		2,738		14,709,532		(777,552)	(777,552)	86,066	06/01/2030	1.G FE
10240*-AA-7	BOWIE ACQUISITIONS LLC	12/31/2025	Direct															9,750	09/30/2038	2.C PL
11271L-AC-6	BROOKFIELD FINANCE INC	02/19/2026	US BANCORP INVESTMENTS INC.		3,900,241	3,907,000	4,280,470	4,028,535		(9,008)		(9,008)		4,019,528		(119,287)	(119,287)	86,768	01/25/2028	1.G
11271L-AD-4	BROOKFIELD FINANCE INC	02/19/2026	JP Morgan Securities LLC		6,483,691	6,376,000	7,340,434	6,808,586		(19,243)		(19,243)		6,789,344		(305,653)	(305,653)	121,117	03/29/2029	1.G
11271L-AE-2	BROOKFIELD FINANCE INC	02/19/2026	JP Morgan Securities LLC		13,574,916	13,560,000	15,255,136	14,455,227		(28,917)		(28,917)		14,426,309		(851,393)	(851,393)	204,813	04/15/2030	1.G FE
125276-AA-3	CFE FIBRA E	03/23/2026	Paydown		2,935	2,935	2,922	2,922		13		13		2,935				43	09/23/2040	2.C FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	03/10/2026	Paydown		23,126	23,126	23,126	23,126						23,126				483	07/10/2031	2.B FE
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		1,935,430	1,955,000	2,092,397	2,000,995		(3,258)		(3,258)		1,997,736		(62,306)	(62,306)	37,674	02/15/2028	2.C FE
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		780,671	782,000	854,163	806,844		(1,712)		(1,712)		805,131		(24,461)	(24,461)	14,141	03/15/2028	2.C FE
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC	02/19/2026	Susquehanna Financial Group, LLLP		6,493,728	7,476,000	6,652,199	6,934,542		10,800		10,800		6,945,342		(451,614)	(451,614)	95,049	02/01/2032	2.C FE
224044-AN-7	COX COMMUNICATIONS INC	02/20/2026	SOCIETE GENERALE PARIS SICOVAM		13,247,251	12,594,000	15,511,400	13,805,569		(65,579)		(65,579)		13,739,990		(492,739)	(492,739)	480,531	08/01/2028	2.B FE
22822V-AB-7	CROWN CASTLE INC	02/15/2026	Maturity @ 100.00		12,961,000	12,961,000	14,173,242	12,961,000						12,961,000				288,382	02/15/2026	2.B FE
22822V-AK-7	CROWN CASTLE INC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		1,944,365	1,955,000	2,119,083	2,009,711		(3,884)		(3,884)		2,005,826		(61,462)	(61,462)	38,177	02/15/2028	2.B FE
254687-DM-5	WALT DISNEY CO	02/19/2026	THE BANK OF NY/DBAG		1,096,384	1,030,000	1,325,528	1,141,456		(6,593)		(6,593)		1,134,863		(38,480)	(38,480)	26,909	04/08/2028	1.F FE
254687-DR-4	WALT DISNEY CO	02/19/2026	THE BANK OF NY/DBAG		1,945,967	1,810,000	2,384,186	2,039,243		(12,367)		(12,367)		2,026,875		(80,908)	(80,908)	18,301	06/30/2028	1.F FE
26884A-BJ-1	ERP OPERATING LP	02/19/2026	WELLS FARGO ADVISORS LLC		1,441,095	1,452,000	1,574,505	1,493,172		(2,911)		(2,911)		1,490,262		(49,166)	(49,166)	23,857	03/01/2028	1.G FE
26884A-BL-6	ERP OPERATING LP	02/19/2026	Susquehanna Financial Group, LLLP		4,204,538	4,346,000	4,592,983	4,461,434		(4,759)		(4,759)		4,456,675		(252,137)	(252,137)	82,936	07/01/2029	1.G FE
26884A-BM-4	ERP OPERATING LP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		183,155	194,000	198,621	196,374		(80)		(80)		196,294		(13,139)	(13,139)	2,492	02/15/2030	1.G FE
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV	02/19/2026	Deutsche Bank Securities, Inc.		502,341	508,000	542,209	520,922		(765)		(765)		520,157		(17,816)	(17,816)	6,618	04/06/2028	2.A FE
29717P-AY-3	ESSEX PORTFOLIO LP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		3,149,987	3,295,000	3,204,849	3,262,072		2,051		2,051		3,264,123		(114,135)	(114,135)	26,296	03/01/2028	2.A FE
302508-AQ-9	FMR LLC	02/19/2026	BARCLAYS CAPITAL INC		1,998,892	1,810,000	2,487,664	2,136,906		(12,591)		(12,591)		2,124,315		(125,424)	(125,424)	24,739	06/15/2029	1.E FE
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		1,860,952	1,944,000	2,048,198	2,000,207		(1,744)		(1,744)		1,998,463		(137,510)	(137,510)	11,934	06/15/2030	2.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC	03/31/2026	Paydown		204,958	204,958	219,560	215,894		(10,936)		(10,936)		204,958				4,227	03/31/2038	2.B FE
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP	02/26/2026	HIMCO		3,098,463	3,073,054	3,073,054	3,073,054						3,073,054		25,409	25,409	25,296	04/01/2026	5.A
36120P-AC-7	GTL TRADE FINANCE INC	02/09/2026	BARCLAYS BANK PLC		1,138,000	1,000,000	1,134,299	1,129,702		(463)		(463)		1,129,240		8,760	8,760	23,160	04/16/2044	2.B FE
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC	03/01/2026	Maturity @ 100.00		24,196,000	24,196,000	27,049,192	24,196,000						24,196,000				635,145	03/01/2026	2.B FE
373298-BP-2	GEORGIA-PACIFIC LLC	02/19/2026	STIFEL NICOLAUS & CO.		2,881,907	2,694,000	3,480,271	3,003,471		(17,184)		(17,184)		2,986,287		(104,381)	(104,381)	42,861	06/01/2028	1.G FE
373298-BR-8	GEORGIA-PACIFIC LLC	02/19/2026	JP Morgan Securities LLC		7,706,764	6,828,000	9,528,201	8,214,019		(47,494)		(47,494)		8,166,525		(459,761)	(459,761)	139,642	11/15/2029	1.G FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	02/10/2026	Direct		203,370	203,370	203,370	203,370						203,370				10,123	08/10/2031	1.D
38239J-AA-9	GOODMAN US FINANCE THREE LLC	02/19/2026	BANK OF AMERICA		1,890,562	1,907,000	2,054,335	1,957,512		(3,489)		(3,489)		1,954,022		(63,461)	(63,461)	30,380	03/15/2028	2.A FE
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		1,250,387	1,251,000	1,412,029	1,308,870		(3,696)		(3,696)		1,305,175		(54,788)	(54,788)	13,079	05/17/2028	1.F FE
392709-A#-8	GREEN BRICK PARTNERS INC	02/26/2026	Direct		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				16,738	02/25/2028	1.E PL
39813#-AA-9	GRIDFLEX GENERATION LLC.	03/31/2026	Direct		102,066	102,066	101,615	102,052		14		14		102,066				3,059	12/31/2030	3.A PL
40064@-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT	02/01/2026	Adjustment															(700)	12/01/2045	1.F
404280-BK-4	HSBC HOLDINGS PLC	02/19/2026	GOLDMAN SACHS & CO. LLC		4,504,261	4,503,000	4,861,799	4,589,433		(9,832)		(9,832)		4,579,601		(75,340)	(75,340)	79,357	03/13/2028	1.G FE
40465@-AG-7	HSRE CORE HOLDINGS I LLC	02/27/2026	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				137,100	02/27/2026	2.B
41652P-AC-3	HARTFORD HEALTHCARE CORP	03/25/2026	Call @ 69.41		493,332	663,000	648,235	649,645		87		87		649,733		(189,551)	(189,551)	15,355	07/01/2054	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
438516-AR-7	HONEYWELL INTERNATIONAL INC	03/24/2026	Call @ 102.48		1,620,753	1,508,000	2,048,814	1,916,206		(7,887)		(7,887)		1,908,318		(362,965)	(362,965)	120,527	03/15/2036	1.F FE
452327-AM-1	ILLUMINA INC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		1,881,972	2,063,000	1,853,956	1,933,032		3,099		3,099		1,936,131		(54,159)	(54,159)	21,481	03/23/2031	2.B FE
465077-AL-9	ISRAEL ELECTRIC CORP LTD	03/05/2026	JANE STREET CAPITAL, LLC		792,096	800,000	718,800	752,118		2,932		2,932		755,050		37,046	37,046	19,078	08/14/2028	2.A FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL	01/15/2026	Paydown		5,802	5,802	7,024	6,801		(998)		(998)		5,802				134	01/15/2042	1.C FE
502175-D@-8	LTC PROPERTIES INC.	02/17/2026	Direct		100,000	100,000	100,000	100,000						100,000				1,125	02/16/2032	2.C YE
52107Q-AJ-4	LAZARD GROUP LLC	02/19/2026	Morgan Stanley		1,753,149	1,745,000	1,992,668	1,843,312		(5,365)		(5,365)		1,837,947		(84,798)	(84,798)	32,937	09/19/2028	2.A FE
540424-AS-7	LOEWS CORP	03/19/2026	Call @ 100.00		1,147,000	1,147,000	1,239,093	1,147,000						1,147,000				20,073	04/01/2026	1.G FE
540424-AT-5	LOEWS CORP	02/23/2026	Susquehanna Financial Group, LLLP		18,159,911	18,880,000	20,029,981	19,491,001		(20,615)		(20,615)		19,470,387		(1,310,476)	(1,310,476)	164,011	05/15/2030	1.G FE
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	01/01/2026	Direct															(1)	06/30/2051	2.C PL
56501R-AC-0	MANULIFE FINANCIAL CORP	03/04/2026	Maturity @ 100.00		4,503,000	4,503,000	4,926,507	4,520,932		(17,932)		(17,932)		4,503,000				93,437	03/04/2026	1.F FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	03/08/2026	Maturity @ 100.00		1,016,000	1,016,000	1,084,773	1,019,087		(3,087)		(3,087)		1,016,000				17,272	03/08/2026	1.B FE
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	03/01/2026	Maturity @ 100.00		14,111,000	14,111,000	15,259,635	14,157,385		(46,385)		(46,385)		14,111,000				271,637	03/01/2026	1.G FE
61746B-DZ-6	MORGAN STANLEY	01/27/2026	Maturity @ 100.00		14,728,000	14,728,000	15,916,550	14,749,267		(21,267)		(21,267)		14,728,000				285,355	01/27/2026	1.G FE
64079*-AB-8	NEPTUNE SNR SECURED NOTES	03/31/2026	Direct		100,800	100,800	110,967	101,014		(214)		(214)		100,800				3,040	06/30/2027	1.F PL
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC	02/19/2026	Morgan Stanley		729,847	723,000	796,587	747,031		(1,807)		(1,807)		745,224		(15,377)	(15,377)	20,510	01/15/2028	2.C FE
698525-AA-0	PANOCHE ENERGY CENTER LLC	02/28/2026	Paydown		317,904	317,904	317,904	312,302		5,602		5,602		317,904				10,944	07/31/2029	4.A FE
701885-AJ-4	PIONEER PE HOLDING LLC	01/27/2026	Call @ 100.00		585,000	585,000	585,000	585,000						585,000				11,060	02/15/2028	1.D FE
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		3,728,452	3,814,000	3,974,646	3,904,022		(2,591)		(2,591)		3,901,431		(172,979)	(172,979)	62,401	09/15/2030	2.B FE
72650T-AA-6	PLAINS END FINANCING LLC	01/15/2026	Paydown		178,230	178,230	180,866	178,822		(592)		(592)		178,230				2,678	04/15/2028	3.A FE
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING	02/19/2026	SMBC NIKKO SECURITIES AMERICA, INC.		4,594,679	4,823,000	4,702,521	4,774,415		2,592		2,592		4,777,007		(182,327)	(182,327)	57,019	07/06/2028	1.D FE
75102X-AC-0	RAIZEN FUELS FINANCE SA	03/05/2026	Various		675,000	1,500,000	1,445,205	1,445,752		102		102		1,445,854		(770,854)	(770,854)	51,662	03/05/2054	5.B FE
75102X-AF-3	RAIZEN FUELS FINANCE SA	02/20/2026	MORGAN STANLEY & CO. LLC		335,300	700,000	689,226	689,755		188		188		689,943		(354,643)	(354,643)	27,344	07/08/2032	5.B FE
756109-AU-8	REALTY INCOME CORP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		781,154	784,000	852,631	806,066		(1,670)		(1,670)		804,396		(23,242)	(23,242)	17,090	01/15/2028	1.G FE
756109-CC-6	REALTY INCOME CORP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		700,694	719,000	754,713	737,309		(633)		(633)		736,676		(35,982)	(35,982)	14,600	01/15/2030	1.G FE
78200J-AA-0	RUSH SYSTEM FOR HEALTH	02/19/2026	JANE STREET EXECUTION SERVICES LLC		2,160,570	2,173,000	2,420,331	2,295,804		(4,506)		(4,506)		2,291,298		(130,728)	(130,728)	22,490	11/15/2029	1.E FE
78392B-AH-0	SK HYNIX INC	03/26/2026	FX - Standard Chartered Bank, London		820,360	800,000	796,262	797,605		171		171		797,776		22,584	22,584	30,678	01/16/2029	2.A FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC	02/25/2026	Call @ 100.00		391,000	391,000	447,652	391,000						391,000				3,510	06/30/2026	2.A FE
79588T-AF-7	SAMMONS FINANCIAL GROUP INC	02/19/2026	CITADEL SECURITIES LLC		4,117,088	3,750,000	3,763,604	3,761,979		(152)		(152)		3,761,827		355,261	355,261	89,518	04/15/2034	2.A FE
803014-AA-7	SANTOS FINANCE LTD	02/19/2026	Bank of New York Mellon		2,701,943	2,850,000	2,764,263	2,795,935		1,242		1,242		2,797,177		(95,234)	(95,234)	32,066	04/29/2031	2.C FE
830867-AB-3	SKYMILES IP LTD	01/20/2026	Paydown		199,946	199,946	194,197	196,235		3,710		3,710		199,946				2,374	10/20/2028	2.A FE
842400-GU-1	SOUTHERN CALIFORNIA EDISON CO	02/19/2026	GOLDMAN SACHS & CO. LLC		91,541	100,000	94,160	96,689		97		97		96,786		(5,245)	(5,245)	494	06/01/2030	1.G FE
842434-CU-4	SOUTHERN CALIFORNIA GAS CO	02/19/2026	JANE STREET EXECUTION SERVICES LLC		341,524	361,000	369,198	365,197		(143)		(143)		365,053		(23,529)	(23,529)	5,089	02/01/2030	1.D FE
84519#-AD-6	SOUTHWEST POWER POOL INC	03/30/2026	Direct		32,196	32,196	34,159	32,209		(13)		(13)		32,196				388	12/30/2042	1.F
84929#-AA-6	SPOWER FINANCE I LLC	01/01/2026	Direct															(358)	12/31/2036	3.A PL
853254-BS-8	STANDARD CHARTERED PLC	02/19/2026	HSBC SECURITIES (USA), INC.		9,610,996	9,510,000	10,741,165	10,179,831		(20,381)		(20,381)		10,159,450		(548,454)	(548,454)	170,524	04/01/2031	1.G FE
862121-AA-8	STORE CAPITAL LLC	02/19/2026	BARCLAYS CAPITAL INC		912,218	909,000	1,002,991	941,414		(2,232)		(2,232)		939,182		(26,964)	(26,964)	17,612	03/15/2028	2.B FE
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP, INC	03/09/2026	Maturity @ 100.00		5,939,000	5,939,000	6,402,301	5,960,147		(21,147)		(21,147)		5,939,000				112,366	03/09/2026	1.G FE
87268L-AE-7	TR FINANCE LLC	02/04/2026	Market Axess		276,899	270,000	277,799	277,331		(56)		(56)		277,275		(377)	(377)	7,013	08/15/2035	1.G FE
89366L-AE-4	TRANSELEC SA	02/25/2026	JEFFERIES LLC		393,660	400,000	414,000	403,779		(200)		(200)		403,579		(9,919)	(9,919)	9,644	01/12/2029	2.B FE
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC	02/19/2026	US BANCORP INVESTMENTS INC.		4,201,014	4,300,000	4,268,868	4,279,162		393		393		4,279,554		(78,540)	(78,540)	69,054	04/15/2032	2.B FE
89834J-AA-1	FIDEICOMISO IRREVOCABLE NO F/1401	02/09/2026	MORGAN STANLEY & CO. LLC		1,228,590	1,122,000	1,143,879	1,141,030		(198)		(198)		1,140,832		87,758	87,758	40,914	02/13/2034	2.C FE
89834M-AC-0	FIDEICOMISO IRREVOCABLE NO 2401	02/20/2026	Barclays Bank		1,401,327	1,278,000	1,283,421	1,282,700		(87)		(87)		1,282,613		118,714	118,714	20,945	02/13/2034	2.C FE
90265E-AN-0	UDR INC	02/19/2026	JANE STREET EXECUTION SERVICES LLC		590,038	595,000	636,876	608,508		(1,021)		(1,021)		607,487		(17,450)	(17,450)	12,437	01/15/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91159H-HS-2	US BANCORP	02/19/2026	JANE STREET EXECUTION SERVICES LLC		2,364,967	2,357,000	2,635,126	2,460,112		(6,235)		(6,235)		2,453,877		(88,910)	(88,910)	29,109	04/26/2028	1.G FE
91803*-AP-3	CORIX REGULATED UTILITIES US INC	03/31/2026	HIMCO		8,966,496	8,250,000	8,250,000	8,250,000						8,250,000		716,496	716,496	379,995	07/21/2036	1.G PL
91911T-AQ-6	VALE OVERSEAS LTD	02/09/2026	Goldman Sachs & Co.		1,927,500	2,000,000	1,769,000	1,823,751		3,885		3,885		1,827,636		99,864	99,864	44,375	07/08/2030	2.B FE
925650-AC-7	VICI PROPERTIES LP	02/20/2026	CITADEL SECURITIES LLC		11,175,750	11,000,000	10,975,422	10,985,816		433		433		10,986,249		189,501	189,501	281,875	02/15/2030	2.C FE
949746-TD-3	WELLS FARGO & CO	03/16/2026	Call @ 100.00		500,000	500,000	436,250	438,049		286		286		438,335		61,665	61,665	4,875	12/29/2049	2.B FE
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)	03/02/2026	Direct		323,598	323,598	331,500	323,669		(71)		(71)		323,598				3,593	08/01/2027	1.D
95040Q-AR-5	WELLTOWER OP LLC	02/19/2026	Morgan Stanley		1,747,548	1,800,000	1,799,064	1,799,517		9		9		1,799,526		(51,978)	(51,978)	12,513	06/15/2032	1.G FE
976656-BP-2	WISCONSIN ELECTRIC POWER CO	02/19/2026	MILLENNIUM ADVISORS, LLC		1,302,314	1,234,000	1,537,626	1,353,552		(6,637)		(6,637)		1,346,915		(44,601)	(44,601)	17,602	06/01/2028	1.G FE
980236-AQ-6	WOODSIDE FINANCE LTD	02/19/2026	BARCLAYS CAPITAL INC		4,895,780	4,866,000	5,308,549	5,063,765		(8,951)		(8,951)		5,054,814		(159,034)	(159,034)	100,970	03/04/2029	2.A FE
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC	03/26/2026	Maturity @ 100.00		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				79,790	03/26/2026	2.A
G5814#-AA-2	MARI JONE LTD SERIES A	12/31/2025	Direct															557	06/30/2031	2.C PL
G5814#-AB-0	MARI BOYLE LTD SERIES B	03/31/2026	Direct		31,695	31,695	31,695	31,695						31,695				442	06/30/2031	2.C PL
L7909C-AG-2	RAIZEN FUELS FINANCE SA	02/26/2026	MORGAN STANLEY & CO. LLC		549,600	1,200,000	1,163,400	1,164,751		311		311		1,165,062		(615,462)	(615,462)	40,200	02/25/2037	5.A FE
M59878-AF-1	ISRAEL DISCOUNT BANK LTD	03/26/2026	Various		3,421,275	3,400,000	3,323,690	3,357,538		3,905		3,905		3,361,442		59,833	59,833	116,384	01/26/2028	2.A FE
N7676V-AC-8	SABIC CAPITAL II BV	02/02/2026	JANE STREET CAPITAL, LLC		1,509,555	1,500,000	1,471,800	1,482,416		538		538		1,482,954		26,601	26,601	21,188	10/10/2028	1.E FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	03/20/2026	Direct		40,048	40,048	40,048	40,048						40,048				599	12/20/2044	2.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO	03/30/2026	Direct		75,000	75,000	75,000	75,000						75,000				1,208	06/30/2035	3.A PL
P8803L-AA-6	SURA ASSET MANAGEMENT SA	01/30/2026	BANCO BILBAO VIZCAYA ARGENTARIA S.A		311,131	311,000	334,238	316,930		(402)		(402)		316,527		(5,397)	(5,397)	4,195	04/11/2027	2.B FE
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E	03/26/2026	HSBC SECURITIES (USA), INC.		1,502,250	1,500,000	1,465,650	1,478,601		1,626		1,626		1,480,227		22,023	22,023	33,763	11/01/2028	2.C FE
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD	03/19/2026	FX - Standard Chartered Bank, London		2,981,310	3,000,000	2,820,762	2,926,912		9,070		9,070		2,935,982		45,328	45,328	46,146	04/06/2027	2.B FE
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD	03/03/2026	EUROCLEAR		1,532,400	1,500,000	1,491,830	1,495,050		310		310		1,495,360		37,040	37,040	45,833	07/24/2028	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					332,031,504	334,899,045	359,377,182	342,358,810		(440,647)		(440,647)		341,918,162		(9,995,208)	(9,995,208)	6,739,609	XXX	XXX
04522U-AB-0	ASL AIRCRAFT A-2 2.0 TERM LOAN	03/31/2026	Direct		107,514	107,514	107,514	107,514						107,514				859	01/29/2032	1.G PL
12665*-AA-9	CVS CAREMARK CTL 9-2009	03/10/2026	Direct		23,890	23,890	23,890	23,890						23,890				314	10/10/2031	2.B
126650-BY-5	CVSPAS 2011 CTF - CMBS	03/10/2026	Paydown		22,543	22,543	26,714	25,440		(2,897)		(2,897)		22,543				223	01/10/2034	2.C FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	02/10/2026	Paydown		45,773	45,773	45,773	45,773						45,773				478	07/10/2031	2.B FE
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G	02/02/2026	Direct		189,023	189,023	189,023	189,023						189,023				2,117	04/30/2032	1.B FE
90931C-AA-6	UAL AA - ABS	02/25/2026	Paydown		299,627	299,627	302,527	301,491		(1,864)		(1,864)		299,627				6,217	02/25/2033	1.E FE
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-	01/15/2026	Paydown		57,808	57,808	59,615	58,833		(1,025)		(1,025)		57,808				849	04/15/2029	1.E FE
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I	03/16/2026	Direct		47,076	47,076	47,076	47,076						47,076				299	05/15/2035	2.A
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011	03/25/2026	Direct		60,429	60,429	60,429	60,429						60,429				515	12/25/2036	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					853,685	853,685	862,561	859,470		(5,785)		(5,785)		853,685				11,873	XXX	XXX
000000-00-0	GAUGE CAPITAL III NB LLC - ABS	02/26/2026	Direct		3,861,922	3,861,922	3,795,744	3,817,930		3,656		3,656		3,821,586		40,336	40,336	756	09/17/2029	1.G
000000-00-0	Orion Fund II DD T/L 1L 10/24 - ABS	01/16/2026	Direct		4,238,663	4,238,663	4,237,058	4,238,639		24		24		4,238,663				52	12/31/2027	1.G
000000-00-0	PSEP Fund I SPV GP T/L 1L 3/25 - ABS	03/19/2026	Direct		7,258,369	7,258,369	7,134,205	7,178,944		3,312		3,312		7,182,257		76,113	76,113	41,717	03/28/2030	2.C
000000-00-0	TCGL Finance DD T/L A 1L 3/25 - ABS	01/23/2026	Adjustment		2,179,067	2,179,067	2,084,286	2,096,932		2,361		2,361		2,099,293		79,774	79,774		03/22/2030	2.B
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN	03/09/2026	Redemption @ 100.00		4,076,177	4,076,177	4,076,177	4,076,177						4,076,177				13,098	09/19/2030	1.G PL
69436#-AA-3	PESOF IV TERM LOAN	01/13/2026	Direct		328,836	328,836	327,311	328,811		25		25		328,836				6,146	06/23/2026	1.G PL
71641*-AA-4	PROJECT RINGS (ONSHORE) TSFR3M	03/10/2026	Redemption @ 100.00		106,379	105,023	104,865	106,312		7		7		106,319		60	60		12/19/2028	1.B PL
74986@-AV-3	RREEF AMERICA REIT II INC	01/05/2026	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				77,000	01/05/2026	1.G
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU	02/09/2026	Maturity @ 100.00															2,729	12/15/2025	1.C
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	01/09/2026	Redemption @ 100.00		2,685,039	2,685,039	2,682,826	2,682,774		(158)		(158)		2,682,615		2,423	2,423		03/10/2028	1.E PL
92581*-AA-2	VICOF II TRUST - ABS	03/20/2026	Paydown		289,935	289,935	289,210	289,573		361		361		289,935				2,532	02/10/2030	1.E PL
96222#-AA-4	WHLP IV RP LP SECURED TERM_LOAN Due 3/23	03/20/2026	Redemption @ 100.00		6,098,281	6,098,281	6,092,182	6,097,932		238		238		6,098,170		110	110	68,027	03/23/2026	1.G
G5235@-AA-5	PROJECT RINGS (OFFSHORE)	03/10/2026	Redemption @ 100.00		79,580	78,556	78,438	79,530		5		5		79,535		45	45		12/19/2028	1.B PL
G8868K-AD-4	NAV FACILITY OCULUS 2	03/25/2026	Redemption @ 100.00		500,000	500,000	500,000	500,000						500,000				9,712	03/14/2028	2.B PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					35,702,247	35,699,868	35,402,302	35,493,554		9,832		9,832		35,503,386		198,861	198,861	221,768	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					394,473,838	397,682,397	424,233,701	406,400,244		(543,920)		(543,920)		405,858,613		(11,537,205)	(11,537,205)	7,639,442	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					394,473,838	397,682,397	424,233,701	406,400,244		(543,920)		(543,920)		405,858,613		(11,537,205)	(11,537,205)	7,639,442	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					394,473,838	397,682,397	424,233,701	406,400,244		(543,920)		(543,920)		405,858,613		(11,537,205)	(11,537,205)	7,639,442	XXX	XXX
36179U-CA-8	G2 MA5465 - RMBS	03/01/2026	Paydown		2,090	2,090	2,086	2,081		8		8		2,090				12	09/20/2048	1.A
36200Q-JD-7	GN 569160 - RMBS	03/01/2026	Paydown		30	30	31	32		(3)		(3)		30					03/15/2032	1.A
36200Q-WP-5	GN 569554 - RMBS	03/01/2026	Paydown		32	32	33	35		(3)		(3)		32					01/15/2032	1.A
36200W-TB-7	GN 574846 - RMBS	03/01/2026	Paydown		16	16	16	16		(1)		(1)		16					11/15/2031	1.A
36201C-PY-4	GN 579239 - RMBS	03/01/2026	Paydown		652	652	662	662		(10)		(10)		652				7	01/15/2032	1.A
36201F-PK-7	GN 581926 - RMBS	03/01/2026	Paydown		1,129	1,129	1,160	1,176		(48)		(48)		1,129				13	05/15/2032	1.A
36201F-Q6-7	GN 581977 - RMBS	03/01/2026	Paydown		446	446	458	460		(14)		(14)		446				5	05/15/2032	1.A
36201U-AH-7	GN 593208 - RMBS	03/01/2026	Paydown		767	767	800	820		(53)		(53)		767				9	08/15/2032	1.A
36202E-3E-7	G2 004397 - RMBS	03/01/2026	Paydown		1,037	1,037	1,058	1,059		(22)		(22)		1,037				8	03/20/2039	1.A
36202F-CN-4	G2 004577 - RMBS	03/01/2026	Paydown		470	470	476	476		(6)		(6)		470				3	11/20/2039	1.A
36202F-DB-9	G2 004598 - RMBS	03/01/2026	Paydown		466	466	478	478		(12)		(12)		466				3	12/20/2039	1.A
36202F-EH-5	G2 004636 - RMBS	03/01/2026	Paydown		990	990	997	998		(9)		(9)		990				8	02/20/2040	1.A
36202F-GW-0	G2 004713 - RMBS	03/01/2026	Paydown		625	625	695	731		(106)		(106)		625				5	06/20/2040	1.A
36202F-HY-5	G2 004747 - RMBS	03/01/2026	Paydown		8,171	8,171	8,732	8,844		(673)		(673)		8,171				66	07/20/2040	1.A
36202F-LP-9	G2 004834 - RMBS	03/01/2026	Paydown		2,726	2,726	2,855	2,889		(163)		(163)		2,726				20	10/20/2040	1.A
36209A-6R-6	GN 466280 - RMBS	03/01/2026	Paydown		16	16	16	16						16					07/15/2030	1.A
36209E-VR-0	GN 469624 - RMBS	03/01/2026	Paydown		40	40	42	42		(2)		(2)		40					10/15/2028	1.A
3620A1-X7-8	GN 716302 - RMBS	03/01/2026	Paydown		32	32	33	34		(1)		(1)		32					06/15/2039	1.A
3620A8-LU-5	GN 722239 - RMBS	03/01/2026	Paydown		83	83	85	86		(3)		(3)		83				1	08/15/2039	1.A
3620A9-SH-5	GN 723320 - RMBS	03/01/2026	Paydown		940	940	969	969		(29)		(29)		940				6	09/15/2039	1.A
3620AC-3Z-5	GN 726316 - RMBS	03/01/2026	Paydown		795	795	820	822		(27)		(27)		795				6	09/15/2039	1.A
3620AC-4G-6	GN 726323 - RMBS	03/01/2026	Paydown		63	63	65	65		(2)		(2)		63				1	09/15/2039	1.A
3620AR-JT-9	G2 737474 - RMBS	03/01/2026	Paydown		2,577	2,577	2,675	2,660		(83)		(83)		2,577				18	10/20/2040	1.A
36213D-3C-0	GN 551695 - RMBS	03/01/2026	Paydown		288	288	295	291		(4)		(4)		288				3	02/15/2032	1.A
36213E-YA-8	GN 552505 - RMBS	03/01/2026	Paydown		28	28	28	28		(1)		(1)		28					04/15/2032	1.A
36213T-6Y-4	GN 564387 - RMBS	03/01/2026	Paydown		481	481	490	493		(12)		(12)		481				6	10/15/2031	1.A
36213V-R2-6	GN 565805 - RMBS	03/01/2026	Paydown		301	301	316	309		(8)		(8)		301				4	11/15/2031	1.A
36213X-T5-3	GN 567672 - RMBS	03/01/2026	Paydown		30	30	32	31		(1)		(1)		30					05/15/2032	1.A
36225B-G7-7	GN 781122 - RMBS	03/01/2026	Paydown		129	129	134	133		(4)		(4)		129				2	12/15/2029	1.A
36225B-LL-0	GN 781231 - RMBS	03/01/2026	Paydown		434	434	449	450		(16)		(16)		434				5	12/15/2030	1.A
36225B-NC-8	GN 781287 - RMBS	03/01/2026	Paydown		32	32	32	33		(1)		(1)		32					05/15/2031	1.A
36225B-PM-4	GN 781328 - RMBS	03/01/2026	Paydown		251	251	259	262		(11)		(11)		251				3	09/15/2031	1.A
36225B-TE-8	GN 781449 - RMBS	03/01/2026	Paydown		1,753	1,753	1,827	1,899		(147)		(147)		1,753				20	05/15/2032	1.A
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS	03/01/2026	Paydown		8,340	8,340	8,580	8,550		(209)		(209)		8,340				29	10/16/2043	1.A
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS	03/01/2026	Paydown		15,974	15,974	16,484	16,435		(461)		(461)		15,974				90	09/20/2045	1.A
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS	03/01/2026	Paydown		6,985	6,985	7,214	7,197		(211)		(211)		6,985				39	01/20/2046	1.A
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS	03/01/2026	Paydown		19,853	19,853	20,458	20,613		(759)		(759)		19,853				97	07/20/2046	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					79,071	79,071	81,839	82,176		(3,105)		(3,105)		79,071				489	XXX	XXX
31283H-QX-6	FH G01370 - RMBS	03/01/2026	Paydown		169	169	175	173		(4)		(4)		169				2	03/01/2032	1.A
31283H-X8-3	FH G01603 - RMBS	03/01/2026	Paydown		261	261	271	271		(10)		(10)		261				3	08/01/2033	1.A
31292G-TN-6	FH C00557 - RMBS	03/01/2026	Paydown		109	109	111	109						109				1	10/01/2027	1.A
31292G-Y5-9	FH C00732 - RMBS	03/01/2026	Paydown		2	2	2	2						2					03/01/2029	1.A
31292H-4H-4	FH C01724 - RMBS	03/01/2026	Paydown		2,351	2,351	2,326	2,329		22		22		2,351				19	12/01/2033	1.A
31296P-TL-6	FH A15055 - RMBS	03/01/2026	Paydown		54	54	55	55						54				1	10/01/2033	1.A
31298F-JL-7	FH C46567 - RMBS	03/01/2026	Paydown		95	95	95	95						95				1	01/01/2031	1.A
3131XH-M5-2	FH ZL2180 - RMBS	03/01/2026	Paydown		1,049	1,049	1,082	1,088		(39)		(39)		1,049				6	10/01/2041	1.A
3132VQ-N5-1	FH Q64011 - RMBS	03/01/2026	Paydown		1,424	1,424	1,431	1,435		(11)		(11)		1,424				7	06/01/2049	1.A
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	03/01/2026	Paydown		990	990	1,001	994		(3)		(3)		990				12	03/25/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31362J-UN-3	FN 062689 - RMBS	03/01/2026	Paydown		128	128	125	121		7		7		128				1	06/01/2028	1.A
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	03/02/2026	Paydown		15,967	15,967	16,846	16,624		(657)		(657)		15,967				79	08/25/2045	1.A
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS	03/01/2026	Paydown		41,705	41,705	41,482	41,497		208		208		41,705				139	08/25/2046	1.A
31371H-VJ-4	FN 252717 - RMBS	03/01/2026	Paydown		1	1	1	1						1					09/01/2029	1.A
31371L-CD-9	FN 254868 - RMBS	03/01/2026	Paydown		117	117	121	120		(3)		(3)		117				1	09/01/2033	1.A
31371L-DH-9	FN 254904 - RMBS	03/01/2026	Paydown		1,739	1,739	1,749	1,745		(6)		(6)		1,739				14	10/01/2033	1.A
31383J-WE-6	FN 504745 - RMBS	03/25/2026	Paydown		13	13	13	13						13					07/01/2029	1.A
31386M-ZB-9	FN 567838 - RMBS	03/01/2026	Paydown		749	749	762	757		(8)		(8)		749				7	10/01/2030	1.A
3138Y5-WF-9	FN AX4245 - RMBS	03/01/2026	Paydown		940	940	1,007	1,041		(101)		(101)		940				6	12/01/2044	1.A
31390B-WE-4	FN 641545 - RMBS	03/01/2026	Paydown		1,819	1,819	1,926	1,871		(52)		(52)		1,819				21	04/01/2032	1.A
31390P-GK-7	FN 651902 - RMBS	03/01/2026	Paydown		236	236	247	251		(15)		(15)		236				3	08/01/2032	1.A
31391W-5H-0	FN 679548 - RMBS	03/01/2026	Paydown		101	101	105	104		(3)		(3)		101				1	04/01/2033	1.A
313921-A5-7	FNR 2001-65 F - CMO/RMBS	03/25/2026	Paydown		1,908	1,908	1,912	2,005		(97)		(97)		1,908				14	11/25/2031	1.A
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS	03/25/2026	Paydown		1,800	1,800	1,803	1,878		(78)		(78)		1,800				12	08/25/2032	1.A
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	03/01/2026	Paydown		721	721	759	748		(26)		(26)		721				6	04/25/2038	1.A
31400J-SJ-9	FN 689121 - RMBS	03/01/2026	Paydown		13	13	13	13						13					02/01/2033	1.A
31401B-4L-6	FN 703827 - RMBS	03/01/2026	Paydown		362	362	364	363		(2)		(2)		362				3	05/01/2033	1.A
31401B-NS-0	FN 703401 - RMBS	03/01/2026	Paydown		337	337	339	338		(2)		(2)		337				3	04/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS	03/01/2026	Paydown		177	177	182	181		(5)		(5)		177				1	03/01/2034	1.A
31402E-AQ-1	FN 726415 - RMBS	03/01/2026	Paydown		17	17	18	18		(1)		(1)		17					07/01/2033	1.A
31402R-UN-7	FN 735989 - RMBS	03/01/2026	Paydown		4,060	4,060	4,305	4,334		(273)		(273)		4,060				39	02/01/2035	1.A
31403F-JW-5	FN 747377 - RMBS	03/01/2026	Paydown		2,223	2,223	2,234	2,229		(7)		(7)		2,223				20	10/01/2033	1.A
31404B-SQ-6	FN 763827 - RMBS	03/01/2026	Paydown		500	500	531	522		(23)		(23)		500				5	02/01/2034	1.A
31405A-U9-2	FN 783708 - RMBS	03/01/2026	Paydown		530	530	522	523		7		7		530				5	06/01/2034	1.A
31406A-6Y-3	FN 804687 - RMBS	03/01/2026	Paydown		828	828	839	837		(9)		(9)		828				8	12/01/2034	1.A
31406D-EL-6	FN 806639 - RMBS	03/01/2026	Paydown		91	91	92	92		(1)		(1)		91				1	12/01/2034	1.A
31410G-RA-3	FN 888881 - RMBS	03/01/2026	Paydown		2,058	2,058	2,222	2,373		(314)		(314)		2,058				22	12/01/2037	1.A
31415Q-P9-1	FN 986148 - RMBS	03/01/2026	Paydown		6,026	6,026	6,593	6,630		(604)		(604)		6,026				55	01/01/2038	1.A
31416B-VH-8	FN 995316 - RMBS	03/01/2026	Paydown		93	93	96	96		(3)		(3)		93				1	12/01/2034	1.A
31418M-A2-8	FN AD0024 - RMBS	03/01/2026	Paydown		703	703	737	734		(31)		(31)		703				7	08/01/2037	1.A
31418M-PU-0	FN AD0434 - RMBS	03/01/2026	Paydown		1,701	1,701	1,821	1,876		(175)		(175)		1,701				17	03/01/2037	1.A
31419A-VB-0	FN AE0609 - RMBS	03/01/2026	Paydown		3,305	3,305	3,599	3,651		(346)		(346)		3,305				31	04/01/2037	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					97,472	97,472	99,914	100,136		(2,664)		(2,664)		97,472				573	XXX	XXX
3137BM-TZ-9	FHMS K-052 X3 - CMBS	01/26/2026	Paydown				117,338	62,846		(62,846)		(62,846)						3,653	01/25/2044	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)							117,338	62,846		(62,846)		(62,846)						3,653	XXX	XXX
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS	03/01/2026	Paydown		20,812	20,812	20,841	20,794		17		17		20,812				75	06/26/2045	1.A
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS	03/01/2026	Paydown		1,438	1,438	1,411	1,410		28		28		1,438				8	08/25/2043	1.A
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS	03/01/2026	Paydown		6,235	6,235	6,108	6,102		133		133		6,235				25	10/26/2043	1.A
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS	03/01/2026	Paydown		31,071	31,071	31,557	31,373		(302)		(302)		31,071				178	11/27/2051	1.A
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS	03/01/2026	Paydown		40,379	40,379	41,022	42,085		(1,706)		(1,706)		40,379				241	10/25/2049	1.A
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS	03/01/2026	Paydown		57,110	57,110	59,609	58,940		(1,829)		(1,829)		57,110				318	10/25/2050	1.A
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS	03/01/2026	Paydown		134,671	134,671	135,539	135,248		(577)		(577)		134,671				749	10/25/2050	1.B
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	03/25/2026	Paydown		869	869	810	858		11		11		869				7	02/25/2035	1.A FM
64829X-AT-9	NRZT 185 B1B - CMO/RMBS	03/01/2026	Paydown		80,788	80,788	80,417	80,499		289		289		80,788				557	12/25/2057	1.A
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	03/01/2026	Paydown		6,409	6,409	6,422	6,412		(3)		(3)		6,409				39	12/26/2057	1.A
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	03/01/2026	Paydown		41,642	41,642	41,642	41,635		7		7		41,642				170	11/25/2061	1.B
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	03/01/2026	Paydown		6,128	6,128	5,967	6,052		76		76		6,128				36	07/27/2043	1.A
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS	03/01/2026	Paydown		327,733	327,733	326,324	327,169		564		564		327,733				1,364	11/27/2056	1.B
92259H-AA-5	VCC 2023-4 A - CMBS/CMO/RMBS	03/01/2026	Paydown		186,545	186,545	186,529	186,349		197		197		186,545				2,307	11/25/2053	1.A FE
92259H-AD-9	VCC 234 M1 - CMBS/RMBS	03/01/2026	Paydown		30,488	30,488	30,488	30,486		2		2		30,488				314	11/25/2053	1.D FE
92259H-AG-2	VCC 234 M2 - CMO/RMBS	03/01/2026	Paydown		58,257	58,257	58,256	58,198		58		58		58,257				572	11/25/2053	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92259H-AK-3	VCC 234 M3 - CMO/RMBS	03/01/2026	Paydown		247,857	247,857	247,814	247,743		114		114		247,857				3,016	11/25/2053	2.B FE
92922F-4S-4	WAMU 2005-AR13 1B3 - CMO/RMBS	03/25/2026	Paydown		3,282	3,282	2,979	1,841		1,441		1,441		3,282				27	10/25/2045	1.A FM
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	03/25/2026	Paydown		6,915	6,915	6,301	4,056		2,859		2,859		6,915				54	12/25/2045	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,288,630	1,288,630	1,290,035	1,287,251		1,379		1,379		1,288,630				10,055	XXX	XXX
00179V-AF-3	AMSR 2021-SFR2 E2 - CMBS	03/19/2026	Paydown		2,208,000	2,208,000	2,207,920	2,205,918		2,082		2,082		2,208,000				14,225	08/19/2038	2.A FE
05594L-AG-9	BX 25JDI D - CMBS	02/17/2026	Paydown		332,392	332,392	332,392	332,392						332,392				2,878	11/17/2042	2.C
05609K-AN-9	BX 2021-XL2 G - CMBS	03/16/2026	Paydown		9,100,000	9,100,000	9,054,466	9,108,261		(8,261)		(8,261)		9,100,000				151,410	10/15/2038	1.A
12592P-BL-6	COMM 2014-UBS6 C - CMBS	02/12/2026	Paydown		376,638	376,638	354,599	376,638						376,638				1,507	12/12/2047	1.A
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	03/01/2026	Paydown		352,594	352,594	339,863	351,868		725		725		352,594				1,684	08/12/2048	1.A
12594C-BJ-8	COMM 2016-DC2 B - CMBS	03/01/2026	Paydown		196,793	196,793	221,823	196,927		(133)		(133)		196,793				1,561	02/12/2049	1.A
12635F-AV-6	CSAIL 2015-C3 XA - CMBS	01/01/2026	Paydown				46,091	484		(484)		(484)							08/17/2048	1.A FE
126650-AY-6	CVSPAS 05 CTF - CMBS	03/10/2026	Paydown		26,629	26,629	26,629	26,629						26,629				238	10/10/2027	2.B
17291C-BV-6	CGCMT 16C2 C - CMBS	03/27/2026	BARCLAYS CAPITAL INC		1,958,125	2,000,000	2,059,865	2,029,693		4,915		4,915		2,034,608		(76,483)	(76,483)	26,649	08/12/2049	1.A
29425A-AG-8	CGCMT 2015-GC33 B - CMBS	03/01/2026	Paydown		25,416	25,416	26,159	25,387		29		29		25,416				161	09/12/2058	1.A
36270G-AA-9	GSMS 2023-SHIP A - CMBS	03/12/2026	Paydown		2,672,608	2,672,608	2,669,163	2,669,317		3,291		3,291		2,672,608				28,880	09/13/2038	1.A FE
61765L-AY-6	MSBAM 2015-C24 C - CMBS	01/16/2026	Paydown		258,404	258,404	216,575	247,980		10,424		10,424		258,404				849	05/15/2048	1.A
90353D-AV-7	UBSCM 2018-C12 A2 - CMBS	03/17/2026	Paydown		19,031	19,031	19,011	19,001		30		30		19,031				198	08/17/2051	1.A FE
92939K-AJ-7	WFRBS 2014-C24 XB - CMBS	03/17/2026	Paydown				191,543	83,010		(83,010)		(83,010)						10,557	11/18/2047	1.A
95000L-BC-6	WFCM 2016-C33 XA - CMBS	03/17/2026	Paydown				549,414	8,457		(8,457)		(8,457)						9,046	03/17/2059	1.A FE
95000L-BF-9	WFCM 2016-C33 C - CMBS	03/17/2026	Paydown		1,400,000	1,400,000	1,212,385	1,390,677		9,323		9,323		1,400,000				13,636	03/17/2059	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					18,926,630	18,968,505	19,527,897	19,072,640		(69,527)		(69,527)		19,003,113		(76,483)	(76,483)	263,478	XXX	XXX
00119B-AD-5	AGL 29 C - CDO	03/19/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				256,336	04/21/2037	1.F FE
00121J-AA-0	AGL 34 A1 - CDO	03/18/2026	Adjustment		5,002,100	5,000,000	5,000,000	5,000,000						5,000,000		2,100	2,100	106,067	01/22/2038	1.A FE
03664T-AQ-0	ANTR 2019-1 CR - CDO	02/06/2026	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				294,323	01/22/2036	1.F FE
03665L-AU-7	ANTR 2018-3 DR - CDO	02/20/2026	Wells Fargo Securities, LLC		11,041,250	11,000,000	10,996,875	10,997,308		36		36		10,997,344		43,906	43,906	284,038	07/21/2036	2.C FE
04009A-BC-3	ARES LII CRR - CDO	02/25/2026	Call @ 100.00		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				63,743	04/22/2031	1.F
04018F-AG-3	ARES 60 D - CDO	02/13/2026	Call @ 100.00		6,695,000	6,695,000	6,653,005	6,659,991		(564)		(564)		6,659,427		35,573	35,573	159,790	07/18/2034	2.C FE
04019F-AU-1	ARES LXV DR - CDO	01/06/2026	PERSHING LLC		3,516,800	3,500,000	3,500,000	3,500,000						3,500,000		16,800	16,800	48,980	07/25/2034	2.C FE
06763V-AE-5	BABSN 2024-I C - CDO	03/17/2026	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				205,635	01/21/2037	1.F FE
12572G-AS-6	CIFC 225R CR - CDO	03/30/2026	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				212,960	01/16/2037	1.F FE
12598Y-AG-3	CIFC 233 C - CDO	02/04/2026	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				173,983	01/21/2037	1.F FE
13877J-AG-6	CANYC 2022-1 D - CDO	01/21/2026	Adjustment		2,919,150	2,925,000	2,764,125	2,808,529		852		852		2,809,236		109,914	109,914	57,491	04/16/2035	2.C FE
17181U-AG-3	CIFC 242 C - CDO	01/22/2026	BANK OF AMERICA, N.A.		5,020,000	5,000,000	5,037,500	5,031,545		(161)		(161)		5,031,384		(11,384)	(11,384)	80,798	04/22/2037	1.F FE
18914K-AA-0	FTGPK 2021-1 AR - CDO	03/17/2026	PERSHING LLC		4,987,500	5,000,000	4,998,750	4,998,816		(610)		(610)		4,998,206		(10,706)	(10,706)	96,713	04/24/2034	1.A FE
29004N-AA-2	ELM35 35 A - CDO	03/17/2026	Adjustment		6,003,000	6,000,000	6,004,758	6,001,710		(2,035)		(2,035)		5,999,705		3,295	3,295	126,846	10/19/2037	1.A FE
33835N-AA-9	MORGN 2018-3 AR - CDO	01/20/2026	Paydown		179,464	179,464	179,796	179,686		(222)		(222)		179,464				2,378	10/20/2031	1.A FE
33882C-AE-7	FLAT 24 C - CDO	02/12/2026	Call @ 100.00		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				190,409	01/15/2037	1.F FE
362943-AE-2	GALXY 32 C - CDO	02/27/2026	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				59,774	10/20/2036	1.F FE
38138W-AG-9	GLM 19 C - CDO	02/23/2026	Call @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				237,774	04/20/2037	1.F FE
38179N-AD-6	GOCAP 71 B - CDO	03/20/2026	Call @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				254,359	02/09/2037	1.C FE
38180W-AJ-0	GOCAP 80M D - CDO	02/20/2026	Various		6,883,754	7,000,000	6,971,216	6,972,679		294		294		6,972,953		(89,199)	(89,199)	135,473	05/09/2039	2.C FE
44328J-BD-2	HPSPR 2023-1 D1R - CDO	02/20/2026	Adjustment		3,932,000	4,000,000	4,000,000	4,000,000						4,000,000		(68,000)	(68,000)	146,299	10/15/2037	2.B FE
558190-BN-6	MDPK 19RRRR CR3 - CDO	02/06/2026	Call @ 100.00		7,400,000	7,400,000	7,400,000	7,400,000						7,400,000				142,545	01/22/2037	1.F FE
55822N-AG-4	MDPK 61 C - CDO	01/12/2026	Call @ 100.00		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				134,558	01/21/2037	1.F FE
55822N-AJ-8	MDPK 61 D - CDO	01/12/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				97,818	01/21/2037	2.C FE
55952F-AG-3	MAGNE XXXI D - CDO	01/15/2026	Paydown		2,000,000	2,000,000	2,005,122	2,004,839		(4,846)		(4,846)		2,000,000				36,627	07/17/2034	2.C FE
55954P-AN-4	MAGNE 21R AR - CDO	03/18/2026	Adjustment		6,000,000	6,000,000	6,015,000	6,009,754		(5,109)		(5,109)		6,004,661		(4,661)	(4,661)	127,880	04/20/2034	1.A FE
59803D-AG-1	MIDO XIII C - CDO	02/13/2026	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				169,623	01/21/2037	1.F FE
67109S-AG-2	OAKC 17 C - CDO	03/02/2026	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				180,809	04/20/2037	1.F FE
67109S-AJ-6	OAKC 17 D1 - CDO	03/02/2026	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				157,774	04/20/2037	2.B FE
696926-AG-9	PLMRS 2023-3 C - CDO	01/20/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				104,028	01/21/2037	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73052V-AJ-4	PARPK 1 D - CDO	02/13/2026	PERSHING LLC		2,160,000	2,160,000	1,989,360	2,039,705		1,972		1,972		2,039,751		120,250	120,250	48,032	07/20/2034	2.C FE
758971-AE-5	REG29 XXIX D1 - CDO	01/22/2026	Deutsche Bank Securities Inc		4,030,000	4,000,000	4,000,000	4,000,000						4,000,000		30,000	30,000	76,511	09/06/2037	2.C FE
87190G-AC-5	SYMP XXVI AR - CDO	01/16/2026	Call @ 100.00		4,081,380	4,081,380	4,088,726	4,072,969		54		54		4,073,023		8,357	8,357	52,139	04/20/2033	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					205,651,398	205,740,844	205,404,233	205,477,530		(10,338)		(10,338)		205,465,154		186,244	186,244	4,522,511	XXX	XXX
83012D-AW-3	SIXST XVI CR - CDO	02/03/2026	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				179,029	01/21/2037	1.F FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				179,029	XXX	XXX
00198@-AA-8	PROJECT SCOUT TSFR3M - ABS	03/30/2026	Direct with Issuer		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				405,714	03/31/2033	1.G PL
00198@-AB-6	PROJECT SCOUT (UPSIZE) TSFR3M - ABS	03/30/2026	Direct with Issuer		13,700,000	13,700,000	13,700,000	13,700,000						13,700,000				153,331	03/31/2033	1.G PL
00252F-CV-1	AMIT 2005-4 M3 - RMBS	03/25/2026	Paydown		20,455	20,455	18,154	20,520		(65)		(65)		20,455				167	10/25/2035	1.A FM
00840C-AA-5	AG ABC STRUCTURED NOTE LP	03/31/2026	Unknown		1,667,861	1,667,861	1,667,861	1,667,861						1,667,861				17,478	12/15/2031	2.C PL
03065W-AE-5	AMCAR 2022-2 B - ABS	03/18/2026	Paydown		1,633,554	1,633,554	1,632,214	1,633,307		247		247		1,633,554				11,359	04/18/2028	1.A FE
03072S-RX-5	AMSI 2004-R5 M1 - RMBS	03/25/2026	Paydown		30,248	30,248	26,906	30,296		(48)		(48)		30,248				233	07/25/2034	1.A FM
12633S-AA-6	CPS 25A A - ABS	03/15/2026	Paydown		262,557	262,557	262,615	262,590		(33)		(33)		262,557				2,070	10/16/2028	1.A FE
12634S-AA-5	CPS 25C A - ABS	03/15/2026	Paydown		148,824	148,824	148,824	148,824						148,824				1,172	03/15/2029	1.A FE
14320A-AB-7	CARMX 2025-2 A2A - ABS	03/15/2026	Paydown		350,440	350,440	350,846	350,685		(246)		(246)		350,440				2,634	07/17/2028	1.A FE
223936-AA-3	CPS 25D A - ABS	03/15/2026	Paydown		537,988	537,988	537,988	537,987		1		1		537,988				3,997	07/16/2029	1.A FE
224936-AA-2	CAALT 233 A - ABS	03/15/2026	Paydown		303,294	303,294	307,109	304,314		(1,020)		(1,020)		303,294				3,307	08/15/2033	1.A FE
26207A-AD-5	DRIVE 2024-2 A3 - ABS	03/15/2026	Paydown		1,371,599	1,371,599	1,371,009	1,371,389		209		209		1,371,599				11,374	09/15/2028	1.A FE
26857L-AB-8	ELFI 2020-A B - ABS	03/25/2026	Paydown		105,728	105,728	105,677	105,701		27		27		105,728				534	08/25/2045	1.B FE
26894@-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS	03/30/2026	Direct		1,061,046	1,061,046	1,064,414	1,061,159		(113)		(113)		1,061,046				11,025	03/25/2034	1.A PL
26894@-AB-8	ELR 2025-2 CLASS B DELAY DRAW - ABS	02/01/2026	Adjustment															(4)	03/25/2034	1.C PL
26894@-AC-6	ELR 2025-2 CLASS C DELAY DRAW - ABS	02/01/2026	Adjustment															(5)	03/25/2034	1.F PL
26894@-AD-4	ELR 2025-2 CLASS D DELAY DRAW - ABS	02/01/2026	Adjustment															(2)	03/25/2034	2.B PL
269330-AA-4	E3 2019-1 A - ABS	03/20/2026	Paydown		35,655	35,655	35,654	35,643		11		11		35,655				106	09/20/2055	1.A FE
30165B-AE-3	EART 2024-5 B - ABS	03/15/2026	Paydown		121,213	121,213	120,918	121,045		168		168		121,213				1,358	04/16/2029	1.C FE
30166T-AE-3	EART 2023-4 C - ABS	03/15/2026	Paydown		1,160,356	1,160,356	1,170,465	1,165,777		(5,421)		(5,421)		1,160,356				12,505	08/15/2028	1.C FE
30166V-AC-2	EART 2025-5 A2 - ABS	03/15/2026	Paydown		74,757	74,757	74,757	74,757						74,757				819	06/15/2028	1.A FE
30166X-AB-0	EART 2025-3 A2 - ABS	03/15/2026	Paydown		2,212,147	2,212,147	2,212,465	2,212,288		(141)		(141)		2,212,147				17,262	01/18/2028	1.A FE
30167K-AD-3	EART 2025-4 B - ABS	01/14/2026	CIBC WORLD MARKETS CORP.		1,608,750	1,600,000	1,599,954	1,599,958		1		1		1,599,959		8,791	8,791	5,867	05/15/2030	1.C FE
30167M-AC-1	EART 2025-1 A3 - ABS	03/15/2026	Paydown		1,384,757	1,384,757	1,386,923	1,385,649		(892)		(892)		1,384,757				13,501	08/15/2028	1.A FE
30167P-AD-2	EART 2024-1 B - ABS	03/15/2026	Paydown		444,418	444,418	445,436	444,938		(520)		(520)		444,418				3,914	08/15/2028	1.A FE
30168D-AE-6	EART 2023-5 C - ABS	03/15/2026	Paydown		1,172,131	1,172,131	1,197,400	1,188,674		(16,542)		(16,542)		1,172,131				20,073	01/16/2029	1.F FE
31659T-DV-4	FMIC 2005-2 M2 - RMBS	03/25/2026	Paydown		24,985	24,985	18,934	24,980		4		4		24,985				99	12/25/2035	1.A FM
38082J-AA-7	GLDN 162 A - ABS	03/20/2026	Paydown		10,898	10,898	10,898	10,899						10,898				172	09/20/2047	1.A FE
38218G-AA-0	GOODG 2018-1 A - ABS	03/15/2026	Paydown		14,763	14,763	14,761	14,993		(231)		(231)		14,763					10/15/2053	1.A FE
42770R-AA-8	HERO 141 A - ABS	03/20/2026	Paydown		3,421	3,421	3,567	3,427		(6)		(6)		3,421				81	09/20/2038	1.A FE
42770U-AA-1	HERO 152 A - ABS	03/20/2026	Paydown		2,547	2,547	2,601	2,550		(3)		(3)		2,547				25	09/20/2040	1.A FE
525946-AA-7	LENDR 25SP2 A - ABS	03/15/2026	Paydown		390,883	390,883	402,023	401,911		(11,028)		(11,028)		390,883				4,388	01/15/2037	1.A FE
525946-AB-5	LENDR 25SP2 B - ABS	03/15/2026	Paydown		59,203	59,203	60,330	60,319		(1,116)		(1,116)		59,203				668	01/15/2037	1.C FE
525946-AC-3	LENDR 25SP2 C - ABS	03/15/2026	Paydown		55,993	55,993	53,932	53,952		2,042		2,042		55,993				289	01/15/2037	1.F FE
525946-AD-1	LENDR 25SP2 D - ABS	03/15/2026	Paydown		39,825	39,825	37,260	37,281		2,545		2,545		39,825				78	01/15/2037	2.B FE
525946-AE-9	LENDR 25SP2 E - ABS	03/15/2026	Paydown		16,049	16,049	14,531	14,543		1,506		1,506		16,049				29	01/15/2037	3.B FE
525946-AF-6	LENDR 25SP2 F - ABS	03/15/2026	Paydown		17,357	17,357	14,961	14,980		2,377		2,377		17,357				28	01/15/2037	4.B FE
68267E-AB-0	ODART 2019-1 B - ABS	03/14/2026	Paydown		766,726	766,726	762,203	764,612		2,114		2,114		766,726				4,990	11/14/2028	1.A FE
682696-AA-7	OMFIT 2020-2 A - ABS	03/14/2026	Paydown		8,267,689	8,267,689	8,121,859	8,147,718		119,972		119,972		8,267,689				23,746	09/14/2035	1.A FE
69349N-B#-0	PIMCO PRIVATE INCOME FUND ONSHORE	01/01/2026	Adjustment		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				753,929	04/01/2032	2.A PL
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP	01/01/2026	Adjustment		12,193,568	12,193,568	12,193,568	12,193,568						12,193,568				276,743	03/31/2032	2.A PL
69376B-AA-4	PACEF 2020-1 A - ABS	03/20/2026	Paydown		43,008	43,008	43,244	43,018		(10)		(10)		43,008				283	09/20/2055	1.A FE
71680@-DL-7	PETROS PACE FINANCE A Certificate- S1 -	01/01/2026	Adjustment															(76)	12/20/2058	1.C PL
71680@-DM-5	PETROS PACE FINANCE B Certificate- S1 -	01/01/2026	Adjustment															(9)	12/20/2058	2.B PL
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS	03/25/2026	Paydown		12,332	12,332	11,026	11,977		355		355		12,332				105	03/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78449@-AA-1	SLR 2022-2 LLC - ABS	03/25/2026	Paydown		312,148	312,148	312,148	312,148						312,148				2,995	12/30/2052	1.F PL
80281H-AC-8	SCART 2021-C C - ABS	03/15/2026	Paydown		15,478	15,478	15,918	15,478						15,478				76	10/16/2028	1.A PL
80285X-AD-7	SDART 2023-3 B - ABS	03/15/2026	Paydown		371,539	371,539	373,606	372,576		(1,037)		(1,037)		371,539				3,478	07/17/2028	1.A FE
80286F-AE-3	SDART 2022-4 C - ABS	03/15/2026	Paydown		747,732	747,732	751,067	749,757		(2,026)		(2,026)		747,732				6,172	11/15/2029	1.A FE
80286M-AE-8	SDART 2022-2 C - ABS	03/15/2026	Paydown		264,091	264,091	261,739	262,615		1,477		1,477		264,091				1,641	07/16/2029	1.A FE
80286Y-AD-4	SDART 2024-2 B - ABS	01/14/2026	WELLS FARGO ADVISORS LLC		6,903,064	6,816,000	6,921,435	6,893,613		(2,941)		(2,941)		6,890,672		12,392	12,392	32,830	07/16/2029	1.A FE
802920-AD-0	SDART 2024-5 A3 - ABS	03/15/2026	Paydown		1,092,957	1,092,957	1,092,743	1,092,875		82		82		1,092,957				8,262	11/15/2028	1.A FE
802923-AB-8	SDART 2025-4 A2 - ABS	03/15/2026	Paydown		254,330	254,330	254,316	254,318		13		13		254,330				2,721	01/16/2029	1.A FE
83611M-DH-8	SVHE 2005-OPT1 M2 - RMBS	01/26/2026	Paydown		3,527	3,527	3,077	3,470		57		57		3,527				11	06/25/2035	1.A FM
86358E-MR-4	SAIL 2004-9 M1 - RMBS	03/25/2026	Paydown		36,210	36,210	31,322	36,152		58		58		36,210				318	10/25/2034	1.A FM
89231H-AB-2	TAOT 2025-B A2A - ABS	03/15/2026	Paydown		361,104	361,104	361,318	361,235		(131)		(131)		361,104				2,643	03/15/2028	1.A FE
96042W-AG-2	WLAKE 2022-1 D - ABS	02/17/2026	Paydown		341,105	341,105	339,746	340,719		386		386		341,105				1,160	03/15/2027	1.A FE
96042X-AF-2	WLAKE 2023-1 C - ABS	03/15/2026	Paydown		2,743,382	2,743,382	2,762,996	2,751,905		(8,523)		(8,523)		2,743,382				26,211	08/15/2028	1.A FE
96043P-AL-5	WLAKE 223 C - ABS	03/15/2026	Paydown		1,648,649	1,648,649	1,659,533	1,652,114		(3,465)		(3,465)		1,648,649				17,588	12/15/2027	1.A FE
96043R-AE-7	WLAKE 241 B - ABS	03/15/2026	Paydown		1,149,780	1,149,780	1,157,595	1,154,480		(4,701)		(4,701)		1,149,780				13,591	11/15/2027	1.B FE
ABSELR-9A-2	ELR 2025-1 CLASS A DELAY DRAW - ABS	03/30/2026	Direct		1,879,737	1,879,737	1,880,835	1,879,813		(75)		(75)		1,879,737				38,739	02/28/2035	1.A
ABSELR-9B-0	ELR 2025-1 CLASS B DELAY DRAW - ABS	02/01/2026	Adjustment															4	02/28/2035	1.C
ABSELR-9C-8	ELR 2025-1 CLASS C DELAY DRAW - ABS	02/01/2026	Adjustment															5	02/28/2035	1.F
ABSELR-9D-6	ELR 2025-1 CLASS D DELAY DRAW - ABS	02/01/2026	Adjustment															3	02/28/2035	2.B
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					106,951,856	106,856,042	106,882,677	106,857,356		73,316		73,316		106,930,673		21,183	21,183	1,923,801	XXX	XXX
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS	03/16/2026	Adjustment		3,688,209	3,688,209	3,688,209	3,688,209						3,688,209				80,495	12/31/2045	1.G PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					3,688,209	3,688,209	3,688,209	3,688,209						3,688,209				80,495	XXX	XXX
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	01/31/2026	Direct		252,166	252,166	252,166	252,166						252,166				514	05/15/2035	1.G PL
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	01/31/2026	Direct		83,560	83,560	83,560	83,560						83,560				2,254	05/15/2035	2.C PL
96451W-AA-9	WHIROS 2023 A - CDO	02/15/2026	Paydown		750,000	750,000	750,000	750,000						750,000				14,434	05/17/2038	1.G FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,085,727	1,085,727	1,085,727	1,085,727						1,085,727				17,202	XXX	XXX
24703U-AC-7	DEFT 2025-1 A2 - ABS	03/22/2026	Paydown		898,286	898,286	899,746	898,986		(701)		(701)		898,286				8,885	07/22/2027	1.A FE
57631T-AA-1	MAST 2022-1 LTD. - ABS	03/15/2026	Direct		400,307	400,307	400,303	400,291		16		16		400,307				3,075	12/15/2047	1.G FE
88035K-AA-7	TENET 241 A1 - ABS	03/20/2026	Paydown		3,640	3,640	3,638	3,638		2		2		3,640				32	10/20/2054	1.C FE
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT	03/16/2026	Direct		21,042	21,042	20,989	21,040		1		1		21,042				291	06/28/2029	2.A PL
WHLN91-9F-2	ACS Warehouse IV Pass Through Trust - AB	03/25/2026	Paydown		281,094	281,094	280,532	280,527		567		567		281,094				3,160	11/17/2029	2.B
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,604,368	1,604,368	1,605,208	1,604,483		(115)		(115)		1,604,368				15,443	XXX	XXX
12782@-AA-5	CLR 2023-1 LLC - ABS	03/30/2026	Direct		3,487,094	3,487,094	2,472,855	3,241,674		245,420		245,420		3,487,094				110,476	04/30/2036	1.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,487,094	3,487,094	2,472,855	3,241,674		245,420		245,420		3,487,094				110,476	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					339,172,245	339,207,752	338,567,723	338,871,819		171,521		171,521		339,041,301		130,944	130,944	6,867,681	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					12,688,209	12,688,209	12,688,209	12,688,209						12,688,209				259,524	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					351,860,454	351,895,961	351,255,932	351,560,028		171,521		171,521		351,729,510		130,944	130,944	7,127,205	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					351,860,454	351,895,961	351,255,932	351,560,028		171,521		171,521		351,729,510		130,944	130,944	7,127,205	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					746,334,292	749,578,359	775,489,633	757,960,271		(372,399)		(372,399)		757,588,123		(11,406,261)	(11,406,261)	14,766,647	XXX	XXX
BHM26Y-Y2-2	MES PARTNERS INC - C	02/01/2026	Adjustment	0.000														17,813		5.A FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred						XXX												17,813	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX												17,813	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX												17,813	XXX	XXX
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC	03/26/2026	HIMCO	81,727.380			2	8	(6)			(6)		2		(2)	(2)			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other						XXX	2	8	(6)			(6)		2		(2)	(2)		XXX	XXX
5989999997. Total - common stocks - Part 4						XXX	2	8	(6)			(6)		2		(2)	(2)		XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX	2	8	(6)			(6)		2		(2)	(2)		XXX	XXX
5999999999. Total - preferred and common stocks						XXX	2	8	(6)			(6)		2		(2)	(2)	17,813	XXX	XXX
6009999999 - Totals					746,334,292	XXX	775,489,635	757,960,279	(6)	(372,399)		(372,406)		757,588,125		(11,406,263)	(11,406,263)	14,784,460	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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
BHM2J3EF9 - CALL OPTION 10Y RTR 3.400000 11/03/2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032	200,000,000	200,000,000	1	10,950,000			4,615,680		4,615,680	738,520						0001
BHM2J7B48 - 10Y RTR 3.000000 15-NOV-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032	200,000,000	200,000,000	1	8,720,000			3,344,120		3,344,120	626,920						0001
BHM2JA480 - 10Y RTR 3.000000 22-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/22/2032	200,000,000	200,000,000	1	9,516,000			3,347,980		3,347,980	628,920						0001
BHM2JDMY7 - 10Y RTR 3.000000 29-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/29/2032	200,000,000	200,000,000	1	10,975,000			3,349,640		3,349,640	630,380						0001
BHM2JENC2 - 10Y RTR 2.750000 01-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/01/2022	12/01/2032	200,000,000	200,000,000	1	9,390,000			2,726,220		2,726,220	561,420						0001
BHM2JG693 - 10Y RTR 2.750000 06-DEC-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032	200,000,000	200,000,000	1	10,385,000			2,727,740		2,727,740	562,480						0001
BHM2JG7F8 - 10Y RTR 2.750000 07-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2032	200,000,000	200,000,000	1	11,190,000			2,728,860		2,728,860	562,900						0001
BHM2JJCM1 - 10Y RTR 2.750000 13-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/12/2022	12/13/2032	200,000,000	200,000,000	1	10,100,000			2,731,540		2,731,540	564,380						0001
BHM2JL205 - 10Y RTR 2.750000 15-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2032	200,000,000	200,000,000	1	10,356,000			2,733,800		2,733,800	565,240						0001
BHM2JNWP3 - 10Y RTR 3.000000 20-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	12/20/2022	12/20/2032	200,000,000	200,000,000	1	10,940,000			3,360,820		3,360,820	636,240						0001
BHM2NFB60 - FWDP 20Y RTR 3.000000 02-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/02/2023	11/02/2033	50,000,000	50,000,000	1	3,532,500			2,274,826	^	2,274,826	265,523						0001
BHM2NFR30 - FWDP 20Y RTR 2.000000 03-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2033	50,000,000	50,000,000	1	1,800,000			1,031,515	^	1,031,515	156,114						0001
BHM2NJBH8 - FWDP 20Y RTR 3.000000 10-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2033	50,000,000	50,000,000	1	3,770,000			2,338,347	^	2,338,347	265,370						0001
BHM2NXDH5 - 20Y RTR 2.000000 30-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2033	50,000,000	50,000,000	1	1,840,000			1,048,960	^	1,048,960	156,995						0001
BHM2NZUX6 - 20Y RTR 3.000000 07-DEC-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/07/2023	12/07/2033	50,000,000	50,000,000	1	4,635,000			2,569,342	^	2,569,342	264,843						0001
BHM2P2WV9 - 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			1,196,582	^	1,196,582	156,382						0001
BHM2P2Y70 - 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			2,752,360	^	2,752,360	263,725						0001
BHM2P6193 - 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			1,234,787	^	1,234,787	156,253						0001
BHM2R4TY1 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	3,882,000			2,094,096		2,094,096	435,264						0001
BHM2R4TZ8 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	(888,000)			(394,644)		(394,644)	(150,612)						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	60,000,000	60,000,000	1	1,878,000			1,047,564		1,047,564	217,866						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	60,000,000	60,000,000	1	(417,000)			(197,508)		(197,508)	(75,420)						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	120,000,000	120,000,000	1	3,840,000			2,095,560		2,095,560	435,852						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	120,000,000	120,000,000	1	(864,000)			(395,136)		(395,136)	(150,900)						0001
BHM2RC4Z7 - 10Y RTR 1.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1	(834,000)			(395,304)		(395,304)	(151,032)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM2RC503 - 10Y RTR 3.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1	3,528,000			2,095,764		2,095,764	436,128						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	60,000,000	60,000,000	1	1,890,000			1,048,704		1,048,704	218,460						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	60,000,000	60,000,000	1	(390,000)			(197,964)		(197,964)	(75,708)						0001
BHM2RW8C0 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	4,020,000			2,099,700		2,099,700	438,084						0001
BHM2RW8E6 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	(996,000)			(396,840)		(396,840)	(151,980)						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			1,753,400		1,753,400	366,710						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			876,700		876,700	183,355						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			1,753,400		1,753,400	366,710						0001
BHM2VNLT3 - APR26 SPX <5100 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/19/2025	04/20/2026	20,000,000	20,000,000	1	1,400,000			(36,801)		(36,801)	(55,475)						0001
BHM2VZ8J3 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,560,000			2,798,536	^	2,798,536	326,604						0001
BHM2VZ986 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,450,000			2,766,444	^	2,766,444	326,918						0001
BHM2VZY88 - 10Y RTR 2.750000 07-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/07/2025	04/09/2035	100,000,000	100,000,000	1	4,170,000			2,686,880	^	2,686,880	327,805						0001
BHM2W1LV5 - 10Y RTR 2.750000 09-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2025	04/09/2035	100,000,000	100,000,000	1	3,860,000			2,596,312	^	2,596,312	328,693						0001
BHM2WAY33 - 10Y RTR 2.750000 25-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/25/2025	04/25/2035	100,000,000	100,000,000	1	3,426,500			2,476,630	^	2,476,630	330,514						0001
BHM3077H2 - BHM3077H2 - MAR27 SPX C @ 7500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2026	03/19/2027	10,000	75,000,000	7,500		3,397,900		1,729,247	^	1,729,247	(1,668,653)						0001
BHM30N050 - MAY28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/12/2026	05/19/2028	1	20,000,000	6,150		1,872,000		1,155,198		1,155,198	(716,802)						0001
BHM30NRG7 - JUL28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	07/21/2028	1	20,000,000	6,150		2,050,000		1,130,055		1,130,055	(919,945)						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										176,815,000	7,319,900		76,303,112	XXX	76,303,112	8,385,041					XXX	XXX
BHM2J2XM5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2,300	2,051,500												0001
BHM2J3CD6 - NOV27 SPX P @ 3725	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3,725	15,152,195						(40)						0001
BHM2J3HN9 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3,775	30,378,790												0001
BHM2J4EA8 - NOV27 SPX P @ 2275	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2,275	4,400,000						(1)						0001
BHM2J4ET7 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3,775	15,203,000												0001
BHM2J4MC5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2,300	4,353,000												0001
BHM2J5TT8 - NOV27 NDX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6,800	3,010,871												0001
BHM2J5TU5 - NOV27 NDX P @ 11350	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11,350	18,236,546						(12)						0001
BHM2J5TV3 - NOV27 RTY P @ 1825	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1,825	34,466,808			382,501		382,501	(64,709)						0001
BHM2J5TW1 - NOV27 RTY P @ 1100	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1,100	2,848,939												0001
BHM2PJ1W4 - 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			1,293,115		1,293,115	300,816						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM2PJ1X2 - 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			1,293,115		1,293,115	300,816						0001
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	75,000,000	5,000	2,949,300			943,419		943,419	127,373						0001
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	37,500,000	2,500	(305,400)			(114,588)		(114,588)	(8,654)						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)			(1,293,115)		(1,293,115)	(300,816)						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)			(1,293,115)		(1,293,115)	(300,816)						0001
BHM2UN3C1 - JAN31 SPX P @ 2625	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	25,000	65,625,000	2,625	(1,825,000)			(2,027,155)	^	(2,027,155)	(174,127)						0001
BHM2UN3D9 - JAN31 SPX P @ 5250	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	12,500	65,625,000	5,250	6,522,750			6,238,811	^	6,238,811	790,697						0001
BHM2VHCT6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	25,000	125,000,000	5,000	14,274,500			11,346,730	^	11,346,730	1,357,999						0001
BHM2VHCU3 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	50,000	125,000,000	2,500	(4,440,000)			(3,800,439)	^	(3,800,439)	(297,671)						0001
BHM2VJ263 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	50,000	125,000,000	2,500	(4,350,000)			(3,786,175)	^	(3,786,175)	(297,840)						0001
BHM2VJ271 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	25,000	125,000,000	5,000	13,790,125			11,269,960	^	11,269,960	1,358,906						0001
BHM2VL839 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	50,000	125,000,000	2,500	(4,190,950)			(3,760,966)	^	(3,760,966)	(298,137)						0001
BHM2VL847 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	25,000	125,000,000	5,000	13,535,525			11,229,607	^	11,229,607	1,359,383						0001
BHM2VM2H2 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	25,000	125,000,000	5,000	12,917,308			11,131,624	^	11,131,624	1,360,540						0001
BHM2VM2J8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	50,000	125,000,000	2,500	(4,115,280)			(3,748,973)	^	(3,748,973)	(298,279)						0001
BHM2VMTR1 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	50,000	125,000,000	2,500	(4,360,000)			(3,787,760)	^	(3,787,760)	(297,821)						0001
BHM2VMTS9 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	25,000	125,000,000	5,000	13,478,275			11,220,534	^	11,220,534	1,359,490						0001
BHM2VNMQ8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	50,000	125,000,000	2,500	(4,014,115)			(3,732,939)	^	(3,732,939)	(298,468)						0001
BHM2VNMR6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	25,000	125,000,000	5,000	12,988,643			11,142,930	^	11,142,930	1,360,407						0001
BHM2W1N01 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/09/2025	03/21/2031	25,000	125,000,000	5,000	16,665,750			11,979,723	^	11,979,723	1,396,964						0001
BHM2W1N19 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/09/2025	03/21/2031	50,000	125,000,000	2,500	(5,719,500)			(4,160,171)	^	(4,160,171)	(343,464)						0001
BHM2WE5N3 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/02/2025	03/21/2031	25,000	125,000,000	5,000	14,977,000			11,702,741	^	11,702,741	1,400,179						0001
BHM2WE5P8 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/02/2025	03/21/2031	50,000	125,000,000	2,500	(5,180,000)			(4,071,684)	^	(4,071,684)	(344,491)						0001
BHM2WKBX0 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	50,000	125,000,000	2,500	(4,385,000)			(3,941,292)	^	(3,941,292)	(346,005)						0001
BHM2WKC19 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	25,000	125,000,000	5,000	13,250,000			11,419,485	^	11,419,485	1,403,467						0001
BHM2WP441 - JUN31 SPX P @ 2650	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/19/2025	06/20/2031	75,000	198,750,000	2,650	(6,989,438)			(7,023,812)	^	(7,023,812)	(724,952)						0001
BHM2WP458 - JUN31 SPX P @ 5300	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/19/2025	06/20/2031	37,500	198,750,000	5,300	21,706,688			20,321,485	^	20,321,485	2,575,633						0001
BHM2X6S38 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	25,000	135,000,000	5,400	15,589,265			14,308,241	^	14,308,241	1,798,433						0001
BHM2X6S46 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	50,000	135,000,000	2,700	(5,175,000)			(4,942,633)	^	(4,942,633)	(506,693)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM2XBUF7 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/27/2025	06/20/2031	50,000	135,000,000	2,700	(2,805,625)			(4,535,085)	^	(4,535,085)	(511,300)						0001
BHM2XBUG5 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/27/2025	06/20/2031	25,000	135,000,000	5,400	12,370,875			13,754,657	^	13,754,657	1,804,692						0001
BHM2XF8Z9 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/03/2025	06/20/2031	50,000	140,000,000	2,800	(2,762,875)			(4,884,545)	^	(4,884,545)	(562,307)						0001
BHM2XF905 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/03/2025	06/20/2031	25,000	140,000,000	5,600	13,066,625			15,057,517	^	15,057,517	1,963,833						0001
BHM2XNZW9 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	25,000	140,000,000	5,600	14,906,750			15,374,031	^	15,374,031	1,960,255						0001
BHM2XNZX7 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	50,000	140,000,000	2,800	(5,000,000)			(5,269,345)	^	(5,269,345)	(557,957)						0001
BHM2XR834 - JUN31 SPX P @ 5700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	25,000	142,500,000	5,700	15,611,000			16,110,390	^	16,110,390	2,035,725						0001
BHM2XR842 - JUN31 SPX P @ 2850	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	50,000	142,500,000	2,850	(5,095,000)			(5,471,182)	^	(5,471,182)	(584,317)						0001
BHM2XTBC6 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	75,000,000	5,000	(1,567,500)			(943,419)		(943,419)	(127,373)						0001
BHM2XTBD4 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	37,500,000	2,500	195,168			114,588		114,588	8,654						0001
BHM30K4K9 - FEB28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/06/2026	02/18/2028	1	20,000,000	6,150		1,450,000		1,188,517		1,188,517	(261,483)						0001
BHM30K4L7 - APR28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/06/2026	04/21/2028	1	20,000,000	6,150		1,490,000		1,145,492		1,145,492	(344,508)						0001
BHM30SUJ6 - BHM30SUJ6 - SEP26 SPX P @ 5800	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	02/23/2026	09/18/2026	50,000	290,000,000	5,800		5,916,000		7,631,193	^	7,631,193	1,715,193						0001
BHM30VQW5 - FEB28 SPX <6150 10Y SOFR<3.00%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/27/2026	02/18/2028	1	20,000,000	6,150		1,650,000		728,908		728,908	(921,092)						0001
BHM3156T0 - JUN27 SPX P @ 6050	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/17/2026	06/17/2027	25,000	151,250,000	6,050		4,167,000		4,763,603	^	4,763,603	596,603						0001
BHM315YS1 - JUN27 SPX P @ 6000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/18/2026	06/17/2027	25,000	150,000,000	6,000		4,250,750		4,583,112	^	4,583,112	332,362						0001
BHM316SX5 - MAR27 SPX P @ 6000	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/19/2026	03/19/2027	25,000	150,000,000	6,000		3,907,000		4,016,668	^	4,016,668	109,668						0001
BHM316TQ9 - MAR27 SPX P @ 6000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	25,000	150,000,000	6,000		3,875,000		4,015,550	^	4,015,550	140,550						0001
BHM317GV0 - SEP27 SPX P @ 6000	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2026	09/17/2027	25,000	150,000,000	6,000		5,332,500		5,108,411	^	5,108,411	(224,089)						0001
BHM3186Y3 - JUN26 SPX P @ 5250	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/23/2026	06/18/2026	65,000	341,250,000	5,250		2,457,000		2,185,002	^	2,185,002	(271,998)						0001
BHM318BF8 - SEP27 SPX P @ 6000	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2026	09/17/2027	25,000	150,000,000	6,000		5,294,500		5,101,792	^	5,101,792	(192,708)						0001
0169999999. Subtotal - purchased options - hedging other - put options										296,180,993	39,789,750		175,515,059	XXX	175,515,059	19,456,510					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										472,995,993	47,109,650		251,818,171	XXX	251,818,171	27,841,551					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										176,815,000	7,319,900		76,303,112	XXX	76,303,112	8,385,041					XXX	XXX
0449999999. Total purchased options - put options										296,180,993	39,789,750		175,515,059	XXX	175,515,059	19,456,510					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										472,995,993	47,109,650		251,818,171	XXX	251,818,171	27,841,551					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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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
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	/()			(1,913,820)			(7,830,979)					913,933		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	/()			(537,524)			(2,975,828)					398,628		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(2,451,344)		XXX	(10,806,807)					1,312,561	XXX	XXX
BHM00XPC2 - CSWP:USD 5.79%(GBP 5.50%) 06/05/26	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/29/2010	06/05/2026	9,620,860	16,220,010	/()	6,582,960			5,828,076		5,729,217	453,102				34,486		100/100
BHM1KJX89 - CSWAP: EUR/USD 31-OCT-2026	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/14/2016	10/31/2026	303,000	3,456,600	/()	(10,950)			(153,129)		(144,868)	66,529				13,234		100/100
BHM1Q8N21 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,572	5,761,000	/()	(191,679)			(421,178)		(336,560)	107,389				37,421		100/100
BHM27DRQ2 - CSWAP: EUR/USD 07-JAN-2031	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031	2,178,759	14,978,600	/()	818,309		112,655	164,935		489,039	305,732				163,660		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										7,198,640		112,655	5,418,704	XXX	5,736,828	932,752				248,801	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										7,198,640		(2,338,689)	5,418,704	XXX	(5,069,979)	932,752				1,561,362	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BHM2EM703 - SWP: USD 2.085500 21-MAR-2042	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	/()			(3,204,598)	(35,623,830)		(35,623,830)	379,398				2,998,459		0001
BHM2JNVX7 - SWP: OIS 3.350000 22-DEC-2032	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		290,000,000	/()				(6,190,966)		(6,190,966)	(1,836,435)				3,762,812		0001
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000	/()				(18,864,282)		(18,864,282)	(18,864,282)				1,623,762		0002
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047			/()			(779,796)				19,180,665						0002
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000	/()				(13,972,642)		(13,972,642)	(13,972,642)				1,206,223		0002
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047			/()			(578,045)				14,207,242						0002
BHM2KXP51 - SWP: OIS 2.508500 05-OCT-2067	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000	/()				(48,105,191)		(48,105,191)	(48,105,191)				8,056,681		0002
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000	/()				(20,104,673)		(20,104,673)	(20,104,673)				1,739,745		0002
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047			/()			(833,719)				20,442,535						0002
BHM2TY8K6 - FSWP: OIS 3.498000 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000	/()				(6,309,478)		(6,309,478)	867,395				2,008,725		0001
BHM2TY8N0 - FSWP: OIS 3.821500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000	/()				(7,845,619)		(7,845,619)	1,231,737				3,890,632		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1119999999. Subtotal - swaps - hedging other - interest rate												(5,396,158)	(157,016,681)	XXX	(157,016,681)	(46,574,251)				25,287,039	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(5,396,158)	(157,016,681)	XXX	(157,016,681)	(46,574,251)				25,287,039	XXX	XXX
BHM2KXNX2 - FSWP: OIS 3.185000 25-SEP-2048	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000	/()	21,056		552,900	21,056		(15,735,256)					2,016,136		
BHM2KXP69 - FSWP: OIS 1.129000 08-JUN-2050	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000	/()			(1,100,746)			(55,761,636)					2,705,949		
BHM2KXPB8 - FSWP: OIS 1.486500 27-JAN-2041	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000	/()	39,294		(456,750)	39,292		(46,373,268)					2,792,741		
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	/()			(494,047)			(2,597,104)					447,022		
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	/()			(494,888)			(2,592,623)					447,022		
1179999999. Subtotal - swaps - replication - interest rate										60,350		(1,993,531)	60,348	XXX	(123,059,887)					8,408,870	XXX	XXX
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	03/20/2026	06/20/2031		150,000,000	---		2,450,260		2,450,260		2,586,750					150,000,000		
1189999999. Subtotal - swaps - replication - credit default											2,450,260		2,450,260	XXX	2,586,750					150,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										60,350	2,450,260	(1,993,531)	2,510,608	XXX	(120,473,137)					158,408,870	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										60,350		(9,841,033)	(156,956,333)	XXX	(290,883,375)	(46,574,251)				35,008,470	XXX	XXX
1369999999. Total swaps - credit default											2,450,260		2,450,260	XXX	2,586,750					150,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange										7,198,640		112,655	5,418,704	XXX	5,736,828	932,752				248,801	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										7,258,990	2,450,260	(9,728,378)	(149,087,369)	XXX	(282,559,797)	(45,641,499)				185,257,271	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										7,198,640		(2,338,689)	5,418,704	XXX	(5,069,979)	932,752				1,561,362	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										472,995,993	47,109,650	(5,396,158)	94,801,490	XXX	94,801,490	(18,732,700)				25,287,039	XXX	XXX
1719999999. Subtotal - replication										60,350	2,450,260	(1,993,531)	2,510,608	XXX	(120,473,137)					158,408,870	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										480,254,983	49,559,910	(9,728,378)	102,730,802	XXX	(30,741,626)	(17,799,948)				185,257,271	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
USM6	3,068	306,800,000	US T BONDS JUN26	VA Macro Hedge		Interest Rate	06/18/2026	CME 549300EX04Q2QBFQTQ27	02/24/2026	117.6532	113.8750	(11,591,414)					(11,591,414)	(11,591,414)	16,874,000	0001	100,000
TYM6	2,355	235,500,000	10Y TNOTES JUN26	VA Macro Hedge		Interest Rate	06/18/2026	CME 549300EX04Q2QBFQTQ27	02/24/2026	113.2031	111.0469	(5,077,969)					(5,077,969)	(5,077,969)	10,362,000	0001	100,000
1569999999. Subtotal - long futures - other												(16,669,383)					(16,669,383)	(16,669,383)	27,236,000	XXX	XXX
1579999999. Subtotal - long futures												(16,669,383)					(16,669,383)	(16,669,383)	27,236,000	XXX	XXX
ESM6	1,905	637,018,213	EMINI S&P JUN26	VA Macro Hedge		Equity/Index	06/18/2026	CME SNZ20JLFK8MNNCLQOF39	03/24/2026	6,688.7712	6,570.7500	11,154,275					11,154,275	11,154,275	24,726,900	0001	50
NQM6	260	130,063,960	NAS EMIN JUN26	VA Macro Hedge		Equity/Index	06/18/2026	CME SNZ20JLFK8MNNCLQOF39	03/18/2026	25,012.3000	23,915.0000	5,705,960					5,705,960	5,705,960	5,062,200	0001	20
RTYM6	275	34,868,278	1RTY JUN26	VA Macro Hedge		Equity/Index	06/18/2026	CME SNZ20JLFK8MNNCLQOF39	03/18/2026	2,535.8747	2,512.2000	325,527					325,528	325,528	1,966,250	0001	50
1639999999. Subtotal - short futures - other												17,185,762					17,185,763	17,185,763	31,755,350	XXX	XXX
1649999999. Subtotal - short futures												17,185,762					17,185,763	17,185,763	31,755,350	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other																				XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other												516,379					516,380	516,380	58,991,350	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												516,379					516,380	516,380	58,991,350	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Barclays PLC	6,261,440	(27,416,031)	(21,154,591)
Total Net Cash Deposits	6,261,440	(27,416,031)	(21,154,591)

(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 March 31, 2026, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			(21,154,591)		17,471,575	(16,955,195)	17,471,575	58,991,350	58,991,350
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	11,212,905	5,837,081	18,208,922	(396,840)	762,096	18,208,922	(396,840)	6,599,177		
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		38,183,935	46,813,473	(8,231,855)	397,683	46,813,473	(8,231,855)	38,581,618		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	8,650,469	35,254,239	68,014,105	(17,413,053)	6,696,344	68,014,105	(17,320,175)	42,043,461	50,654	
DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	Y	Y	4,439,950		5,237,220	(987,288)		5,237,220	(987,288)			
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y		36,192,753	44,994,949	(12,384,263)		44,994,949	(12,384,263)	32,610,686		
J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	Y	Y		66,805,520	116,621,805	(35,726,798)	14,089,487	116,847,050	(35,726,798)	81,120,252	198,147	
MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	Y	Y		19,334,620	17,226,854			17,226,854		17,226,854		
NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	Y	Y		5,577,829	5,243,075			5,243,075		5,243,075		
SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	Y	Y	9,558,000		8,818,580			8,818,580				
UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	Y	Y	80,000			(36,800)			(36,801)			
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Y	Y		1,912,885	1,234,787			1,234,787		1,234,787		
0299999999. Total NAIC 1 Designation			33,941,324	209,098,862	332,413,770	(75,176,897)	21,945,610	332,639,015	(75,084,020)	224,659,910	248,801	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)					2,510,610	(157,016,681)		2,586,750	(290,883,372)		185,008,470	152,450,260
0999999999 - Gross totals			33,941,324	209,098,862	334,924,380	(253,348,169)	21,945,610	352,697,340	(382,922,587)	242,131,485	244,248,621	211,441,610
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					334,924,380	(253,348,169)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	Cash		Cash	289,230,142	289,230,142	289,230,142		IV
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	1,458,181	2,967,200	2,848,144	08/15/2050	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-RD-2	UNITED STATES TREASURY	8,810	10,000	9,823	11/15/2043	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	61,881,787	128,877,000	89,480,250	05/15/2050	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	2,783,232	5,663,500	5,436,257	08/15/2050	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	9,471,869	16,533,900	16,351,396	08/15/2051	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	3,404,049	6,106,000	5,915,314	11/15/2051	IV
BARCLAYS CAPITAL INC G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	91282C-CF-6	UNITED STATES TREASURY	33,236	33,400	33,397	05/31/2026	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	2,226,635	4,530,900	4,349,102	08/15/2050	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	7,012,251	12,578,200	12,185,391	11/15/2051	IV
MORGAN STANLEY & CO INTERNATIONAL PLC IGJSJL3JD5P30I6NJZ34	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	1,782,576	3,627,300	3,481,758	08/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC IGJSJL3JD5P30I6NJZ34	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	775,082	1,390,300	1,346,882	11/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	283,016	575,900	552,793	08/15/2050	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	1,527,859	2,667,000	2,637,561	08/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	678,413	1,216,900	1,178,897	11/15/2051	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	1,188,679	2,418,800	2,321,748	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	296,463	517,500	511,788	08/15/2051	IV
0199999999 - Total				384,042,280	478,943,942	437,870,643	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	USD Cash		Cash	11,212,905	11,212,905	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	USD Cash		Cash	8,650,469	8,650,469	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	USD Cash		Cash	4,439,950	4,439,950	XXX		IV
SMBC CAPITAL MARKETS INC TVJ8SHLIZL0RGWGDTN03	USD Cash		Cash	9,558,000	9,558,000	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	USD Cash		Cash	80,000	80,000	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CAE12	91282C-AE-1	Treasury	521	600	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912797SK41	912797-SK-4	Treasury	294	300	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912797RF64	912797-RF-6	Treasury	98,417	99,400	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912797RS85	912797-RS-8	Treasury	130,851	132,900	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912797TY36	912797-TY-3	Treasury	718,143	728,900	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912797UB14	912797-UB-1	Treasury	10,810	10,900	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US912828U246	912828-U2-4	Treasury	30,301	30,400	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CEM91	91282C-EM-9	Treasury	91,476	93,000	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CJJ18	91282C-JJ-1	Treasury	108,748	104,900	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CKZ31	91282C-KZ-3	Treasury	508	500	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CLF67	91282C-LF-6	Treasury	47,839	48,900	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CLG41	91282C-LG-4	Treasury	1,381,763	1,383,700	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CMM00	91282C-MM-0	Treasury	117,614	114,500	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CNT44	91282C-NT-4	Treasury	874,690	881,700	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CNX55	91282C-NX-5	Treasury	351,109	354,600	XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76	US91282CPS43	91282C-PS-4	Treasury	207,262	207,200	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US912810QC53	912810-QC-5	Treasury	124,947	125,500	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US912810QL52	912810-QL-5	Treasury	2,167,970	2,241,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US912810UE63	912810-UE-6	Treasury	4,020,122	4,220,200	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US912810TR95	912810-TR-9	Treasury	1,569,920	1,922,700	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US912810UR76	912810-UR-7	Treasury	360,409	368,500	XXX		IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	US91282CLV18	91282C-LV-1	Treasury	2,043,203	1,932,800	XXX		IV
0299999999 - Total				48,398,241	48,944,424	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	30,228,942	30,701,399	472,457	472,457	472,457	(2,503,812)	100.0	(2,503,812)	(177,926,817)	2,565,856	(2,503,812)		5,069,668	7,059,438		7,059,438	(165,797,711)
Total		30,228,942	30,701,399	472,457	472,457	472,457	(2,503,812)	XXX	(2,503,812)	(177,926,817)	2,565,856	(2,503,812)		5,069,668	7,059,438		7,059,438	(165,797,711)

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank N.A	New York, NY		0.000			897,657	7,000,351	301,175	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			1,511,332	512,356	1,068,784	XXX
The Bank of New York Mellon	New York, NY		0.000			38,646,509	2,034,500	32,422,471	XXX
The Bank of New York Mellon	New York, NY		0.000			3,887,921	45,383,467	76,998,735	XXX
The Bank of New York Mellon	New York, NY		0.000				6,788,934	4,635,943	XXX
The Bank of New York Mellon	New York, NY		0.000				3,903,964	1,766,144	XXX
JP Morgan Chase	New York, NY		0.000			966,806	968,504	513,352	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			22,709,116	111,224,763	7,005,463	XXX
Bank of America	New York, NY		0.000			3,926,620	1,329,877	1,293,726	XXX
Bank of America	New York, NY		0.000			1,378,761	22,400,504	1,032,494	XXX
Bank of America	New York, NY		0.000			1,133,457		348,957	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			8,747,333	299,245	50,044,069	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			449,754		7,136,906	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			487,205		133,611,833	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					9,075,731	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000					279,663	XXX
The Bank of New York Mellon	New York, NY		0.000				20,152,690	3,850,406	XXX
Federal Home Loan Bank of Boston	Boston, MA		0.000						XXX
The Bank of New York Mellon	New York, NY		0.000				2,452,581	1,399,226	XXX
The Bank of New York Mellon	New York, NY		0.000				21,596,599	4,025,526	XXX
0199998. Deposits in ... 37 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX			1,121,701	1,053,004	1,846,710	XXX
0199999. Totals - open depositories		XXX	XXX			85,864,173	247,101,340	338,657,313	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX						XXX
0299999. Totals - suspended depositories		XXX	XXX						XXX
0399999. Total cash on deposit		XXX	XXX			85,864,173	247,101,340	338,657,313	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX				XXX
0599999. Total		XXX	XXX			85,864,173	247,101,340	338,657,313	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted 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
	UNITED STATES TREASURY		03/06/2026	0.000	05/14/2026	42,815,427		154,155
	UNITED STATES TREASURY		03/23/2026	0.000	06/11/2026	5,957,276		5,416
	UNITED STATES TREASURY		01/30/2026	0.000	04/02/2026	32,496,757		201,787
	UNITED STATES TREASURY		03/24/2026	0.000	06/18/2026	41,671,490		33,693
	UNITED STATES TREASURY		03/17/2026	0.000	04/14/2026	173,671,783		263,421
	UNITED STATES TREASURY		03/27/2026	0.000	04/21/2026	3,892,140		1,965
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						300,504,873		660,437
0489999999. Total - issuer credit obligations (unaffiliated)						300,504,873		660,437
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						300,504,873		660,437
261908-10-7	DREYFUS TRS OBS CM INST		03/31/2026	3.530		2,085,968		
31846V-41-9	FIRST AMER:TRS OBG V		05/15/2025	3.420				
4812A0-37-5	JPMORGAN:100% MM CAP		03/31/2026	3.550		350,806,076		2,398,207
4812C2-23-9	JPMORGAN:US TRS+MM CAP		03/31/2026	3.550		278,595,680		1,209,696
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						631,487,724		3,607,903
4812C0-66-2	JPMORGAN:US GVT MM AGCY		03/31/2026	3.440		5,149,804		
4812C0-67-0	JPMORGAN:US GVT MM CAP		03/31/2026	3.540		366,411,448	80,190	923,997
8309999999. Subtotal - all other money market mutual funds						371,561,251	80,190	923,997
8589999999. Total cash equivalents (unaffiliated)						1,303,553,848	80,190	5,192,336
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						1,303,553,848	80,190	5,192,336