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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 AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 American Row (Street and Number)

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

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

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

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

Internet Website Address www.talcott.com

Statutory Statement Contact James Evans (Name), 860-791-0507 (Area Code) (Telephone Number)

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

OFFICERS

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

OTHER

Christopher Benedict Cramer, EVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Lisa Michelle Proch	James Francis O'Grady	Oliver Peter Jakob

State of Connecticut
County of Hartford SS

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

Lisa M. Proch	Lindsay P. Mastroianni	Christopher B. Cramer
EVP, Chief Legal Officer and Chief Compliance Officer	Vice President and Controller	EVP and Corporate Secretary

Subscribed and sworn to before me this 6th day of May 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...........

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,075,215,376		3,075,215,376	2,992,962,146
2. Stocks:				
2.1 Preferred stocks	1,829,835		1,829,835	1,850,888
2.2 Common stocks	25,752,351	16,231,874	9,520,477	9,886,171
3. Mortgage loans on real estate:				
3.1 First liens	531,396,246		531,396,246	577,794,520
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 ($ 69,627,800), cash equivalents ($ 524,255,634) and short-term investments ($ 954,897)	594,838,331		594,838,331	195,554,580
6. Contract loans (including $ .... premium notes)	87,572,309		87,572,309	86,985,968
7. Derivatives	58,059,171		58,059,171	48,296,942
8. Other invested assets	606,958,188		606,958,188	603,880,764
9. Receivables for securities	3,787,562		3,787,562	1,139,524
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	37,611,325		37,611,325	39,094,280
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,023,020,694	16,231,874	5,006,788,820	4,557,445,783
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	42,687,344		42,687,344	39,504,375
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	48,037		48,037	47,160
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	19,319,417		19,319,417	18,554,010
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	61,142,980		61,142,980	57,631,836
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				625,435
18.2 Net deferred tax asset	139,830,309	74,399,866	65,430,443	63,541,833
19. Guaranty funds receivable or on deposit	1,351,801		1,351,801	1,351,801
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	8,140,840		8,140,840	4,435,083
24. Health care ($ ....) and other amounts receivable	141,414		141,414	5,774
25. Aggregate write-ins for other than invested assets	45,878,471	12,259,124	33,619,347	30,425,341
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,341,561,307	102,890,864	5,238,670,443	4,773,568,431
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	22,507,230,163		22,507,230,163	24,106,820,931
28. Total (Lines 26 and 27)	27,848,791,470	102,890,864	27,745,900,606	28,880,389,362
DETAILS OF WRITE-INS				
1101. Collateral on derivatives	37,611,325		37,611,325	39,094,280
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)	37,611,325		37,611,325	39,094,280
2501. Disbursements and items not allocated	45,878,471	12,259,124	33,619,347	30,425,341
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	45,878,471	12,259,124	33,619,347	30,425,341

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,969,831,385 less $ 0 included in Line 6.3 (including $ 684,617,482 Modco Reserve)	2,961,428,496	2,947,127,662
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	15,884,183	15,924,144
3.	Liability for deposit-type contracts (including $ 253,388,279 Modco Reserve)	775,898,299	125,690,078
4.	Contract claims:		
	4.1 Life	18,458,485	20,416,907
	4.2 Accident and health	125,036	126,649
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 3,694 due and unpaid	3,694	2,059
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)	589,188	601,262
	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 $ 142,412 accident and health premiums	142,412	117,595
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	16,906	16,462
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 30,474,429 ceded	30,474,429	24,604,927
	9.4 Interest Maintenance Reserve	93,515,712	96,162,702
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,948,385 , accident and health $ 0 and deposit-type contract funds $ 0	14,948,385	15,755,845
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	18,856,148	33,264,204
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,691,172) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,444,552)	(10,329,925)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	474,898	(64,652)
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	8,293,544	
15.2	Net deferred tax liability		
16.	Unearned investment income	3,395,119	3,401,632
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,274,379	4,241,627
18.	Amounts held for agents' account, including $ 751,148 agents' credit balances	892,563	42,892
19.	Remittances and items not allocated	23,855,379	18,577,288
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 $ 25,000,000 and interest thereon $ 0	25,000,000	300,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	113,662,199	122,433,569
	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	54,180,915	33,283,192
	24.05 Drafts outstanding	49,472,658	55,982,297
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	52,379,054	
	24.08 Derivatives	8,687,993	4,820,659
	24.09 Payable for securities	81,067,680	58,049,967
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	170,984,267	166,824,257
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,515,517,469	4,037,073,299
27.	From Separate Accounts Statement	22,507,230,163	24,106,820,931
28.	Total liabilities (Lines 26 and 27)	27,022,747,632	28,143,894,230
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	98,742,904	98,742,904
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	621,910,070	635,252,228
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)	720,652,974	733,995,132
38.	Totals of Lines 29, 30 and 37	723,152,974	736,495,132
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,745,900,606	28,880,389,362
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	122,553,895	120,684,019
2502.	Other liabilities - abandoned property unpaid funds	23,526,414	19,596,982
2503.	Miscellaneous liabilities	20,617,625	20,545,375
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,286,333	5,997,881
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	170,984,267	166,824,257
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.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	18,443,883	23,462,830	(8,856,324,429)
2.	Considerations for supplementary contracts with life contingencies		(347,353)	(481,837)
3.	Net investment income	50,390,739	53,969,572	221,343,136
4.	Amortization of Interest Maintenance Reserve (IMR)	1,267,249	123,434	2,098,767
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	62,762,876	27,945,052	4,936,832
7.	Reserve adjustments on reinsurance ceded	(758,561,904)	(517,486,201)	5,369,474,934
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	110,500,520	113,239,650	453,919,629
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(67,063,477)	12,044,837	(120,607,086)
9.	Totals (Lines 1 to 8.3)	(582,260,114)	(287,048,179)	(2,925,640,054)
10.	Death benefits	1,709,428	(4,362,343)	3,288,340
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	33,719,011	47,930,551	164,319,079
13.	Disability benefits and benefits under accident and health contracts	61,403	62,095	220,310
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,179,666	348,559,984	635,847,063
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,011,618	1,115,657	(3,304,189)
18.	Payments on supplementary contracts with life contingencies	57,579	280,214	695,406
19.	Increase in aggregate reserves for life and accident and health contracts	14,260,872	(23,483,045)	(1,270,961,207)
20.	Totals (Lines 10 to 19)	54,999,577	370,103,113	(469,895,198)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	32,989,850	24,691,363	102,120,534
22.	Commissions and expense allowances on reinsurance assumed	1,421,646	1,442,845	5,751,892
23.	General insurance expenses and fraternal expenses	27,436,511	25,137,746	108,490,771
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,198,527	1,472,495	3,241,270
25.	Increase in loading on deferred and uncollected premiums	(3,385)	6,805	1,128
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(673,789,188)	(675,187,582)	(2,574,874,525)
27.	Aggregate write-ins for deductions	(36,890,504)	(40,337,533)	(79,050,598)
28.	Totals (Lines 20 to 27)	(591,636,966)	(292,670,748)	(2,904,214,726)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,376,852	5,622,569	(21,425,328)
30.	Dividends to policyholders and refunds to members	(10,438)	55,451	133,550
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,387,290	5,567,118	(21,558,878)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,918,979	419,500	41,633,472
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)	468,311	5,147,618	(63,192,350)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 366,766 (excluding taxes of $ (366,766) transferred to the IMR)	(120,388)	(17,989,263)	(75,630,359)
35.	Net income (Line 33 plus Line 34)	347,923	(12,841,645)	(138,822,709)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	736,495,132	626,632,214	626,632,214
37.	Net income (Line 35)	347,923	(12,841,645)	(138,822,709)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,930,521)	(8,643,351)	40,079,616	60,764,196
39.	Change in net unrealized foreign exchange capital gain (loss)	766	92,689	89,315
40.	Change in net deferred income tax	12,735,131	150,012	12,789,829
41.	Change in nonadmitted assets	(11,370,263)	1,457,671	(27,599,199)
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	8,771,370	(10,526,758)	3,966,272
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			119,373,209
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			13,311,343
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(15,183,734)		193,909,872
52.	Dividends to stockholders			(8,546,001)
53.	Aggregate write-ins for gains and losses in surplus		(4,112,221)	(119,373,209)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(13,342,158)	14,299,364	109,862,918
55.	Capital and surplus, as of statement date (Lines 36 + 54)	723,152,974	640,931,578	736,495,132
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	98,655	11,939,958	(197,521)
08.302.	Separate Account loads	(23)	(5,681)	212,173
08.303.	Other investment management fees	(442,918)	110,560	18,662,176
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(66,719,191)		(139,283,914)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(67,063,477)	12,044,837	(120,607,086)
2701.	Miscellaneous deductions	(1,560,554)	(280,804)	13,204,372
2702.	MODCO adjustment	(35,329,950)	(40,056,729)	(166,331,457)
2703.	IMR adjustment on reinsurance ceded			74,076,487
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(36,890,504)	(40,337,533)	(79,050,598)
5301.	Gain on inforce reinsurance		(4,112,221)	(119,373,209)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(4,112,221)	(119,373,209)

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	14,960,508	17,188,687	49,478,977
2. Net investment income	48,496,671	66,793,011	247,959,103
3. Miscellaneous income	91,016,185	149,117,318	571,810,416
4. Total (Lines 1 to 3)	154,473,364	233,099,016	869,248,496
5. Benefit and loss related payments	796,156,548	909,904,689	4,490,970,005
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(673,674,561)	(671,548,182)	(2,571,073,308)
7. Commissions, expenses paid and aggregate write-ins for deductions	39,541,862	32,902,468	50,340,150
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)			45,140,436
10. Total (Lines 5 through 9)	162,023,849	271,258,975	2,015,377,283
11. Net cash from operations (Line 4 minus Line 10)	(7,550,485)	(38,159,959)	(1,146,128,787)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	152,474,166	189,495,803	778,067,288
12.2 Stocks	402,606	22,303,466	23,268,192
12.3 Mortgage loans	49,229,612	13,955,402	136,436,675
12.4 Real estate			
12.5 Other invested assets	3,412,100	23,149,352	36,690,739
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,112)	5,445	21,422
12.7 Miscellaneous proceeds	24,500,668	7,010,229	36,277,053
12.8 Total investment proceeds (Lines 12.1 to 12.7)	230,017,040	255,919,697	1,010,761,369
13. Cost of investments acquired (long-term only):			
13.1 Bonds	237,323,619	53,538,308	344,827,420
13.2 Stocks	438,302	411,039	13,862,572
13.3 Mortgage loans	2,833,184	8,581,828	22,985,976
13.4 Real estate			
13.5 Other invested assets	19,815,560	32,662,735	95,426,720
13.6 Miscellaneous applications	6,645,145	29,580,598	62,208,781
13.7 Total investments acquired (Lines 13.1 to 13.6)	267,055,810	124,774,508	539,311,469
14. Net increase/(decrease) in contract loans and premium notes	586,341	39,608	38,834
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(37,625,111)	131,105,582	471,411,066
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			13,311,343
16.3 Borrowed funds	(275,000,000)		300,000,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	650,208,221	(1,748,463)	(17,622,662)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	69,251,126	(28,080,599)	(62,071,952)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	444,459,347	(29,829,062)	233,616,729
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)	399,283,751	63,116,560	(441,100,993)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	195,554,580	636,655,573	636,655,573
19.2 End of period (Line 18 plus Line 19.1)	594,838,331	699,772,133	195,554,580

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		(62,395,417)	(62,395,417)
20.0002. Non-cash acquisitions from asset exchanges - bonds, stocks and other invested assets		(62,395,417)	(62,395,417)
20.0003. Non-cash ceded premiums for reinsurance		(2,937,224)	(3,163,407)
20.0004. Non-cash payable on reinsurance		(1,146,264)	(2,066,458)
20.0005. Non-cash transfer of funds witheld for unauthorized reinsurance		4,083,488	5,229,864
20.0006. Non-cash transfer of IMR liability for reinsurance		(2,937,224)	
20.0007. Non-cash IMR reserve transferred on reinsurance		2,937,224	
20.0008. Non-cash proceeds from sale of common stock-affiliates			(8,546,001)
20.0009. Non-cash dividend from distribution of affiliates			8,546,001
20.0010. Non-cash premiums from recaptured reinsurance			(10,576,146,399)

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

20.0011.	Non-cash reserve adjustments from recaptured reinsurance			10,480,570,915
20.0012.	Non-cash funds witheld for unauthorized reinsurance from recaptured reinsurance			95,575,484
20.0013.	Non-cash commission and expense allowances on reinsurance ceded from recaptured reinsurance			39,651,169
20.0014.	Non-cash increase in aggregate reserves from recaptured reinsurance			(39,651,169)
20.0015.	Non-cash transfer of IMR liability from recaptured reinsurance			95,496,571
20.0016.	Non-cash IMR reserve transferred from recaptured reinsurance			(95,496,571)
20.0017.	Non-cash premiums for ceded reinsurance			19,497,654,997
20.0018.	Non-cash reserve adjustments on reinsurance ceded for ceded reinsurance			(18,349,659,009)
20.0019.	Non-cash aggregate reserve change for ceded reinsurance			(1,187,647,157)
20.0020.	Non-cash increase in aggregate reserves for ceded reinsurance			39,651,169
20.0021.	Non-cash transfer of IMR liability for ceded reinsurance			(21,420,084)
20.0022.	Non-cash IMR reserve transferred for ceded reinsurance			21,420,084
20.0023.	Non-cash transfers to Separate Accounts			20,381,735
20.0024.	Non-cash reserve adjustments for ceded reinsurance			(20,381,735)

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	131,673,736	141,530,266	559,198,274
2. Group life	657,190	1,361,036	1,342,688
3. Individual annuities	133,543,131	40,702,112	141,088,191
4. Group annuities			
5. Accident & health	15,923	19,947	57,098
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	265,889,980	183,613,361	701,686,251
9. Deposit-type contracts	650,000,000		
10. Total (Lines 8 and 9)	915,889,980	183,613,361	701,686,251

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 347,923	$ (138,822,709)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	3,151,832	(850,632)
				3,151,832	(850,632)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (2,803,909)	$ (137,972,077)
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 723,152,974	$ 736,495,132
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	23,258,576	20,106,744
				23,258,576	20,106,744
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 699,894,398	$ 716,388,388

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 $119.4 million reflected through Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line 53). The change also results in a corresponding increase in Unassigned Funds (Page 3, Line 35) of $119.4 million reflected through Cumulative Effect of Change in Accounting Principles (Page 4, Line 49).

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

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

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

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 has no OTTI recognized on loan-backed securities 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	$	4,536,050
2. 12 Months or Longer	$	26,010,814
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	445,262,471
2. 12 Months or Longer	$	242,317,241

5. As of March 31, 2026 asset-backed securities in an unrealized loss position comprised 406 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in the basic industry sector which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of 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 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

NOTES TO FINANCIAL STATEMENTS

or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —			
2. Overnight	—			
3. 2 days to 1 week	—			
4. >1 week to 1 month	—			
5. >1 month to 3 months	125,594,832			
6. >3 months to 1 year	118,654,269			
7. > 1 year	—			
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	$ —			
2. Overnight	—			
3. 2 days to 1 week	—			
4. >1 week to 1 month	—			
5. >1 month to 3 months	123,213,895			
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	$ 244,249,102			
2. Securities (FV)	—			
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 122,553,895			
2. Securities (FV)	—			

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

NOTES TO FINANCIAL STATEMENTS

	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	$ —	$ 122,553,895	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 122,553,895	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ (660,000)
b. 30 days or less	123,213,895
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	$ 122,553,895	$ 122,553,895
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	$ 244,249,102			
2. Securities (FV)	—			
b. Ending Balance				
1. Cash	$ 122,553,895			
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	129,256,893	—	—	—	129,256,893	125,761,411	3,495,482
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i. FHLB capital stock	3,002,400	—	—	—	3,002,400	3,002,400	—
j. On deposit with states	4,869,555	—	—	—	4,869,555	4,868,200	1,355
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	80,844,556	—	—	—	80,844,556	96,444,026	(15,599,470)
m. Pledged as collateral not captured in other categories	80,469,067	—	—	—	80,469,067	87,670,783	(7,201,716)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	132,546,843	—	—	—	132,546,843	128,801,361	3,745,482
p. Assets held under Modco	666,213,594	—	22,435,506,892	—	23,101,720,486	24,698,978,372	(1,597,257,886)
q. Assets held under funds withheld	57,432,536	—	—	—	57,432,536	—	57,432,536
r. Total restricted assets	$ 1,154,635,444	$ —	$22,435,506,892	$ —	23,590,142,336	$ 25,145,526,553	$ (1,555,384,217)

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

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	—	$ —	0.000 %	0.000 %	$ —	$ —	
b. Collateral held under security lending agreements	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	129,256,893	0.460 %	0.470 %	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	3,002,400	0.010 %	0.010 %	—	—	26.27
j. On deposit with states	—	4,869,555	0.020 %	0.020 %	—	—	26.28
k. On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	80,844,556	0.290 %	0.290 %	—	—	26.31
m. Pledged as collateral not captured in other categories	—	80,469,067	0.290 %	0.290 %	—	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance sheet	—	132,546,843	0.480 %	0.480 %	—	—	N/A
p. Assets held under Modco	—	23,101,720,486	82.950 %	83.260 %	—	—	N/A
q. Assets held under funds withheld	—	57,432,536	0.210 %	0.210 %	—	—	N/A
r. Total restricted assets	$ —	$23,590,142,336	84.710 %	85.020 %			

(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	$ 80,469,067	$ —	$ —	$ —	$ 80,469,067	$ 87,670,783	$ (7,201,716)	$ 80,469,067	0.29%	0.29%
Total	$ 80,469,067	$ 0	$ 0	$ 0	$ 80,469,067	$ 87,670,783	$ (7,201,716)	$ 80,469,067	0.29%	0.29%

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

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

NOTES TO FINANCIAL STATEMENTS

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

		1	2	3	4	5	6	7	8
	Assets	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	$ 166,868,218	$ 48,887,803	$ —	$ 166,868,218	$ 48,887,623	$ —	4.04 %	4.12 %
b.	Schedule D, Part 1, Sec. 1	—	430,692,733	57,432,536	—	420,977,929	56,769,266	9.14 %	9.32 %
c.	Schedule D, Part 1, Sec. 2	—	181,463,200	—	—	176,660,834	—	3.40 %	3.46 %
d.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—		
e.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.00 %	0.00 %
f.	Schedule B	—	—	—	—	—	—	0.00 %	0.00 %
g	Schedule A	—	—	—	—	—	—	0.00 %	0.00 %
h.	Schedule BA, Part 1	—	5,169,859	—	—	5,374,390	—	0.10 %	0.10 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
j.	Other	—	—	—	—	—	—	0.00 %	0.00 %
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ 166,868,218	$ 666,213,595	$ 57,432,536	$ 166,868,218	$ 651,900,776	$ 56,769,266	16.67 %	17.00 %
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	$ —	$ —	$ —	$ —	$ —	$ —	0.00 %	0.00 %
n.	Schedule D, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
o.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.00 %	0.00 %
p.	Schedule D, Part 2, Sec. 2								
q.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.00 %	0.00 %
r.	Schedule B	—	—	—	—	—	—	0.00 %	0.00 %
s.	Schedule A	—	—	—	—	—	—	0.00 %	0.00 %
t.	Schedule BA, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
u.	Schedule DL, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
v.	Other	$ —	$22,435,506,892	$ —	$ —	$ 22,435,506,892	$ —	99.68 %	99.68 %
w	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$22,435,506,892	$ —	$ —	$ 22,435,506,892	$ —	99.68 %	99.68 %
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)

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
General Account:	FWH Including Modco	1	2	3	4	5	6
a. Cash, Cash Equivalents and Short Term Investments	$ 48,887,803	$ —	$ —	$ —	$ —	$ —	$ 48,887,803
b. Schedule D, Part 1, Sec. 1	488,125,269	—	—	—	—	—	488,125,269
c. Schedule D, Part 1, Sec. 2	181,463,200	—	—	—	—	—	181,463,200
d. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
e. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—
g Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	5,169,859	—	—	—	—	—	5,169,859
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i)	$ 723,646,131	$ —	$ —	$ —	$ —	$ —	$ 723,646,131
l. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
Separate Account:	FWH Including Modco	1	2	3	4	5	6
m. Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	22,435,506,892	—	—	—	—	—	22,435,506,892
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 22,435,506,892	$ —	$ —	$ —	$ —	$ —	$22,435,506,892
x. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 166,868,218	3.70 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.00 %
aa. Recognized Obligation for Modco assets (General Account)	$ 666,213,594	14.75 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 22,435,506,892	99.68 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ 57,432,536	1.27 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ —	0.00 %

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

NOTES TO FINANCIAL STATEMENTS

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

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

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

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

8. 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
2026	$ 23
2027	1,862
2028	—
2029	—
Thereafter	42,098
Total Financing Premiums	$ 43,983

b.

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Financing Premiums
March 31, 2026	$ 43,983	$ 24,181	$ (19,802)
December 31, 2025	$ 42,120	$ 20,031	$ (22,089)

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On March 31, 2026, TLA borrowed $25 million from 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, TLA borrowed $50 million from 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, TLA borrowed $300 million from TLI per the cash management agreement. The interest rate of this loan is 3.83% and the maturity date is March 31, 2026. On February 2, 2026 this loan was repaid plus accrued interest.

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

Effective September 21, 2022, Talcott Resolution Life Insurance Company ("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 $1.5B 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.

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 $184 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

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,002,400	3,002,400	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	3,002,400	3,002,400	—
f.	Actual or estimated borrowing capacity as determined by the insurer	181,000,000	181,000,000	—

2. December 31, 2025

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

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

Membership Stock		Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Eligible for Redemption			
				Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	3,002,400	2,386,784	615,616	—	—	—

NOTES TO FINANCIAL STATEMENTS

3 Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2026

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 74,878,617	$ 80,844,556	$ —
2	Current Year General Account: Total Collateral Pledged	74,878,617	80,844,556	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	$ 90,780,508	$ 96,444,026	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 90,257,511	$ 96,250,408	$ —
2	Current Year General Account Maximum Collateral Pledged	90,257,511	96,250,408	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 91,451,782	$ 96,827,380	—

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 Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of March 31, 2026 and December 31, 2025, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

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

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

Note 15 - Leases

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.

NOTES TO FINANCIAL STATEMENTS

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"), Sixth Street Insurance Solutions, L.P. and PGIM, Inc., 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.

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					
Common stocks - unaffiliated	$ 6,518	$ —	$ 3,002	$ —	$ 9,520
Preferred stocks - unaffiliated	—	1,830	—	—	1,830
Cash equivalents	524,256	—	—	—	524,256
Total bonds and stocks	530,774	1,830	3,002	—	535,606
Derivative assets					
Equity derivatives	—	4,449	—	—	4,449
Macro hedge program	—	51,907	—	—	51,907
Total derivative assets	—	56,356	—	—	56,356
Separate Account assets [1]	22,498,913	—	—	—	22,498,913
Total assets accounted for at fair value	$ 23,029,687	$ 58,186	$ 3,002	$ —	$ 23,090,875
b. Liabilities accounted for at fair value					
Derivative liabilities					
Equity derivatives	—	2,798	—	—	2,798
Macro hedge program	—	5,198	—	—	5,198
Total liabilities accounted for at fair value	$ —	$ 7,996	$ —	$ —	$ 7,996

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

Valuation Techniques, Procedures and Controls

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Bonds and Stocks

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

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

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

NOTES TO 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

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

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

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains and (Losses) Included in: Net Income [1]	Total Gains and (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Common stocks - unaffiliated	$ 3,002	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 3,002
Total bonds and stocks	3,002	—	—	—	—	—	—	—	3,002
Derivatives									
Macro hedge program	2	—	(2)	—	—	—	—	—	—
Total derivatives [3]	2	—	(2)	—	—	—	—	—	—
Total assets	$ 3,004	$ —	$ (2)	$ —	$ —	$ —	$ —	$ —	$ 3,002
Liabilities									
Derivatives									
Macro hedge program	—	—	—	—	—	—	—	—	$ —
Total derivatives [3]	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

B. Other Fair Value Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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

(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	$ 1,907,059	$ 2,189,527	$ —	$ 1,661,443	$ 245,616	$ —	$ —
Asset-backed securities - unaffiliated	840,978	868,253	—	765,909	75,069	—	—
Asset-backed securities - affiliated	16,989	17,435	—	15,245	1,744	—	—
Preferred stocks - unaffiliated	1,830	1,830	—	1,830	—	—	—
Common stocks - unaffiliated	9,520	9,520	6,518	—	3,002	—	—
Mortgage loans	495,925	531,396	—	—	495,925	—	—
Cash, cash equivalents and short-term investments - unaffiliated	594,838	594,838	594,838	—	—	—	—
Cash, cash equivalents and short-term investments - affiliated	—	—	—	—	—	—	—
Derivative related assets	58,684	58,059	—	58,684	—	—	—
Contract loans	89,213	87,572	—	—	89,213	—	—
Surplus debentures	33,686	35,322	—	33,686	—	—	—
Capital notes	7,419	6,958	—	7,419	—	—	—
Debt securities without credit enhancement	11,716	11,716	—	4,375	7,341	—	—
Residual tranches fixed income	11,947	11,974	—	—	11,947	—	—
Separate Account assets [1]	22,498,913	22,507,230	22,498,913	—	—	—	—
Total assets	$ 22,557,601	$ 22,565,293	$ 22,498,914	$ 58,686	$ 929,857	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (775,898)	$ (775,898)	$ —	$ —	$ (775,898)	$ —	$ —
Derivative related liabilities	(62,053)	(8,688)	—	(62,053)	—	—	—
Separate Account liabilities	(22,498,913)	(22,507,230)	(22,498,913)	—	—	—	—
Total liabilities	$ (23,336,864)	$ (23,291,816)	$ (22,498,913)	$ (62,053)	$ (775,898)	$ —	$ —

[1] Excludes approximately $8 million at March 31, 2026, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(Amounts in thousands)	December 31, 2025						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer credit obligations	$ 1,914,214	$ 2,170,245	$ —	$ 1,653,329	$ 260,885	$ —	$ —
Asset-backed securities - unaffiliated	795,113	815,717	—	747,465	47,648	—	—
Asset-backed securities - affiliated	7,037	7,000	—	7,037	—		—
Preferred stocks - unaffiliated	1,851	1,851	—	1,851		—	—
Common stocks - unaffiliated	9,886	9,886	6,884	—	3,002	—	—
Mortgage loans	543,971	577,795	—	—	543,971	—	—
Cash, cash equivalents and short-term investments - unaffiliated	205,784	195,555	195,555	—	10,229	—	—
Cash, cash equivalents and short-term investments - affiliated	—	—	—	—	—	—	—
Derivative related assets	48,671	48,297	$ —	48,671	—	—	—
Contract loans	86,986	86,986	—	—	86,986	—	—
Surplus debentures	33,928	35,324	—	33,928	—	—	—
Capital Notes	7,652	6,960	—	7,652	—	—	—
Debt securities without credit enhancement	11,673	11,673	—	4,423	7,250	—	—
Residual tranches fixed income	19,738	19,738	—	—	19,738	—	—
Separate Account assets [1]	22,510,246	24,106,821	24,098,084	—	—	—	—
Total assets	$ 26,196,750	$ 28,093,848	$ 24,300,523	$ 2,504,356	$ 979,709	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (125,690)	$ (125,690)	$ —	$ —	$ (125,690)	$ —	$ —
Derivative related liabilities	(58,057)	(4,821)		(58,057)	—	—	—
Separate Account liabilities	(22,510,246)	(24,106,821)	(24,098,084)	—	—	—	—
Total liabilities	$ (22,693,993)	$ (24,237,332)	$ (24,098,084)	$ (58,057)	$ (125,690)	$ —	$ —

[1] Excludes approximately $6 million, at December 31, 2025, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

D. At 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 January 28, 2026 and March 30, 2026, the Company issued funding agreements, which are accounted for a deposit-type contracts in accordance with SSAP No. 52. As of March 31, 2026, the Company had outstanding funding agreements of $650 million, reported within line 3, Liability for deposit-type contracts. These agreements credit interest at rates ranging from 4.58% to 4.72% and mature through 2029. Certain funding agreements are associated with funding agreement backed loan ("FABL") programs and may be secured by assets held in trust.

The Company had no other significant changes.

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 $23,258,576 and $20,106,744, respectively.

   b. For the periods ended March 31, 2026 and December 31, 2025, the total amount of reinsurance credit taken for this agreement was $29,441,235 and $25,451,575, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $3.8 million. As of March 31, 2026, $0.0 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $3.8 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0.0 million prior-year development from December 31, 2025 to March 31, 2026. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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?
....

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 [ ]

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: ...... $......

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 $4,869,555 ,of cash and bonds pledged as collateral for derivative activity; $3,002,400 of capital stock; $80,844,556 pledged as collateral for FHLB activity; $129,256,893 of securities pledged for repurchase activity. ......

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 46,396,341

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	$ 8,712,860	$ 17,435,156
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 16,142,964	$ 16,231,874
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 47,623,703	$ 48,097,418
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 72,479,527	$ 81,764,448
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
JPMorgan Chase Bank, N.A.	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

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
PGIM Inc.	U
Sixth Street Insurance Solutions, LP	A

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
105676	PGIM Inc.	SEC	DS
317703	Sixth Street Insurance Solutions, LP	SEC	DS

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 [ ] No [X]

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	$ 531,396,246
	1.14 Total Mortgages in Good Standing	$ 531,396,246
	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)	$ 531,396,246
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
00000	AA-3191486	01/01/2026	TR Re, Ltd.	BMU	COFW/I	IA	Reciprocal Jurisdiction		
00000	AA-3191486	01/01/2026	TR Re, Ltd.	BMU	COFW/I	FA	Reciprocal Jurisdiction		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

				Direct Business Only				
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,448,605	2,282,297	65	9,047	3,740,014	
2.	Alaska AK	L	158,818	145,785		24,792	329,395	
3.	Arizona AZ	L	3,272,050	3,334,365	661	3,900	6,610,976	
4.	Arkansas AR	L	1,452,340	494,710	40	2,402	1,949,492	
5.	California CA	L	15,367,379	4,562,370	1,422	100,400	20,031,571	
6.	Colorado CO	L	2,777,830	1,052,654	225	1,800	3,832,509	
7.	Connecticut CT	L	2,046,056	2,403,166		370,943	4,820,165	
8.	Delaware DE	L	653,353	107,238		2,050	762,641	650,000,000
9.	District of Columbia DC	L	426,440	351,629		2,700	780,769	
10.	Florida FL	L	10,248,659	16,740,368	1,692	56,439	27,047,158	
11.	Georgia GA	L	3,274,524	1,556,334	1,016	54,025	4,885,899	
12.	Hawaii HI	L	481,397	141,938	143	1,550	625,028	
13.	Idaho ID	L	561,276	1,312,623	88	2,650	1,876,637	
14.	Illinois IL	L	6,641,356	5,518,352	(384)	77,341	12,236,665	
15.	Indiana IN	L	2,016,101	3,081,559	(2,267)	161,995	5,257,388	
16.	Iowa IA	L	1,434,515	1,846,360	2,163	27,494	3,310,532	
17.	Kansas KS	L	1,654,685	1,015,285	151	7,050	2,677,171	
18.	Kentucky KY	L	1,670,020	652,083	713	2,712	2,325,528	
19.	Louisiana LA	L	2,306,349	2,072,592	624	255,970	4,635,535	
20.	Maine ME	L	216,059	424,850	128	19,731	660,768	
21.	Maryland MD	L	4,373,487	2,464,497		7,975	6,845,959	
22.	Massachusetts MA	L	1,986,577	2,124,893	44	30,385	4,141,899	
23.	Michigan MI	L	3,691,529	2,878,006	935	49,960	6,620,430	
24.	Minnesota MN	L	3,360,938	2,106,555	1,892	17,820	5,487,205	
25.	Mississippi MS	L	940,346	149	189	6,845	947,529	
26.	Missouri MO	L	2,963,649	2,869,028	1,295	4,240	5,838,212	
27.	Montana MT	L	195,745		163	700	196,608	
28.	Nebraska NE	L	1,166,712	814,903	894	17,298	1,999,807	
29.	Nevada NV	L	921,489	2,085,883	154	7,590	3,015,116	
30.	New Hampshire NH	L	463,139	700,000		3,330	1,166,469	
31.	New Jersey NJ	L	3,527,710	3,941,145		61,298	7,530,153	
32.	New Mexico NM	L	595,304	153,310	89	1,681	750,384	
33.	New York NY	N	1,135,581	180		9,800	1,145,561	
34.	North Carolina NC	L	5,968,797	5,529,675	3,044	58,182	11,559,698	
35.	North Dakota ND	L	555,739	288	71	51,446	607,544	
36.	Ohio OH	L	4,372,310	3,812,226	760	67,115	8,252,411	
37.	Oklahoma OK	L	1,716,837	545,837	768	21,903	2,285,345	
38.	Oregon OR	L	810,146	631,498	315	4,150	1,446,109	
39.	Pennsylvania PA	L	5,348,335	3,075,919	80	286,688	8,711,022	
40.	Rhode Island RI	L	272,595	1,144,154	126	1,800	1,418,675	
41.	South Carolina SC	L	1,849,584	4,874,987	235	13,698	6,738,504	
42.	South Dakota SD	L	1,010,472	400,046	68	11,477	1,422,063	
43.	Tennessee TN	L	3,375,647	3,354,924	(3,393)	11,681	6,738,859	
44.	Texas TX	L	10,649,144	16,702,909	750	177,298	27,530,101	
45.	Utah UT	L	693,662	4,297,355	25	10,670	5,001,712	
46.	Vermont VT	L	250,392	32,212		8,300	290,904	
47.	Virginia VA	L	3,851,170	8,437,080	204	480,941	12,769,395	
48.	Washington WA	L	2,659,851	6,234,263	264	19,665	8,914,043	
49.	West Virginia WV	L	602,749	981,238	347	5,676	1,590,010	
50.	Wisconsin WI	L	3,108,995	1,189,149	(200)	77,937	4,375,881	
51.	Wyoming WY	L	160,009	350,674		1,050	511,733	
52.	American Samoa AS	N						
53.	Guam GU	N	1,771				1,771	
54.	Puerto Rico PR	L	17,829				17,829	
55.	U.S. Virgin Islands VI	L	481				481	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	94,691				94,691	
58.	Aggregate other alien OT	XXX	1,114,930				1,114,930	
59.	Subtotal	XXX	131,916,155	130,829,541	15,599	2,713,590	265,474,885	650,000,000
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	379				379	
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	414,836		325		415,161	
94.	Aggregate or other amounts not allocable by state	XXX						
95.	Totals (direct business)	XXX	132,331,370	130,829,541	15,924	2,713,590	265,890,425	650,000,000
96.	Plus reinsurance assumed	XXX	9,242,059	1,928,761		182,917	11,353,737	
97	Totals (all business)	XXX	141,573,429	132,758,302	15,924	2,896,507	277,244,162	650,000,000
98.	Less reinsurance ceded	XXX	141,159,773	114,748,101		2,891,959	258,799,833	
99.	Totals (all business) less reinsurance ceded	XXX	413,656	18,010,201	15,924	4,548	18,444,329	650,000,000
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,114,930				1,114,930	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,114,930				1,114,930	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC[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	UIP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re, Ltd.	BMU	UDP	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA	Talcott Administration Services Company, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	TR Re Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company, Inc.	CT	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

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]	7 1 1 5 3 2 0 2 6 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365]	7 1 1 5 3 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]	7 1 1 5 3 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]	7 1 1 5 3 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]	7 1 1 5 3 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. Derivative collateral liability	3,289,950	3,039,950
2505. Provision for future dividends	801,470	792,222
2506. Accrued interest on derivatives in a liability position	186,046	2,148,197
2507. Interest on policy or contract funds due or accrued	8,867	17,512
2597. Summary of remaining write-ins for Line 25 from overflow page	4,286,333	5,997,881

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. Fees on reinsurance ceded	(66,719,191)		(139,283,914)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(66,719,191)		(139,283,914)

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	577,794,519	687,494,035
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,479,895	1,274,848
	2.2 Additional investment made after acquisition	1,353,289	21,711,128
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(52,892)	190,408
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	43,813	3,586,459
7.	Deduct amounts received on disposals	49,229,612	136,436,675
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(7,234)	25,685
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)	531,396,246	577,794,519
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	531,396,246	577,794,519
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	531,396,246	577,794,519

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	603,880,764	513,085,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		34,339,196
	2.2 Additional investment made after acquisition	19,815,560	108,317,254
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(12,679)	(33,800)
5.	Unrealized valuation increase/(decrease)	(13,302,714)	1,577,351
6.	Total gain (loss) on disposals		(602,375)
7.	Deduct amounts received on disposals	3,412,100	49,831,724
8.	Deduct amortization of premium, depreciation and proportional amortization	10,644	351,539
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		2,619,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	606,958,187	603,880,764
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	606,958,187	603,880,764

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	3,020,842,167	3,529,061,389
2.	Cost of bonds and stocks acquired	237,761,921	373,855,680
3.	Accrual of discount	1,187,501	5,544,454
4.	Unrealized valuation increase/(decrease)	(329,868)	(85,904)
5.	Total gain (loss) on disposals	(1,040,643)	(12,663,458)
6.	Deduct consideration for bonds and stocks disposed of	152,966,772	859,185,493
7.	Deduct amortization of premium	2,407,246	18,080,445
8.	Total foreign exchange change in book/adjusted carrying value	(339,498)	2,346,365
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	90,000	49,580
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,102,797,562	3,020,842,167
12.	Deduct total nonadmitted amounts	16,231,874	16,142,964
13.	Statement value at end of current period (Line 11 minus Line 12)	3,086,565,688	3,004,699,203

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)	1,273,695,072	70,312,949	25,507,457	(600,772)	1,317,899,792			1,273,695,072
2. NAIC 2 (a)	878,672,896	2,070,620	21,226,665	(9,192,548)	850,324,302			878,672,896
3. NAIC 3 (a)	15,413,826		3,502,842	9,052,181	20,963,166			15,413,826
4. NAIC 4 (a)	340,000				340,000			340,000
5. NAIC 5 (a)	3,073,054		3,073,054					3,073,054
6. NAIC 6 (a)								
7. Total ICO	2,171,194,848	72,383,569	53,310,018	(741,138)	2,189,527,261			2,171,194,848
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	577,281,528	93,745,748	87,893,822	(25,934,876)	557,198,578			577,281,528
9. NAIC 2	237,645,253	69,601,696	12,091,879	22,896,021	318,051,091			237,645,253
10. NAIC 3	7,046,602	1,186,504	252,550	562,500	8,543,056			7,046,602
11. NAIC 4	734,083	405,984		750,000	1,890,067			734,083
12. NAIC 5	4,209			(388)	3,821			4,209
13. NAIC 6	1,947			(444)	1,503			1,947
14. Total ABS	822,713,623	164,939,931	100,238,250	(1,727,188)	885,688,116			822,713,623
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	1,850,888			(21,053)	1,829,835			1,850,888
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	1,850,888			(21,053)	1,829,835			1,850,888
22. Total ICO, ABS & Preferred Stock	2,995,759,359	237,323,500	153,548,268	(2,489,380)	3,077,045,212			2,995,759,359

(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 $ 954,898 ; 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	954,898	XXX	942,418		

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	946,324	440,088,843
2. Cost of short-term investments acquired		440,942,418
3. Accrual of discount	8,574	3,906
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		880,088,843
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)	954,898	946,324
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	954,898	946,324

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)	43,476,286
2.	Cost paid/(consideration received) on additions	5,745,846
3.	Unrealized valuation increase/(decrease)	2,058,707
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(501,187)
6.	Considerations received/(paid) on terminations	1,681,972
7.	Amortization	(66,767)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	340,265
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	49,371,177
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	49,371,177

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year 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				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DP5	Bond With Interest Rate Swap	1.B	5,082,458	5,574,348	4,520,379	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,539	(263,766)	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	5,572,809	4,784,145
91283#DP5	Bond With Interest Rate Swap	1.B	12,653,423	13,452,813	15,140,142	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	3,832	(656,678)	29273R-AR-0	ENERGY TRANSFER LP	2.B FE	13,448,981	15,796,820
91283#DP5	Bond With Interest Rate Swap	1.B	3,374,246	4,123,366	4,016,886	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,022	(175,114)	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	1.B FE	4,122,344	4,192,000
91283#DP5	Bond With Interest Rate Swap	1.B	2,054,072	1,989,822	2,037,845	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	622	(106,601)	912810-RD-2	UNITED STATES TREASURY	1.A	1,989,200	2,144,446
91283#DP5	Bond With Interest Rate Swap	1.B	1,159,897	1,112,828	959,858	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	351	(60,195)	912810-RU-4	UNITED STATES TREASURY	1.A	1,112,477	1,020,053
91283#DP5	Bond With Interest Rate Swap	1.B	21,089,038	16,620,393	11,172,868	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	6,387	(1,094,463)	912810-SP-4	UNITED STATES TREASURY	1.A	16,614,006	12,267,331
91283#DP5	Bond With Interest Rate Swap	1.B	1,345,481	1,372,816	942,317	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	408	(69,827)	912810-SX-7	UNITED STATES TREASURY	1.A	1,372,408	1,012,144
91283#DP5	Bond With Interest Rate Swap	1.B	32,477,118	27,356,759	20,329,642	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	9,836	(1,685,474)	912810-SZ-2	UNITED STATES TREASURY	1.A	27,346,923	22,015,116
91283#DP5	Bond With Interest Rate Swap	1.B	5,230,081	6,429,973	6,762,707	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,584	(271,427)	91324P-BK-7	UNITEDHEALTH GROUP INC	1.F FE	6,428,389	7,034,134
91283#DP5	Bond With Interest Rate Swap	1.B	8,785,693	11,781,068	9,599,396	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,661	(455,953)	37045V-AT-7	GENERAL MOTORS CO	2.B FE	11,778,407	10,055,349
91283#DP5	Bond With Interest Rate Swap	1.B	6,748,492	6,752,580	6,245,708	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,044	(350,228)	79467B-DX-0	SALES TAX SECURITIZATION CORP ILL	1.D FE	6,750,536	6,595,936
91278*BB9	Bond With Interest Rate Swap	1.B	14,154,837	16,701,949	13,289,814	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,006	(5,332,069)	313309-AP-1	FEDEX CORP	2.B FE	16,696,943	18,621,883
91278*BB9	Bond With Interest Rate Swap	1.B	5,417,871	5,554,991	3,019,327	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,916	(2,040,890)	882484-AA-6	TEXAS HEALTH RESOURCES	1.C FE	5,553,075	5,060,217
91278*BB9	Bond With Interest Rate Swap	1.B	3,643,020	2,783,931	573,650	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,288	(1,372,311)	912810-SN-9	UNITED STATES TREASURY	1.A	2,782,643	1,945,961
91278*BB9	Bond With Interest Rate Swap	1.B	11,130,951	11,358,220	3,678,897	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	3,936	(4,192,984)	912810-SX-7	UNITED STATES TREASURY	1.A	11,354,284	7,871,881
91278*BB9	Bond With Interest Rate Swap	1.B	15,702,672	13,228,575	4,091,739	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,553	(5,915,132)	912810-SZ-2	UNITED STATES TREASURY	1.A	13,223,022	10,006,871
91278*BB9	Bond With Interest Rate Swap	1.B	26,918,867	26,937,905	11,467,775	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	9,519	(10,140,226)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 2016 UW	1.B PL	26,928,386	21,608,001
91278*BB9	Bond With Interest Rate Swap	1.B	12,712,883	12,701,366	6,263,901	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	4,496	(4,788,891)	30303M-8K-1	META PLATFORMS INC	1.D FE	12,696,870	11,052,792
91278*BB9	Bond With Interest Rate Swap	1.B	10,318,899	9,504,084	2,525,357	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	3,649	(3,887,087)	912810-SU-3	UNITED STATES TREASURY	1.A	9,500,435	6,412,444
12607@YS3	Bond With Credit Default Swap	2.B	22,981,616	22,999,659	24,572,635	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	375,406	396,318	912810-RD-2	UNITED STATES TREASURY	1.A	22,624,253	24,176,317
12607@YS3	Bond With Credit Default Swap	2.B	37,672,036	33,169,266	25,689,049	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	615,375	649,654	912810-TB-4	UNITED STATES TREASURY	1.A	32,553,891	25,039,395
12607@YS3	Bond With Credit Default Swap	2.B	26,789,003	27,664,203	32,771,481	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	437,600	461,976	BHM01E-HR-9	ALLETE FIRST MTG BONDS SERIES 31	1.F	27,226,603	32,309,505
12607@YS3	Bond With Credit Default Swap	2.B	12,557,345	12,967,595	13,211,743	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	205,125	216,551	BHM0M1-6K-1	ATC TRANSMISSION COMPANY LLC	1.G	12,762,470	12,995,192
9999999999 - Totals				292,138,510	222,883,116	XXX	XXX	XXX	1,699,155	(41,134,817)	XXX	XXX	XXX	290,439,355	264,017,933

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	2	194,522,142							2	194,522,142
2. Add: Opened or acquired transactions	1	96,800,723							1	96,800,723
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	1,640,170	XXX		XXX		XXX		XXX	1,640,170
4. Less: Closed or disposed of transactions										
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	824,528	XXX		XXX		XXX		XXX	824,528
7. Ending inventory	3	292,138,507							3	292,138,507

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	49,371,178	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		49,371,178
4.	Part D, Section 1, Column 6	58,059,171	
5.	Part D, Section 1, Column 7	(8,684,700)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(3,293)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(3,364,912)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(3,364,912)
10.	Part D, Section 1, Column 9	58,684,393	
11.	Part D, Section 1, Column 10	(62,049,303)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	110,817,018	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	110,817,017	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

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	121,559,150	129,307,637
2.	Cost of cash equivalents acquired	1,032,316,459	1,909,645,752
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	629,619,974	1,917,394,239
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)	524,255,635	121,559,150
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	524,255,635	121,559,150

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 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.244		14,552	30,078,841
BHM2J3HP4	MESA	AZ		11/07/2023	7.554	1,393,777	881,079	51,130,781
BHM2PRJM9	Houston	TX		02/28/2024	8.323	86,119	457,658	59,600,000
0599999. Mortgages in good standing - commercial mortgages-all other						1,479,895	1,353,289	140,809,621
0899999. Total mortgages in good standing						1,479,895	1,353,289	140,809,621
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						1,479,895	1,353,289	140,809,621

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase/(Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
BHM1D4T85	Memphis	TN		02/01/2018	02/17/2026	14,000,000							14,000,000	14,000,000			
BHM2869U7	Groveport	OH		02/12/2021	03/01/2026	6,000,000							6,000,000	6,000,000			
BHM2J3HP4	MESA	AZ		11/07/2023	03/02/2026	25,658,187							27,051,964	27,051,961		(3)	(3)
0199999. Mortgages closed by repayment						45,658,187							47,051,964	47,051,961		(3)	(3)
BHM0M26W3	WASHINGTON	DC		09/21/2017		143,874		8			8		143,881	187,811		43,930	43,930
BHM127TJ6	New York	NY		05/10/2019		40,538		(789)			(789)		39,749	39,749			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		53,204							53,204	53,204			
BHM2EG3B6	TAMPA	FL		03/29/2022		4,738		4			4		4,742	3,939		(803)	(803)
BHM1UHQB3	Houston	TX		04/27/2018		25,112							25,112	25,112			
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		55,419							55,419	55,419			
BHM2DUW32	Davenport	FL		03/30/2022		51,453							51,453	51,453			
BHM265AL9	Naples	FL		09/24/2020		5,610							5,610	5,610			
BHM21QNL4	San Jose	CA		10/01/2019		47,585							47,585	47,585			
BHM01LDV8	Baltimore	MD		11/15/2017		94,581							94,581	94,810		228	228
BHM1TLYF8	ARLINGTON	TX		06/28/2018		67,869		401			401		68,270	68,270			
BHM26DPR3	Richmond	VA		09/25/2020		14,871							14,871	14,871			
BHM1KA3P3	Charlotte	NC		02/01/2018		195,445							195,445	195,445			

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
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		31,546							31,546	31,546			
BHM27EGL3	Irvine	CA		06/01/2021		52,945							52,945	52,945			
BHM28RWD3	Aurora	CO		07/01/2021		139,175		552			552		139,727	139,727			
BHM190WN1	San Diego	CA		02/01/2018		102,670							102,670	102,670			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		166,703							166,703	166,703			
BHM1R1K02	Fort Worth	TX		02/01/2018		201,655							201,655	201,655			
BHM10N625	Irvine	CA		02/01/2018		361,289							361,289	361,289			
BHM1VMB76	Linthicum	MD		08/29/2018		59,257							59,257	59,717		460	460
BHM2E91A6	OGDEN	UT		05/18/2022		38,180							38,180	38,180			
BHM1EEKQ1	Granada Hills	CA		02/01/2018		179,943							179,943	179,943			
0299999. Mortgages with partial repayments						2,133,660		176			176		2,133,835	2,177,651		43,816	43,816
0599999 - Totals						47,791,847		176			176		49,185,799	49,229,612		43,813	43,813

STATEMENT AS OF MARCH 31, 2026 OF THE Talcott Resolution Life and Annuity Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative 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
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	Gryphon Investors		12/18/2020			301,690		1,018,436	0.261
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	The Blackstone Group		03/01/2018			577,242		4,509,768	0.669
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
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	Lexington Partners		03/29/2018			37,994		4,636,659	0.245
BHM252-3H-4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	Parthenon Capital Partners		04/30/2020			323,358		3,124,555	0.745
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	Arlington Capital Partners		08/26/2019			505,734		1,011,939	0.553
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	Cortec Group		12/22/2019			50,205		931,725	0.745
BHM0ME-7Z-9	UPFRONT IV L.P	LOS ANGELES	CA	Upfront Ventures		02/01/2018			8,848		8,691,227	4.918
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners		10/14/2021			31,349		400,259	0.932
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	One Rock Capital Partners		06/21/2021			71,314		2,445,511	0.456
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	AEA Investors		03/29/2018			72,361		1,365,097	0.799
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	OH	MPE Partners		06/02/2021			35,164		3,620,079	2.104
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners		07/27/2021			9,902		384,118	1.534
BHM22R-5C-1	UPFRONT GROWTH III LP - INVESTMENT	LOS ANGELES	CA	Upfront Ventures		12/24/2019			11,282		8,860	2.817
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WindPoint Partner		02/26/2020			183,470		1,298,430	0.805
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts		04/20/2020			51,320		362	25.004
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners		07/27/2023			50,000		4,312,868	2.660
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors		12/15/2023			1,148,530		5,736,437	0.440
BENRGF-E6-6	Dextra Strategic Partners B-5 Onshore LP	NEW YORK	NY	Dextra Partners		12/28/2023			1,012,762		13,505,437	10.000
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners		01/02/2024			24,763		3,005,680	1.017
BENUZ8-1C-5	Manulife Infrastructure Fund III, LP		US	Manulife		03/01/2025			4,425,727		63,214,871	2.100
BENUZ8-1D-3	Hunter Point Capital GPFS		US	Hunter Point Capital		03/01/2025			8,127		5,812,486	0.500
BENVTD-J7-1	MIM Atticus Co-Invest Aggregator, LLC		US	MIM Atticus Coinvest Aggregator		06/01/2025			1,326,220		3,235,881	24.900
BENWNS-Z7-4	Partners Group Direct Infrastructure IV		US	Partenrs Group		09/28/2025			750,000		20,226,109	0.200
BHM2Z9-N5-0	EIV Capital Fund V		US	EIV Capital		11/16/2025			28,125		3,739,463	0.500
BHM2ZN-8H-0	ACHIEVE PRTNRS WORKFORCE FND II LP		US	ACHIEVE PRTNRS WORKFORCE		01/02/2026			482,166		4,517,834	
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	US	TPG Real Estate Credit Opportunities, L.		12/02/2025			577,524		23,081,621	1.400
BHM2ZN-8G-2	BROADWING CAPITAL FUND I LP		US	BROADWING CAPITAL FUND		01/03/2026			2,650,618		2,349,382	1.850
BHM30D-LR-1	Madison Solutions LLC		US	Madison Solutions LLC		01/05/2026			250,000		5,000,000	0.200
321678-AA-2	MIF III Village Solar Co-Invest L.P.		US	Manulife Investment Management		03/04/2026					2,250,000	1.800
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									15,738,375		195,433,585	XXX
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners		08/04/2023			913,045			10.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									913,045			XXX
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
BHM2YY-F7-1	OIC CREDIT OPPORT FND IV LP EQTY		US	OIC CREDIT OPPORT	6.	12/09/2025			9,567			0.000
BENXG4-30-3	Invictus Opportunity Feeder IV-R, LP		US	Invictus Opportunity Feeder IV-R, LP		12/25/2025			2,602,729			0.000
000000-00-0	PIMCO Specialty Finance Income Fund CE, L.P		US	PIMCO Specialty Finance Income Fund CE,		02/16/2026			421,875			0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									3,084,171			XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	SAN FRANCISCO	CA	Sixth Street	6.	06/01/2025			42,870			0.000
BENWRJ-KC-5	Sixth Street Specialty Lending Europe III, LLC - E		US	Sixth Street	6.	09/01/2025			37,099			0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									79,969			XXX
7899999. Total - unaffiliated									18,822,546		195,433,585	XXX
7999999. Total - affiliated									993,014			XXX
8099999 - Totals									19,815,560		195,433,585	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BENUZ8-1D-3	Hunter Point Capital GPFS		US	Hunter Point Capital	03/01/2025	03/03/2026	206,135							206,135	206,135				
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	WILMINGTON	US	BDT & MSD R	12/02/2025	03/12/2026	67,377							67,377	67,377				
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	207,604							207,604	207,604				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	Lexington Partners	03/29/2018	03/30/2026	431,120							431,120	431,120				
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts	04/20/2020	03/12/2026	68,503							68,503	68,503				
BHM2XS-L5-2	NORTHAMPTON CAP PARTNERS LP - TALC		US	NORTHAMPTON CAP PARTNERS	09/01/2025	03/11/2026	47,078							47,078	47,078				
BHM2Z9-N5-0	EIV Capital Fund V		US	EIV Capital	11/16/2025	02/10/2026	155,227							155,227	155,227				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							1,183,044							1,183,044	1,183,044				
BENQGH-FD-8	Golden Road IT 1, LLC	VARIOUS	US	Sixth Street Partners	08/04/2023	03/31/2026	1,601,199							1,601,199	1,601,199				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							1,601,199							1,601,199	1,601,199				
BENXG4-30-3	Invictus Opportunity Feeder IV-R, LP		US	Invictus Opportunity Feeder IV-R, LP	12/25/2025	03/13/2026	563,100							563,100	563,100				
BHM2YY-F7-1	OIC CREDIT OPPORT FND IV LP EQTY		US	OIC CREDIT OPPORT	12/09/2025	03/06/2026	4,516							4,516	4,516				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							567,616							567,616	567,616				
BENWRJ-KC-5	Sixth Street Specialty Lending Europe III, LLC - E		US	Sixth Street	09/01/2025	03/25/2026	60,241							60,241	60,241				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							60,241							60,241	60,241				
7899999. Total - unaffiliated							1,750,660							1,750,660	1,750,660				
7999999. Total - affiliated							1,661,440							1,661,440	1,661,440				
8099999 - Totals							3,412,100							3,412,100	3,412,100				

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
912810-UR-7	UNITED STATES TREASURY	03/27/2026	Various		22,211,111	22,850,000	111,914	1.A
91282C-PJ-4	UNITED STATES TREASURY	02/10/2026	Bank of America Securities		6,947,251	7,040,000	61,809	1.A
91282C-PY-1	UNITED STATES TREASURY	02/06/2026	Bank of America Securities		876,504	875,000	870	1.A
91282C-PZ-8	UNITED STATES TREASURY	03/09/2026	Various		40,278,083	40,110,000	76,317	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					70,312,949	70,875,000	250,910	XXX
05401A-AU-5	AVOLON HOLDINGS FUNDING LTD	01/28/2026	WELLS FARGO SECURITIES		2,070,720	2,000,000	47,278	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,070,720	2,000,000	47,278	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					72,383,669	72,875,000	298,188	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					72,383,669	72,875,000	298,188	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					72,383,669	72,875,000	298,188	XXX
034947-AG-6	AOMT 261 A3 - RMBS	01/26/2026	JP MORGAN SECS INC., - FIXED INCOME		1,394,735	1,394,754	6,615	1.F FE
10571L-AE-1	BRAVO 26NQM3 A1 - RMBS	03/09/2026	Various		2,799,962	2,800,000	16,284	1.A FE
22758F-AE-4	CROSS 26NQM4 A1 - RMBS	03/27/2026	GOLDMAN		1,799,985	1,800,000	11,519	1.A
26846J-AF-8	EFMT 26NQM3 A1 - RMBS	03/06/2026	Various		2,999,983	3,000,000	6,286	1.A FE
26846K-AF-5	EFMT 26NQM4 A1 - RMBS	03/25/2026	Various		2,799,976	2,800,000	13,179	1.A
617960-AC-3	MSRM 26NQM3 A1 - RMBS	03/13/2026	Various		3,599,984	3,600,000	15,627	1.A FE
67124D-AF-8	OBX 26NQM5 A1 - RMBS	03/31/2026	Various		2,599,990	2,600,000	14,603	1.A FE
67124F-AF-3	OBX 26NQM4 A1 - RMBS	03/18/2026	BARCLAYS CAPITAL INC.		2,699,957	2,700,000	9,699	1.A FE
78438N-AC-1	SGR 262 A1 - RMBS	03/13/2026	GOLDMAN		3,799,953	3,800,000	12,194	1.A FE
802929-AC-3	SAN 2026-NQM3 A1 - RMBS	03/17/2026	SANTANDER US CAPITAL MARKETS LLC		3,999,892	4,000,000	13,228	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					28,494,417	28,494,754	119,234	XXX
12515H-AZ-8	CD 2017-CD5 A4 - CMBS	01/05/2026	BANK OF AMERICA		1,480,371	1,500,000	715	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,480,371	1,500,000	715	XXX
00121J-AG-7	AGL 34 C - CDO	03/12/2026	Bank of New York Mellon		7,435,960	7,500,000	57,492	1.E FE
03766H-AW-0	APID XXXIX D1R - CDO	01/15/2026	MUFG SECURITIES AMERICAS INC.		1,009,800	1,000,000	17,300	2.B FE
03769U-AU-2	APID XLIII CR - CDO	03/02/2026	Bank of America Securities		1,997,200	2,000,000	11,136	1.E FE
03770G-AU-0	APID XLII D1R - CDO	01/29/2026	JP MORGAN SECS INC., - FIXED INCOME		1,713,600	1,700,000	2,889	2.C FE
037986-AU-0	APID 2024-1 CR - CDO	01/29/2026	PERSHING LLC		7,063,700	7,000,000	4,253	1.F FE
08186B-AG-9	BSP 47 D1 - CDO	01/16/2026	PERSHING LLC		5,250,000	5,250,000		2.C FE
09077W-AJ-7	BGCLO 9 D1 - CDO	03/16/2026	BAIRD (ROBERT W.) & CO. INC.		1,000,000	1,000,000	10,154	2.C FE
142925-AJ-5	CGMS 263 D - CDO	03/19/2026	MUFG SECURITIES AMERICAS INC.		6,000,000	6,000,000		2.B
29003N-AQ-8	ELM28 28R DR - CDO	03/31/2026	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000		2.B
38138J-BL-6	GLM 9RR DR2 - CDO	03/27/2026	WELLS FARGO SECURITIES		3,000,000	3,000,000		2.B
38178D-AY-3	GCBSL 50BR DR - CDO	03/12/2026	Bank of New York Mellon		1,910,000	2,000,000	18,540	2.A FE
48206K-BE-5	JNPPK 1RR DRR - CDO	03/12/2026	Bank of New York Mellon		4,800,000	5,000,000	44,905	2.C FE
55952J-AJ-9	MAGNE 54 D1 - CDO	03/13/2026	Bank of America Securities		3,000,000	3,000,000		2.B
55954N-AY-5	MAGNE 23RR DR2 - CDO	01/28/2026	NOMURA SECURITIES/FIXED INCOME		5,500,000	5,500,000		2.C FE
55955L-AY-8	MAGNE XXVIII CRR - CDO	03/06/2026	PERSHING LLC		3,970,800	4,000,000	31,931	1.F FE
55955U-AJ-1	MAGNE 44 D1 - CDO	03/12/2026	Bank of New York Mellon		6,387,200	6,400,000	66,092	2.C FE
64131B-BJ-1	NEUB 22RRR D1 - CDO	03/24/2026	Bank of America Securities		4,000,000	4,000,000		2.B
64132Y-BN-1	NEUB 34RR D1R - CDO	03/20/2026	PERSHING LLC		5,002,500	5,000,000	56,124	2.C FE
64136G-AJ-6	NEUB 62 D1 - CDO	02/26/2026	Bank of America Securities		4,459,500	4,500,000	96,150	2.C FE
64754W-AQ-6	NMC 5 D1R - CDO	03/12/2026	Bank of New York Mellon		3,973,076	4,000,000	39,391	2.C FE
67098W-BJ-9	OAKC 7 D1R - CDO	03/12/2026	BAIRD (ROBERT W.) & CO. INC.		4,441,050	4,500,000	44,573	2.C FE
76857J-AL-6	RVRPK 1 D1 - CDO	03/12/2026	Bank of New York Mellon		2,902,500	3,000,000	24,027	2.C FE
83012D-BY-8	SIXST 16RR D1R - CDO	01/26/2026	SANTANDER US CAPITAL MARKETS LLC		8,650,000	8,650,000		2.C FE
96466C-BE-7	WBOX II D1R - CDO	03/17/2026	Bank of America Securities		2,994,750	3,000,000	27,914	2.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					101,461,636	102,000,000	552,870	XXX
456789-AA-4	Blue Torch Structured RF Fund LP	03/27/2026	DIRECT WITH ISSUER		1,350,000	1,350,000		2.C
456789-AB-2	Blue Torch Structured RF Fund LP	03/27/2026	DIRECT WITH ISSUER		3,000,000	3,000,000		1.D
456789-AC-0	Blue Torch Structured RF Fund LP	03/27/2026	DIRECT WITH ISSUER		1,125,000	1,125,000		4.C
456789-AD-8	PIMCO Specialty Finance Income - Class A	02/17/2026	DIRECT WITH ISSUER		1,125,000	1,125,000		1.G

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
456789-AE-6	PIMCO Specialty Finance Income, L.P. - C	02/17/2026	DIRECT WITH ISSUER		562,500	562,500		3.C
456789-AF-3	PIMCO Specialty Finance Income - Class B	02/17/2026	DIRECT WITH ISSUER		703,125	703,125		2.C
46664M-AA-9	JPMMT 26ACS1 A1 - RMBS	02/27/2026	Various		4,999,991	5,000,000	23,790	1.A FE
63942G-AA-1	NAVSL 2021-F A - ABS	01/29/2026	BANK OF AMERICA		1,645,962	1,827,577	845	1.A FE
63942K-AA-2	NAVSL 2021-G A - ABS	01/29/2026	Various		4,391,137	4,808,345	3,165	1.A FE
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	CAPITAL CALL		27,335	27,335		2.A PL
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	CAPITAL CALL		13,667	13,667		2.C PL
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	CAPITAL CALL		4,100	4,100		3.B PL
74939B-AA-4	RCKT 26CES1 A1A - RMBS	01/15/2026	JP Morgan Securities LLC		2,215,375	2,215,385	6,535	1.A FE
74939B-AC-0	RCKT 26CES1 A2 - RMBS	01/15/2026	JP Morgan Securities LLC		1,510,227	1,510,244	4,729	1.C FE
89238R-AA-5	TPG AG ABC STRUCTURED NOTE II, L.P.	02/23/2026	Various		350,000	350,000		2.B PL
89238R-AB-3	TPG AG ABC STRUCTURED NOTE II, L.P.	02/23/2026	Various		100,000	100,000		3.B
96043B-AG-7	WLAKE 261 D - ABS	01/08/2026	JP MORGAN SECS INC., - FIXED INCOME		2,499,622	2,500,000		2.B FE
BENXG4-1K-1	Invictus Opportunity Feeder IV-R, LP	01/28/2026	Various		6,767,096	6,767,096		2.C
BENXG4-1L-9	Invictus Opportunity Feeder IV-R, LP	01/28/2026	Various		1,041,092	1,041,092		3.B
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					33,431,229	34,030,465	39,065	XXX
345678-AA-4	6S Specialty Lending Europe III, LLC - C	03/25/2026	DIRECT WITH ISSUER		41,312	41,312		3.C
345678-AB-2	6S Specialty Lending Europe III, LLC - C	03/25/2026	DIRECT WITH ISSUER		30,984	30,984		4.A
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					72,296	72,296		XXX
1889999999. Total - asset-backed securities (unaffiliated)					164,867,653	166,025,219	711,884	XXX
1899999999. Total - asset-backed securities (affiliated)					72,296	72,296		XXX
1909999997. Total - asset-backed securities - Part 3					164,939,949	166,097,515	711,884	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					164,939,949	166,097,515	711,884	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					237,323,618	238,972,515	1,010,072	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
399874-84-1	American Funds Growth Fund of America R4 Fund	03/31/2026	DIRECT WITH ISSUER	892.150	68,865			
09661L-30-2	BNY Mellon S&P 500 Index Fund	03/31/2026	DIRECT WITH ISSUER	1,475.350	91,265			
354026-50-2	Franklin Mutual Shares R Fund	03/31/2026	DIRECT WITH ISSUER	3.420	87			
416649-35-8	Hartford Capital Appreciation R4 Fund	03/31/2026	DIRECT WITH ISSUER	1,445.190	82,050			
416649-28-3	Hartford Dividend & Growth R4 Fund	03/31/2026	DIRECT WITH ISSUER	1,413.640	50,950			
416641-87-6	Hartford Growth Opportunities R4 Fund	03/31/2026	DIRECT WITH ISSUER	672.140	48,374			
416649-34-1	Hartford High Yield R4 Fund	03/31/2026	DIRECT WITH ISSUER	169.620	1,220			
416649-39-0	Hartford Small Company R4 Fund	03/31/2026	DIRECT WITH ISSUER	7.540	218			
416649-25-9	Hartford Total Return Bond R4 Fund	03/31/2026	DIRECT WITH ISSUER	385.840	3,659			
55272P-25-7	MFS Total Return Bond R3 Fund	03/31/2026	DIRECT WITH ISSUER	106.860	1,034			
552981-46-6	MFS Total Return R3 Fund	03/31/2026	DIRECT WITH ISSUER	4,655.200	89,836			
354713-55-4	Franklin Strategic Income R Fund	03/31/2026	DIRECT WITH ISSUER	88.840	744			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					438,302	XXX		XXX
5989999997. Total - common stocks - Part 3					438,302	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					438,302	XXX		XXX
5999999999. Total - preferred and common stocks					438,302	XXX		XXX
6009999999 - Totals					237,761,920	XXX	1,010,072	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
344593-AF-5	FONDO MIVIVIENDA SA	03/25/2026	CORPORATE REORGANIZATIONS		497,640	520,000	518,440	519,581		73		73		519,654		(22,014)	(22,014)	36,889	04/12/2027	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					497,640	520,000	518,440	519,581		73		73		519,654		(22,014)	(22,014)	36,889	XXX	XXX
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	03/24/2026	Call @ 114.15		964,576	845,000	1,120,099	1,020,554		(1,931)		(1,931)		1,018,623		(54,047)	(54,047)		04/01/2040	1.D FE
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DEV CORP	11/10/2025	Call @ 100.00															99	01/01/2042	2.A FE
626207-YM-0	MUNICIPAL ELEC AUTH GA	03/09/2026	Call @ 100.00		4,000	4,000	4,579	4,524		(2)		(2)		4,522		(522)	(522)		04/01/2057	1.F FE
677632-MV-0	OHIO ST UNIV GEN RCPTS	02/06/2026	Call @ 100.00		5,300,000	5,300,000	6,062,864	5,831,897		(2,727)		(2,727)		5,829,171		(529,171)	(529,171)	46,986	06/01/2040	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,268,576	6,149,000	7,187,541	6,856,975		(4,659)		(4,659)		6,852,316		(583,740)	(583,740)	47,085	XXX	XXX
01185*-AA-3	ALASKA VENTURES LLC	03/31/2026	Direct		196,592	196,592	196,592	196,592						196,592				4,560	06/30/2033	2.C PL
034863-AR-1	ANGLO AMERICAN CAPITAL PLC	01/05/2026	JP MORGAN SECS INC., - FIXED INCOME		2,267,258	2,250,000	2,250,938	2,250,196		(2)		(2)		2,250,194		17,064	17,064	25,531	04/10/2027	2.B FE
037833-BY-5	APPLE INC	02/23/2026	Maturity @ 100.00		1,830,000	1,830,000	1,831,284	1,829,968		32		32		1,830,000				29,738	02/23/2026	1.B FE
075887-BX-6	BECTON DICKINSON AND CO	02/27/2026	Call @ 88.43		970,044	1,097,000	1,089,880	1,091,006		26		26		1,091,032		(120,988)	(120,988)	44,434	06/06/2047	2.B FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	03/10/2026	Paydown		26,478	26,478	35,502	29,507		(3,029)		(3,029)		26,478				553	07/10/2031	2.B FE
20030N-BS-9	COMCAST CORP	01/12/2026	Call @ 100.00		840,000	840,000	879,211	840,000						840,000				9,849	03/01/2026	1.G FE
260543-BJ-1	DOW CHEMICAL CO	02/09/2026	Various		709,552	645,000	669,516	651,712		(170)		(170)		651,542		58,010	58,010	13,081	11/01/2029	2.B FE
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA	02/11/2026	Paydown		165,804	165,804	165,804	165,811		(7)		(7)		165,804				4,318	02/11/2030	1.F FE
29364D-AU-4	ENTERGY ARKANSAS LLC	02/04/2026	Call @ 100.00		2,672,000	2,672,000	2,649,101	2,671,182		354		354		2,671,537		463	463	33,252	04/01/2026	1.F FE
302491-AU-9	FMC CORP	02/19/2026	JP MORGAN SECS INC., - FIXED INCOME		1,339,898	1,500,000	1,303,775	1,385,719		3,137		3,137		1,388,856		(48,958)	(48,958)	18,788	10/01/2029	3.A FE
302491-AX-3	FMC CORP	03/30/2026	GOLDMAN		1,706,669	1,955,000	1,927,827	1,933,505		480		480		1,933,986		(227,317)	(227,317)	38,878	05/18/2033	3.A 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
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC	01/14/2026	BANK OF AMERICA		1,002,150	1,000,000	1,011,450	1,000,000						1,000,000		2,150	2,150	21,508	01/17/2027	2.B FE
378272-AY-4	GLENCORE FUNDING LLC	01/14/2026	RBC CAPITAL MARKETS, LLC		5,749,563	6,250,000	5,763,571	5,965,861		2,161		2,161		5,968,023		(218,460)	(218,460)	58,160	09/01/2030	2.A FE
38141G-WL-4	GOLDMAN SACHS GROUP INC	01/14/2026	SMBC NIKKO SECURITIES AMERICA, INC.		994,740	1,000,000	1,001,888	1,000,329		(9)		(9)		1,000,320		(5,580)	(5,580)	4,101	06/05/2028	2.A FE
438516-AT-3	HONEYWELL INTERNATIONAL INC	03/24/2026	Various		2,133,320	2,000,000	2,422,640	2,251,832		(3,976)		(3,976)		2,247,856		(204,536)	(204,536)	159,850	03/15/2037	1.F FE
438516-BB-1	HONEYWELL INTERNATIONAL INC	03/24/2026	CORPORATE REORGANIZATIONS		49,188	50,000	59,342	56,398		(68)		(68)		56,329		(7,141)	(7,141)	4,015	03/01/2041	1.F FE
502175-D@-8	LTC PROPERTIES INC.	02/19/2026	Direct		150,000	150,000	150,000	150,000						150,000				1,688	02/16/2032	2.C YE
52107Q-AJ-4	LAZARD GROUP LLC	01/14/2026	JANE STREET EXECUTION SERVICES LLC		1,214,724	1,205,000	1,222,106	1,210,284		(78)		(78)		1,210,207		4,518	4,518	17,473	09/19/2028	2.A FE
52107Q-AK-1	LAZARD GROUP LLC	01/14/2026	Morgan Stanley		2,005,620	2,000,000	1,984,820	1,994,490		62		62		1,994,552		11,068	11,068	30,139	03/11/2029	2.A FE
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	12/31/2025	Direct															512	06/30/2051	2.C PL
61744Y-AK-4	MORGAN STANLEY	01/14/2026	BANK OF AMERICA		2,283,417	2,300,000	2,302,979	2,300,544		(13)		(13)		2,300,531		(17,114)	(17,114)	39,691	07/22/2028	1.G FE
709599-AW-4	PENSKE TRUCK LEASING CO LP	01/14/2026	KEBANC CAPITAL		3,581,280	3,600,000	3,589,020	3,598,929		47		47		3,598,976		(17,696)	(17,696)	20,400	11/15/2026	2.B 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
724060-AA-6	PIPELINE FUNDING COMPANY LLC	01/15/2026	Paydown		37,533	37,533	44,022	40,317		(2,784)		(2,784)		37,533				1,407	01/15/2030	2.B FE
808513-AM-7	CHARLES SCHWAB CORP	02/13/2026	Maturity @ 100.00		1,190,000	1,190,000	1,205,793	1,190,000						1,190,000				20,528	02/13/2026	1.F FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	01/14/2026	GOLDMAN SACHS & CO. LLC		1,293,279	1,300,000	1,298,453	1,299,882		6		6		1,299,889		(6,610)	(6,610)	12,942	09/23/2026	2.A FE
83421#-AA-1	SOLGEN LLC	12/31/2025	Direct															10,537	09/30/2036	2.C PL
872287-AF-4	COMCAST CABLE COMMUNICATIONS LLC	02/15/2026	Maturity @ 100.00		1,000,000	1,000,000	1,006,720	1,000,083		(83)		(83)		1,000,000				39,375	02/15/2026	1.G 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@-AH-7	NASSAU AIRPORT DEVELOPMENT CO	03/31/2026	Direct		180,000	180,000	180,000	180,000						180,000				5,706	03/31/2035	3.A PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					38,727,618	39,553,509	39,355,335	39,397,250		(3,913)		(3,913)		39,393,337		(755,719)	(755,719)	696,908	XXX	XXX
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C.	03/10/2026	Paydown		45,804	45,804	45,804	45,805						45,804				344	11/10/2039	1.D
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	02/10/2026	Paydown		52,408	52,408	70,270	58,404		(5,996)		(5,996)		52,408				548	07/10/2031	2.B FE
12665U-AA-2	CVS HEALTH CORP - ABS	03/10/2026	Paydown		79,704	79,704	79,829	79,704						79,704				626	01/10/2036	2.C FE
90931C-AA-6	UAL AA - ABS	02/25/2026	Paydown		33,392	33,392	36,292	35,206		(1,814)		(1,814)		33,392				693	02/25/2033	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					211,308	211,308	232,195	219,119		(7,810)		(7,810)		211,308				2,210	XXX	XXX
30280@-AA-4	FR-ENCLAVE LLC	01/07/2026	Direct		59,514	59,514	59,514	59,514						59,514				772	09/30/2033	2.B
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU	02/09/2026	Maturity @ 100.00															6,802	12/15/2025	1.C
92581*-AA-2	VICOF II TRUST - ABS	03/20/2026	Paydown		175,718	175,718	175,279	175,499		219		219		175,718				1,534	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
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					6,333,513	6,333,513	6,326,975	6,332,945		457		457		6,333,403		110	110	77,136	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					52,038,656	52,767,330	53,620,487	53,325,870		(15,853)		(15,853)		53,310,018		(1,361,362)	(1,361,362)	860,229	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					52,038,656	52,767,330	53,620,487	53,325,870		(15,853)		(15,853)		53,310,018		(1,361,362)	(1,361,362)	860,229	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					52,038,656	52,767,330	53,620,487	53,325,870		(15,853)		(15,853)		53,310,018		(1,361,362)	(1,361,362)	860,229	XXX	XXX
36179U-CA-8	G2 MA5465 - RMBS	03/01/2026	Paydown		2,379	2,379	2,374	2,369		9		9		2,379				14	09/20/2048	1.A
36179U-CB-6	G2 MA5466 - RMBS	03/01/2026	Paydown		4,472	4,472	4,563	4,667		(195)		(195)		4,472				29	09/20/2048	1.A
36200Q-3L-6	GN 569703 - RMBS	03/01/2026	Paydown		80	80	82	83		(4)		(4)		80				1	02/15/2032	1.A
36200R-YQ-9	GN 570519 - RMBS	03/01/2026	Paydown		94	94	97	99		(5)		(5)		94				1	01/15/2032	1.A
36200U-WJ-0	GN 573149 - RMBS	03/01/2026	Paydown		77	77	78	78		(1)		(1)		77				1	09/15/2031	1.A
36200X-JF-7	GN 575462 - RMBS	03/01/2026	Paydown		248	248	277	274		(27)		(27)		248				3	12/15/2031	1.A
36200X-KN-8	GN 575501 - RMBS	03/01/2026	Paydown		1,276	1,276	1,331	1,306		(30)		(30)		1,276				14	01/15/2032	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	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
36201C-6E-9	GN 579669 - RMBS	03/01/2026	Paydown		279	279	306	296		(17)		(17)		279				3	03/15/2032	1.A
36201C-PY-4	GN 579239 - RMBS	03/01/2026	Paydown		307	307	311	311		(5)		(5)		307				3	01/15/2032	1.A
36201F-Q6-7	GN 581977 - RMBS	03/01/2026	Paydown		964	964	990	996		(33)		(33)		964				11	05/15/2032	1.A
36201F-UH-8	GN 582084 - RMBS	03/01/2026	Paydown		1,282	1,282	1,319	1,334		(52)		(52)		1,282				14	04/15/2032	1.A
36201F-UQ-8	GN 582091 - RMBS	03/01/2026	Paydown		451	451	463	469		(18)		(18)		451				5	04/15/2032	1.A
36201F-X6-9	GN 582201 - RMBS	03/01/2026	Paydown		379	379	385	386		(7)		(7)		379				4	02/15/2032	1.A
36201H-WX-7	GN 583962 - RMBS	03/01/2026	Paydown		1,618	1,618	1,660	1,646		(28)		(28)		1,618				17	06/15/2032	1.A
36201J-F6-1	GN 584389 - RMBS	03/01/2026	Paydown		186	186	191	193		(7)		(7)		186				2	05/15/2032	1.A
36201J-FD-6	GN 584364 - RMBS	03/01/2026	Paydown		4,207	4,207	4,391	4,568		(361)		(361)		4,207				49	04/15/2032	1.A
36201L-7K-4	GN 586898 - RMBS	03/01/2026	Paydown		738	738	774	794		(56)		(56)		738				9	08/15/2032	1.A
36201M-G8-9	GN 587123 - RMBS	03/01/2026	Paydown		190	190	195	199		(9)		(9)		190				2	06/15/2032	1.A
36201M-JU-7	GN 587175 - RMBS	03/01/2026	Paydown		261	261	268	273		(12)		(12)		261				3	07/15/2032	1.A
36201M-LH-3	GN 587228 - RMBS	03/01/2026	Paydown		524	524	567	559		(35)		(35)		524				6	08/15/2032	1.A
36201T-AM-9	GN 592312 - RMBS	03/01/2026	Paydown		2,223	2,223	2,286	2,282		(60)		(60)		2,223				24	08/15/2032	1.A
36202E-AL-3	G2 003611 - RMBS	03/01/2026	Paydown		5,293	5,293	5,442	5,414		(121)		(121)		5,293				51	09/20/2034	1.A
36202F-B4-7	G2 004559 - RMBS	03/01/2026	Paydown		274	274	293	297		(24)		(24)		274				2	10/20/2039	1.A
36202F-DB-9	G2 004598 - RMBS	03/01/2026	Paydown		891	891	914	913		(22)		(22)		891				6	12/20/2039	1.A
36202F-E6-9	G2 004657 - RMBS	03/01/2026	Paydown		361	361	365	365		(4)		(4)		361				3	03/20/2040	1.A
36202F-EH-5	G2 004636 - RMBS	03/01/2026	Paydown		13,133	13,133	13,235	13,234		(101)		(101)		13,133				100	02/20/2040	1.A
36202F-GW-0	G2 004713 - RMBS	03/01/2026	Paydown		1,284	1,284	1,315	1,317		(33)		(33)		1,284				10	06/20/2040	1.A
36202F-KN-5	G2 004801 - RMBS	03/01/2026	Paydown		30,921	30,922	32,743	32,914		(1,992)		(1,992)		30,922				231	09/20/2040	1.A
36202F-LP-9	G2 004834 - RMBS	03/01/2026	Paydown		662	662	698	702		(40)		(40)		662				5	10/20/2040	1.A
36209R-VG-5	GN 479515 - RMBS	03/01/2026	Paydown		35	35	36	36		(1)		(1)		35					08/15/2030	1.A
36209Y-X4-5	GN 485899 - RMBS	03/01/2026	Paydown		207	207	211	210		(3)		(3)		207				2	09/15/2031	1.A
3620A1-X7-8	GN 716302 - RMBS	03/01/2026	Paydown		35	35	36	36		(1)		(1)		35					06/15/2039	1.A
3620A8-LU-5	GN 722239 - RMBS	03/01/2026	Paydown		79	79	82	82		(2)		(2)		79				1	08/15/2039	1.A
3620A9-SH-5	GN 723320 - RMBS	03/01/2026	Paydown		983	983	1,015	1,012		(29)		(29)		983				6	09/15/2039	1.A
3620AC-3Z-5	GN 726316 - RMBS	03/01/2026	Paydown		839	839	866	864		(25)		(25)		839				6	09/15/2039	1.A
3620AC-4G-6	GN 726323 - RMBS	03/01/2026	Paydown		82	82	84	84		(2)		(2)		82				1	09/15/2039	1.A
36211C-2S-0	GN 509385 - RMBS	03/01/2026	Paydown		181	181	184	183		(2)		(2)		181				2	07/15/2029	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	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
36213D-3C-0	GN 551695 - RMBS	03/01/2026	Paydown		809	809	835	821		(12)		(12)		809				9	02/15/2032	1.A
36213E-AB-2	GN 551802 - RMBS	03/01/2026	Paydown		970	970	1,013	1,005		(35)		(35)		970				11	05/15/2032	1.A
36213E-SK-3	GN 552322 - RMBS	03/01/2026	Paydown		2,102	2,102	2,160	2,139		(37)		(37)		2,102				23	01/15/2032	1.A
36213E-YS-9	GN 552521 - RMBS	03/01/2026	Paydown		222	222	241	232		(10)		(10)		222				2	04/15/2032	1.A
36213G-AL-5	GN 553611 - RMBS	03/01/2026	Paydown		613	613	625	628		(15)		(15)		613				7	02/15/2032	1.A
36213G-TY-7	GN 554167 - RMBS	03/01/2026	Paydown		100	100	102	104		(4)		(4)		100				1	11/15/2031	1.A
36213U-C9-9	GN 564496 - RMBS	03/01/2026	Paydown		14	14	14	15		(1)		(1)		14					11/15/2031	1.A
36213X-SB-1	GN 567614 - RMBS	03/01/2026	Paydown		1,075	1,075	1,151	1,107		(32)		(32)		1,075				12	04/15/2032	1.A
36213X-T5-3	GN 567672 - RMBS	03/01/2026	Paydown		36	36	37	38		(1)		(1)		36					05/15/2032	1.A
36213X-T6-1	GN 567673 - RMBS	03/01/2026	Paydown		1,148	1,148	1,180	1,193		(45)		(45)		1,148				13	05/15/2032	1.A
36225B-ND-6	GN 781288 - RMBS	03/01/2026	Paydown		1,045	1,045	1,076	1,090		(45)		(45)		1,045				11	05/15/2031	1.A
36225B-PM-4	GN 781328 - RMBS	03/01/2026	Paydown		7,256	7,256	7,422	7,487		(230)		(230)		7,256				87	09/15/2031	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					92,883	92,883	96,285	96,703		(3,820)		(3,820)		92,883				818	XXX	XXX
31283H-QX-6	FH G01370 - RMBS	03/01/2026	Paydown		93	93	96	95		(2)		(2)		93				1	03/01/2032	1.A
31283H-UA-1	FH G01477 - RMBS	03/01/2026	Paydown		189	189	195	193		(5)		(5)		189				2	12/01/2032	1.A
31283H-XH-3	FH G01580 - RMBS	03/01/2026	Paydown		93	93	96	95		(3)		(3)		93				1	06/01/2033	1.A
31283H-Y5-8	FH G01632 - RMBS	03/01/2026	Paydown		2,467	2,467	2,598	2,558		(91)		(91)		2,467				26	12/01/2033	1.A
31288F-6X-7	FH C77186 - RMBS	03/01/2026	Paydown		17	17	17	17						17					03/01/2033	1.A
3128KR-WQ-3	FH A61555 - RMBS	03/01/2026	Paydown		115	115	121	123		(8)		(8)		115				1	10/01/2036	1.A
3128L0-YL-0	FH A68815 - RMBS	03/01/2026	Paydown		46	46	48	48		(2)		(2)		46				1	11/01/2037	1.A
3128M5-LF-5	FH G03626 - RMBS	03/01/2026	Paydown		1,374	1,374	1,499	1,567		(193)		(193)		1,374				17	12/01/2037	1.A
3128M7-BX-3	FH G05154 - RMBS	03/01/2026	Paydown		480	480	506	520		(40)		(40)		480				4	12/01/2038	1.A
31292G-Y5-9	FH C00732 - RMBS	03/01/2026	Paydown		77	77	78	77						77				1	03/01/2029	1.A
31292H-4H-4	FH C01724 - RMBS	03/01/2026	Paydown		4,677	4,677	4,610	4,635		43		43		4,677				37	12/01/2033	1.A
31292H-SQ-8	FH C01427 - RMBS	03/01/2026	Paydown		160	160	165	164		(4)		(4)		160				2	11/01/2032	1.A
31296J-TJ-5	FH A10553 - RMBS	03/01/2026	Paydown		2,680	2,680	2,700	2,693		(14)		(14)		2,680				25	06/01/2033	1.A
31296M-2N-8	FH A13481 - RMBS	03/01/2026	Paydown		2,598	2,598	2,727	2,700		(103)		(103)		2,598				26	09/01/2033	1.A
31296P-TL-6	FH A15055 - RMBS	03/01/2026	Paydown		507	507	510	509		(2)		(2)		507				5	10/01/2033	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	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
31296S-AC-0	FH A17203 - RMBS	03/01/2026	Paydown		115	115	119	118		(3)		(3)		115				1	01/01/2034	1.A
31296U-EU-1	FH A19147 - RMBS	03/01/2026	Paydown		186	186	192	192		(6)		(6)		186				2	03/01/2034	1.A
31297A-3S-1	FH A23509 - RMBS	03/01/2026	Paydown		14,507	14,507	13,884	14,143		364		364		14,507				121	06/01/2034	1.A
31297A-3T-9	FH A23510 - RMBS	03/01/2026	Paydown		4,068	4,068	3,893	3,964		104		104		4,068				34	06/01/2034	1.A
31297A-5J-9	FH A23549 - RMBS	03/01/2026	Paydown		6,111	6,111	5,849	5,977		135		135		6,111				51	06/01/2034	1.A
31297A-5K-6	FH A23550 - RMBS	03/01/2026	Paydown		6,235	6,235	5,967	6,077		157		157		6,235				52	06/01/2034	1.A
31297B-AM-4	FH A23612 - RMBS	03/01/2026	Paydown		1,141	1,141	1,092	1,115		26		26		1,141				10	06/01/2034	1.A
31298F-JL-7	FH C46567 - RMBS	03/01/2026	Paydown		116	116	115	115						116				1	01/01/2031	1.A
3132WP-LD-7	FH Q49323 - RMBS	03/01/2026	Paydown		14,355	14,355	14,209	14,151		204		204		14,355				121	07/01/2047	1.A
3132XX-MY-2	FH Q54874 - RMBS	03/01/2026	Paydown		5,024	5,024	4,971	4,948		76		76		5,024				29	03/01/2048	1.A
3132Y1-UJ-5	FH Q57784 - RMBS	03/01/2026	Paydown		33,434	33,434	34,699	35,576		(2,141)		(2,141)		33,434				145	08/01/2048	1.A
3133TH-A5-6	FHR 2104 PG - CMO/RMBS	03/01/2026	Paydown		21,051	21,051	21,496	21,190		(139)		(139)		21,051				211	12/15/2028	1.A
31359S-J3-5	FNR 0119C PE - CMO/RMBS	03/01/2026	Paydown		1,451	1,451	1,522	1,477		(26)		(26)		1,451				15	05/25/2031	1.A
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	03/01/2026	Paydown		611	611	618	613		(2)		(2)		611				7	03/25/2031	1.A
31362J-UN-3	FN 062689 - RMBS	03/01/2026	Paydown		128	128	125	121		7		7		128				1	06/01/2028	1.A
31371J-L4-4	FN 253347 - RMBS	03/01/2026	Paydown		44	44	45	46		(2)		(2)		44				1	06/01/2030	1.A
31371J-XA-7	FN 253673 - RMBS	03/01/2026	Paydown		91	91	93	94		(3)		(3)		91				1	03/01/2031	1.A
31371K-HY-0	FN 254147 - RMBS	03/01/2026	Paydown		645	645	640	639		6		6		645				7	01/01/2032	1.A
31371L-CD-9	FN 254868 - RMBS	03/01/2026	Paydown		92	92	95	94		(2)		(2)		92				1	09/01/2033	1.A
31371L-DH-9	FN 254904 - RMBS	03/01/2026	Paydown		2,608	2,608	2,626	2,619		(11)		(11)		2,608				21	10/01/2033	1.A
31382S-GP-0	FN 490806 - RMBS	03/01/2026	Paydown		762	762	789	795		(33)		(33)		762				8	04/01/2029	1.A
31383R-FV-9	FN 510580 - RMBS	03/01/2026	Paydown		190	190	186	187		3		3		190				2	08/01/2029	1.A
31385J-GG-7	FN 545699 - RMBS	03/01/2026	Paydown		309	309	320	326		(18)		(18)		309				3	06/01/2032	1.A
31386E-C4-8	FN 560891 - RMBS	03/01/2026	Paydown		276	276	284	283		(6)		(6)		276				3	04/01/2031	1.A
31386H-MR-9	FN 563868 - RMBS	03/01/2026	Paydown		14	14	14	14						14					01/01/2031	1.A
31386M-ZB-9	FN 567838 - RMBS	03/01/2026	Paydown		499	499	508	505		(6)		(6)		499				5	10/01/2030	1.A
31386P-UJ-0	FN 569485 - RMBS	03/01/2026	Paydown		62	62	63	64		(2)		(2)		62				1	01/01/2031	1.A
31389C-Q8-5	FN 621579 - RMBS	03/01/2026	Paydown		190	190	191	191		(1)		(1)		190				3	12/01/2031	1.A
3138W5-KA-5	FN AR7488 - RMBS	03/01/2026	Paydown		267	267	268	268		(1)		(1)		267				1	03/01/2043	1.A
3138W6-GB-6	FN AR8293 - RMBS	03/01/2026	Paydown		393	393	394	393		(1)		(1)		393				2	05/01/2043	1.A
... 3138WM-XK-2	FN AT0681 - RMBS	03/01/2026	Paydown		859	859	861	861		(2)		(2)		859				4	03/01/2043	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	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
3138WP-G2-4	FN AT2016 - RMBS	03/01/2026	Paydown		1,605	1,605	1,609	1,609		(4)		(4)		1,605				8	04/01/2043	1.A
3138WQ-A2-8	FN AT2724 - RMBS	03/01/2026	Paydown		287	287	288	288		(1)		(1)		287				1	05/01/2043	1.A
....3138WQ-AY-8	FN AT2722 - RMBS	03/01/2026	Paydown		646	646	648	648		(1)		(1)		646				3	05/01/2043	1.A
3138WT-RV-0	FN AT5899 - RMBS	03/01/2026	Paydown		217	217	218	218						217				1	06/01/2043	1.A
3138WT-US-3	FN AT5992 - RMBS	03/01/2026	Paydown		682	682	684	683		(2)		(2)		682				3	04/01/2043	1.A
3138X2-RR-7	FN AU3195 - RMBS	03/01/2026	Paydown		531	531	532	532		(1)		(1)		531				3	08/01/2043	1.A
3138X2-YC-2	FN AU3406 - RMBS	03/01/2026	Paydown		87	87	87	87						87					07/01/2043	1.A
31390K-WQ-7	FN 648755 - RMBS	03/01/2026	Paydown		1,244	1,244	1,288	1,295		(51)		(51)		1,244				14	08/01/2032	1.A
31390P-GK-7	FN 651902 - RMBS	03/01/2026	Paydown		737	737	771	784		(47)		(47)		737				8	08/01/2032	1.A
31391U-J2-2	FN 677181 - RMBS	03/01/2026	Paydown		143	143	150	152		(8)		(8)		143				2	01/01/2033	1.A
31391W-5H-0	FN 679548 - RMBS	03/01/2026	Paydown		138	138	142	142		(4)		(4)		138				1	04/01/2033	1.A
31392C-KP-8	FNR 0215D FB - CMO/RMBS	03/25/2026	Paydown		3,899	3,899	3,930	4,020		(121)		(121)		3,899				26	04/25/2032	1.A
31392F-P9-2	FNR 2002-82 FB - CMO/RMBS	03/25/2026	Paydown		2,243	2,243	2,244	2,360		(117)		(117)		2,243				16	12/25/2032	1.A
31396X-QJ-6	FNR 2007-89 F - CMO/RMBS	03/25/2026	Paydown		4,739	4,739	4,713	5,175		(436)		(436)		4,739				35	09/25/2037	1.A
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	03/01/2026	Paydown		4,642	4,642	4,869	4,808		(166)		(166)		4,642				39	04/25/2038	1.A
31400J-PF-0	FN 689022 - RMBS	03/01/2026	Paydown		65	65	67	67		(2)		(2)		65				1	05/01/2033	1.A
31400J-SJ-9	FN 689121 - RMBS	03/01/2026	Paydown		65	65	67	67		(2)		(2)		65				1	02/01/2033	1.A
31400Q-TN-3	FN 694557 - RMBS	03/01/2026	Paydown		267	267	268	268		(1)		(1)		267				3	04/01/2033	1.A
31400T-B2-2	FN 696757 - RMBS	03/01/2026	Paydown		34	34	34	34						34					05/01/2033	1.A
31401B-NS-0	FN 703401 - RMBS	03/01/2026	Paydown		505	505	509	507		(2)		(2)		505				5	04/01/2033	1.A
31401N-4U-0	FN 713735 - RMBS	03/01/2026	Paydown		700	700	727	730		(30)		(30)		700				6	09/01/2033	1.A
31402C-PL-0	FN 725027 - RMBS	03/01/2026	Paydown		525	525	541	539		(14)		(14)		525				4	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS	03/01/2026	Paydown		139	139	143	143		(4)		(4)		139				1	03/01/2034	1.A
31402E-AQ-1	FN 726415 - RMBS	03/01/2026	Paydown		99	99	102	102		(3)		(3)		99				1	07/01/2033	1.A
31402K-CE-2	FN 730969 - RMBS	03/01/2026	Paydown		32	32	33	33		(1)		(1)		32					08/01/2033	1.A
31402R-UN-7	FN 735989 - RMBS	03/01/2026	Paydown		360	360	375	377		(17)		(17)		360				3	02/01/2035	1.A
31403F-JW-5	FN 747377 - RMBS	03/01/2026	Paydown		3,296	3,296	3,322	3,307		(11)		(11)		3,296				30	10/01/2033	1.A
31404M-6Q-6	FN 773179 - RMBS	03/01/2026	Paydown		68	68	66	67		1		1		68				1	06/01/2034	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	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
31405A-TY-9	FN 783667 - RMBS	03/01/2026	Paydown		913	913	895	899		13		13		913				8	06/01/2034	1.A
31408E-G5-5	FN 849020 - RMBS	03/01/2026	Paydown		410	410	397	396		14		14		410				4	01/01/2036	1.A
3140KC-WV-0	FN BP5159 - RMBS	03/01/2026	Paydown		20,634	20,634	21,518	21,572		(938)		(938)		20,634				86	04/01/2050	1.A
3140KT-TW-5	FN BQ7764 - RMBS	03/01/2026	Paydown		8,170	8,170	8,000	8,022		148		148		8,170				18	03/01/2051	1.A
3140KT-TY-1	FN BQ7766 - RMBS	03/01/2026	Paydown		7,367	7,367	7,418	7,412		(45)		(45)		7,367				22	03/01/2051	1.A
3140KT-XT-7	FN BQ7889 - RMBS	03/01/2026	Paydown		15,586	15,586	16,085	15,998		(412)		(412)		15,586				51	11/01/2050	1.A
3140L3-QQ-7	FN BR4962 - RMBS	03/01/2026	Paydown		7,415	7,415	7,684	7,641		(227)		(227)		7,415				25	02/01/2051	1.A
3140X4-7L-4	FN FM1798 - RMBS	03/01/2026	Paydown		19,729	19,729	21,362	22,364		(2,635)		(2,635)		19,729				115	09/01/2049	1.A
3140X9-SL-0	FN FM5922 - RMBS	03/01/2026	Paydown		5,326	5,326	5,699	5,790		(464)		(464)		5,326				31	01/01/2050	1.A
31410F-Z9-9	FN 888268 - RMBS	03/01/2026	Paydown		3,977	3,977	4,389	4,627		(649)		(649)		3,977				39	03/01/2037	1.A
31410G-NB-5	FN 888786 - RMBS	03/01/2026	Paydown		850	850	850	850		1		1		850				9	10/01/2037	1.A
31412N-SL-1	FN 930323 - RMBS	03/01/2026	Paydown		376	376	397	410		(34)		(34)		376				4	12/01/2038	1.A
31413U-TQ-2	FN 956059 - RMBS	03/01/2026	Paydown		60	60	63	64		(4)		(4)		60				1	12/01/2037	1.A
31416B-VH-8	FN 995316 - RMBS	03/01/2026	Paydown		545	545	561	563		(18)		(18)		545				4	12/01/2034	1.A
31417E-ZA-2	FN AB7936 - RMBS	03/01/2026	Paydown		108	108	108	108						108				1	02/01/2043	1.A
31417F-VB-1	FN AB8709 - RMBS	03/01/2026	Paydown		14,444	14,444	14,798	14,751		(308)		(308)		14,444				56	03/01/2043	1.A
31417G-TQ-9	FN AB9558 - RMBS	03/01/2026	Paydown		147	147	148	148						147				1	06/01/2043	1.A
31418M-A2-8	FN AD0024 - RMBS	03/01/2026	Paydown		746	746	778	782		(36)		(36)		746				7	08/01/2037	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)					266,201	266,201	271,671	274,586		(8,385)		(8,385)		266,201				1,706	XXX	XXX
3137F4-X4-9	FHMS K-731 X3 - CMBS	03/25/2026	Paydown				11,852	37,254		(37,254)		(37,254)						959	04/25/2046	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)							11,852	37,254		(37,254)		(37,254)						959	XXX	XXX
03464J-AC-5	AOMT 217 A3 - CMO/RMBS	03/01/2026	Paydown		156,702	156,702	156,701	156,680		22		22		156,702				178	10/25/2066	1.A FE
03466K-AC-0	AOMT 2512 A1 - RMBS	03/01/2026	Paydown		78,422	78,422	78,422	78,414		8		8		78,422				624	12/25/2070	1.A FE
034947-AG-6	AOMT 261 A3 - RMBS	03/01/2026	Paydown		22,091	22,091	22,091							22,091				127	02/25/2071	1.F FE
05552U-AC-8	BINOM 21INV1 A3 - CMO/RMBS	03/01/2026	Paydown		186,361	186,361	186,359	186,224		137		137		186,361				108	06/25/2056	1.A
10571L-AE-1	BRAVO 26NQM3 A1 - RMBS	03/25/2026	Paydown		30,003	30,003	30,002							30,003				125	11/25/2065	1.A FE
24381J-AC-1	DRMT 2021-4 A3 - CMO/RMBS	03/01/2026	Paydown		341,026	341,026	341,023	340,949		78		78		341,026				476	11/25/2066	1.C FE
33853H-BD-2	FSMT 2021-13INV B3 - CMO/RMBS	03/01/2026	Paydown		19,568	19,568	19,304	19,346		222		222		19,568				36	12/25/2051	2.A
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	03/25/2026	Paydown		745	745	694	736		10		10		745				6	02/25/2035	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
64829L-AA-6	NRZT 2016-4 A1 - CMO/RMBS	03/01/2026	Paydown		11,611	11,611	11,519	11,520		91		91		11,611				70	11/27/2056	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
67449L-AA-9	OBX 25NQ19 A1 - RMBS	03/01/2026	Paydown		97,966	97,966	97,965	97,952		14		14		97,966				889	10/25/2065	1.A FE
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	03/01/2026	Paydown		34,752	34,752	34,752	34,746		6		6		34,752				142	11/25/2061	1.B
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS	03/01/2026	Paydown		804	804	766	769		36		36		804				5	09/25/2043	1.A
92490E-AA-1	VERUS 259 A1 - RMBS	03/01/2026	Paydown		70,264	70,264	70,262	70,246		18		18		70,264				561	10/25/2070	1.A FE
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	03/25/2026	Paydown		1,240	1,240	1,091	707		533		533		1,240				10	12/25/2045	1.A FM
95002K-BJ-1	WFMBS 2020-1 B2 - CMO/RMBS	03/01/2026	Paydown		35,467	35,467	36,574	36,048		(580)		(580)		35,467				199	12/27/2049	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,093,433	1,093,433	1,093,949	1,040,747		592		592		1,093,433				3,592	XXX	XXX
05594L-AA-2	BX 25JDI A - CMBS	02/17/2026	Paydown		166,196	166,196	166,196	166,196						166,196				1,204	11/17/2042	1.A FE
05609K-AN-9	BX 2021-XL2 G - CMBS	03/16/2026	Paydown		4,900,000	4,900,000	4,875,482	4,857,213		42,787		42,787		4,900,000				81,528	10/15/2038	1.A
07388N-AX-4	BSCMS 2006-TOP24 X1 - CMBS	03/01/2026	Direct				127,725	(319)	319			319							10/12/2041	6. FE
12515A-BD-1	CD 2016-CD2 A3 - CMBS	01/01/2026	Paydown		1,223,209	1,223,209	1,235,374	1,223,112		98		98		1,223,209				3,311	11/15/2049	1.A
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	03/01/2026	Paydown		100,741	100,741	97,104	100,538		203		203		100,741				481	08/12/2048	1.A
12594C-BJ-8	COMM 2016-DC2 B - CMBS	03/01/2026	Paydown		196,793	196,793	221,823	196,917		(123)		(123)		196,793				1,561	02/12/2049	1.A
12635F-AY-0	CSAIL 2015-C3 B - CMBS	03/17/2026	Paydown		8,000,000	8,000,000	8,047,312	8,000,000						8,000,000				72,967	08/17/2048	1.A
17291C-BV-6	CGCMT 16C2 C - CMBS	03/27/2026	BARCLAYS CAPITAL INC		979,063	1,000,000	1,029,933	1,014,719		2,495		2,495		1,017,214		(38,152)	(38,152)	13,325	08/12/2049	1.A
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS	03/01/2026	Paydown		169,829	169,829	175,667	169,829						169,829				676	02/12/2049	1.A
23312L-AR-9	DBJPM 2016-C1 A3A - CMBS	01/12/2026	Paydown		350,202	350,202	353,698	349,988		214		214		350,202				880	05/12/2049	1.A
29429C-AC-9	CGCMT 2016-P3 A3 - CMBS	01/16/2026	Paydown		536,406	536,406	541,730	535,796		610		610		536,406				1,369	04/16/2049	1.A
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS	02/18/2026	Paydown		685,897	685,897	692,756	685,384		513		513		685,897				2,512	08/17/2049	1.A
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	01/16/2026	Paydown		130,848	130,848	132,153	130,848						130,848				333	05/17/2049	1.A
74332Y-AA-7	PROG 22SFR5 A - CMBS	03/01/2026	Paydown		5,818	5,818	5,782	5,801		17		17		5,818				59	06/17/2039	1.A FE
78472U-AL-2	SREIT 2021-MFP F - CMBS	03/16/2026	Paydown		12,087,706	12,087,706	12,016,916	12,087,706						12,087,706				194,536	11/15/2038	1.C
94989D-BA-6	WFCM 2015-C27 XB - CMBS	03/01/2026	Direct				411	(1)	1			1							02/18/2048	6. FE
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS	03/01/2026	Paydown		747,467	747,467	754,924	747,218		249		249		747,467				4,714	12/17/2059	1.A
95000L-BF-9	WFCM 2016-C33 C - CMBS	03/17/2026	Paydown		700,000	700,000	606,192	695,318		4,682		4,682		700,000				6,818	03/17/2059	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					30,980,175	31,001,112	31,081,177	30,966,262	320	51,744		52,064		31,018,326		(38,152)	(38,152)	386,275	XXX	XXX
00112W-AL-8	ABPCI 21 D - CDO	02/18/2026	Bank of America Securities		3,998,040	4,000,000	4,000,000	4,000,000						4,000,000		(1,960)	(1,960)	163,409	07/20/2037	2.C FE

SCHEDULE D - PART 4

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

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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
04009A-BC-3	ARES LII CRR - CDO	02/20/2026	Call @ 100.00		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				134,986	04/22/2031	1.F
04009G-BE-6	ARES 53RR A1R - CDO	03/26/2026	JP MORGAN SECS INC., - FIXED INCOME		7,984,000	8,000,000	8,000,000	8,000,000						8,000,000		(16,000)	(16,000)	115,239	10/24/2036	1.A FE
04019F-AU-1	ARES LXV DR - CDO	01/06/2026	PERSHING LLC		1,004,800	1,000,000	1,000,000	1,000,000						1,000,000		4,800	4,800	13,994	07/25/2034	2.C FE
13877J-AG-6	CANYC 2022-1 D - CDO	01/21/2026	GOLDMAN		1,422,150	1,425,000	1,346,625	1,368,283		389		389		1,368,672		53,478	53,478	28,009	04/16/2035	2.C FE
13887A-AG-3	CANYC 2023-2 C - CDO	01/28/2026	BNP PARIBAS SECURITIES BOND		7,022,750	7,000,000	7,000,000	7,000,000						7,000,000		22,750	22,750	132,572	05/15/2037	1.F FE
14686F-AE-8	CARVL 6 C - CDO	02/03/2026	Call @ 100.00		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				51,427	04/21/2034	1.F FE
29004N-AA-2	ELM35 35 A - CDO	03/13/2026	MORGAN STANLEY CO		9,004,500	9,000,000	9,000,000	9,000,000						9,000,000		4,500	4,500	190,269	10/19/2037	1.A FE
557910-AN-6	MDPK LX A1R - CDO	03/20/2026	WELLS FARGO SECURITIES		6,996,500	7,000,000	7,000,000	7,000,000						7,000,000		(3,500)	(3,500)	147,365	10/26/2037	1.A FE
67120M-AA-3	OHACP XVII A - CDO	03/20/2026	MORGAN STANLEY CO		7,795,788	7,788,000	7,809,417	7,794,396		(10,185)		(10,185)		7,784,211		11,577	11,577	170,480	01/19/2038	1.A FE
73052V-AJ-4	PARPK 1 D - CDO	02/18/2026	Call @ 100.00		4,200,000	4,200,000	3,868,200	3,962,328		4,155		4,155		3,966,483		233,517	233,517	97,322	07/20/2034	2.C FE
87170B-AL-0	SYMP 43 C - CDO	01/27/2026	BNP PARIBAS SECURITIES BOND		5,016,250	5,000,000	5,000,000	5,000,000						5,000,000		16,250	16,250	93,709	04/15/2037	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					64,394,778	64,363,000	63,974,242	64,075,007		(5,640)		(5,640)		64,069,367		325,411	325,411	1,338,780	XXX	XXX
004421-MG-5	ACE 2005-HE2 M5 - RMBS	03/25/2026	Paydown		33,095	33,095	28,286	33,081		14		14		33,095				172	04/25/2035	1.A FM
269330-AA-4	E3 2019-1 A - ABS	03/20/2026	Paydown		11,897	11,897	11,896	11,953		(57)		(57)		11,897				35	09/20/2055	1.A FE
30166V-AC-2	EART 2025-5 A2 - ABS	03/15/2026	Paydown		323,947	323,947	323,945	323,946		1		1		323,947				3,547	06/15/2028	1.A FE
31659T-DV-4	FMIC 2005-2 M2 - RMBS	03/25/2026	Paydown		7,325	7,325	5,551	7,324		1		1		7,325				29	12/25/2035	1.A FM
34964M-AA-2	FORTI 2021-1 A - ABS	03/20/2026	Paydown		33,168	33,168	33,166	33,168						33,168				140	03/20/2057	1.A FE
38082J-AA-7	GLDN 162 A - ABS	03/20/2026	Paydown		2,854	2,854	2,854	2,854						2,854				45	09/20/2047	1.A FE
38218D-AA-7	GOODG 2019-1 A - ABS	03/15/2026	Paydown		31,017	31,017	31,007	30,349		668		668		31,017					10/15/2054	1.C FE
38218G-AA-0	GOODG 2018-1 A - ABS	03/15/2026	Paydown		25,424	25,424	25,825	26,457		(1,033)		(1,033)		25,424					10/15/2053	1.A FE
42770A-AA-5	HERO 2021-1 A - ABS	03/20/2026	Paydown		39,267	39,267	39,284	39,249		17		17		39,267				123	09/20/2051	1.A FE
42770R-AA-8	HERO 141 A - ABS	03/20/2026	Paydown		3,241	3,241	3,379	3,247		(6)		(6)		3,241				77	09/20/2038	1.A FE
42770U-AA-1	HERO 152 A - ABS	03/20/2026	Paydown		2,688	2,688	2,745	2,690		(2)		(2)		2,688				27	09/20/2040	1.A FE
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	03/20/2026	Paydown		125,433	125,433	125,433	125,433						125,433				1,170	03/20/2056	1.A FE
46664M-AA-9	JPMMT 26ACS1 A1 - RMBS	03/01/2026	Paydown		96,635	96,635	96,635							96,635				394	04/26/2066	1.A FE
63942G-AA-1	NAVSL 2021-F A - ABS	03/15/2026	Paydown		59,510	59,510	53,596			5,914		5,914		59,510				82	02/18/2070	1.A FE
63942K-AA-2	NAVSL 2021-G A - ABS	03/15/2026	Paydown		155,778	155,778	142,262			13,516		13,516		155,778				305	04/15/2070	1.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	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
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	Capital Distribution		182,065	182,065	182,065	182,065						182,065				2,913	03/31/2036	2.A PL
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	Capital Distribution		91,032	91,032	91,032	91,032						91,032				1,639	03/31/2036	2.C PL
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	03/02/2026	Capital Distribution		27,310	27,310	27,310	27,310						27,310				546	03/31/2036	3.B PL
69376B-AA-4	PACEF 2020-1 A - ABS	03/20/2026	Paydown		28,672	28,672	28,908	28,682		(10)		(10)		28,672				189	09/20/2055	1.A FE
71680@-DM-5	PETROS PACE FINANCE B Certificate-S1 -	01/01/2026	Adjustment																12/20/2058	2.B PL
74939B-AA-4	RCKT 26CES1 A1A - RMBS	03/01/2026	Paydown		55,217	55,217	55,217							55,217				338	01/25/2056	1.A FE
74939W-AA-8	RCKT 2025-CES8 A1A - RMBS	03/01/2026	Paydown		135,320	135,320	135,320	135,320						135,320				1,226	08/25/2055	1.A FE
75975B-AA-6	RENEW 211 A - ABS	03/20/2026	Paydown		19,556	19,556	19,553	19,526		30		30		19,556					11/20/2056	1.A FE
80281H-AC-8	SCART 2021-C C - ABS	03/15/2026	Paydown		34,080	34,080	35,048	34,080						34,080				167	10/16/2028	1.A PL
802923-AB-8	SDART 2025-4 A2 - ABS	03/15/2026	Paydown		127,134	127,134	127,127	127,127		6		6		127,134				1,360	01/16/2029	1.A FE
89170U-AA-8	TPMT 25CES4 A1A - RMBS	03/01/2026	Paydown		94,428	94,428	94,427	94,417		11		11		94,428				856	10/25/2065	1.A FE
BENXG4-1K-1	Invictus Opportunity Feeder IV-R, LP	03/13/2026	Direct with Issuer		1,464,058	1,464,058	1,464,058	1,464,058						1,464,058					07/31/2032	2.C
BENXG4-1L-9	Invictus Opportunity Feeder IV-R, LP	03/13/2026	Direct with Issuer		225,240	225,240	225,240	225,240						225,240					07/31/2032	3.B
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,435,391	3,435,390	3,411,170	3,068,609		19,071		19,071		3,435,390				15,379	XXX	XXX
85208N-AE-0	SPRNTS 1A2 - ABS	03/20/2026	Paydown		262,650	262,650	262,754	262,673		(23)		(23)		262,650				3,308	09/20/2029	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					262,650	262,650	262,754	262,673		(23)		(23)		262,650				3,308	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					100,525,510	100,514,670	100,203,099	99,821,842	320	16,285		16,604		100,238,250		287,260	287,260	1,750,817	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					100,525,510	100,514,670	100,203,099	99,821,842	320	16,285		16,604		100,238,250		287,260	287,260	1,750,817	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					100,525,510	100,514,670	100,203,099	99,821,842	320	16,285		16,604		100,238,250		287,260	287,260	1,750,817	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					152,564,166	153,281,999	153,823,586	153,147,713	320	432		752		153,548,268		(1,074,102)	(1,074,102)	2,611,045	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC	03/26/2026	HIMCO	14,704.560				1	(1)			(1)								
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other						XXX		1	(1)			(1)							XXX	XXX
399874-84-1	American Funds Growth Fund of America R4 Fund	03/31/2026	DIRECT WITH ISSUER	204.370	16,454		20,809							20,809		(4,355)	(4,355)			
09661L-30-2	BNY Mellon S&P 500 Index Fund	03/31/2026	DIRECT WITH ISSUER	217.450	13,650		16,328							16,328		(2,678)	(2,678)			
354713-55-4	Franklin Strategic Income R Fund	03/31/2026	DIRECT WITH ISSUER	888.070	7,426		7,344							7,344		82	82			
354026-50-2	Franklin Mutual Shares R Fund	03/31/2026	DIRECT WITH ISSUER	0.900	24		27							27		(4)	(4)			
416649-35-8	Hartford Capital Appreciation R4 Fund	03/31/2026	DIRECT WITH ISSUER	192.120	10,694		13,834							13,834		(3,140)	(3,140)			

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
416649-34-1	Hartford High Yield R4 Fund	03/31/2026	DIRECT WITH ISSUER	20.960	151		151							151						
416649-39-0	Hartford Small Company R4 Fund	03/31/2026	DIRECT WITH ISSUER	1.370	40		52							52		(12)	(12)			
416649-25-9	Hartford Total Return Bond R4 Fund	03/31/2026	DIRECT WITH ISSUER	13.040	123		123							123						
55272P-25-7	MFS Total Return Bond R3 Fund	03/31/2026	DIRECT WITH ISSUER	1,026.090	9,904		8,928							8,928		976	976			
552981-46-6	MFS Total Return R3 Fund	03/31/2026	DIRECT WITH ISSUER	16,733.940	326,950		351,280							351,280		(24,330)	(24,330)			
55273H-64-3	MFS Value R3 Fund	03/31/2026	DIRECT WITH ISSUER	855.660	17,190		17,190							17,190						
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					402,606	XXX	436,066							436,066		(33,461)	(33,461)		XXX	XXX
5989999997. Total - common stocks - Part 4					402,606	XXX	436,066	1	(1)			(1)		436,066		(33,461)	(33,461)		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					402,606	XXX	436,066	1	(1)			(1)		436,066		(33,461)	(33,461)		XXX	XXX
5999999999. Total - preferred and common stocks					402,606	XXX	436,066	1	(1)			(1)		436,066		(33,461)	(33,461)		XXX	XXX
6009999999 - Totals					152,966,772	XXX	154,259,652	153,147,714	318	432		750		153,984,334		(1,107,563)	(1,107,563)	2,611,045	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BHM2NFAY0 - FWDP 20Y RTR 3.000000 02-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2033	50,000,000	50,000,000	1	3,532,500			2,274,826	^	2,274,826	265,523						0001
BHM2NFR48 - 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
BHM2NJBG0 - FWDP 20Y RTR 3.000000 10-NOV-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2033	50,000,000	50,000,000	1	3,770,000			2,338,347	^	2,338,347	265,370						0001
BHM2NXDF9 - 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
BHM2NZUV0 - 20Y RTR 3.000000 07-DEC-2033	VA Macro Hedge		Interest Rate	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2033	50,000,000	50,000,000	1	4,635,000			2,569,342	^	2,569,342	264,843						0001
BHM2P2WT4 - 20Y RTR 2.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	2,410,000			1,196,582	^	1,196,582	156,382						0001
BHM2P2Y62 - 20Y RTR 3.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	5,345,000			2,752,360	^	2,752,360	263,725						0001
BHM2P6177 - 20Y RTR 2.000000 19-DEC-2033	VA Macro Hedge		Interest Rate	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033	50,000,000	50,000,000	1	2,555,000			1,234,787	^	1,234,787	156,253						0001
BHM2P6LF7 - 20Y RTR 2.000000 20-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033	100,000,000	100,000,000	1	5,100,000			2,467,790	^	2,467,790	312,600						0001
BHM2P6LG5 - 20Y RTR 3.000000 20-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2033	100,000,000	100,000,000	1	11,110,000			5,618,599	^	5,618,599	527,099						0001
BHM2R4U03 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	80,000,000	80,000,000	1	2,588,000			1,396,064		1,396,064	290,176						0001
BHM2R4U11 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	80,000,000	80,000,000	1	(592,000)			(263,096)		(263,096)	(100,408)						0001
BHM2R6WT3 - 10Y RTR 3.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	40,000,000	40,000,000	1	1,252,000			698,376		698,376	145,244						0001
BHM2R6WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	40,000,000	40,000,000	1	(278,000)			(131,672)		(131,672)	(50,280)						0001
BHM2R9SK1 - 10Y RTR 3.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	80,000,000	80,000,000	1	2,560,000			1,397,040		1,397,040	290,568						0001
BHM2R9SL9 - 10Y RTR 1.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	80,000,000	80,000,000	1	(576,000)			(263,424)		(263,424)	(100,600)						0001
BHM2RC4Z7 - 10Y RTR 1.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	80,000,000	80,000,000	1	(556,000)			(263,536)		(263,536)	(100,688)						0001
BHM2RC503 - 10Y RTR 3.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	80,000,000	80,000,000	1	2,352,000			1,397,176		1,397,176	290,752						0001
BHM2RJLU4 - 10Y RTR 3.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	40,000,000	40,000,000	1	1,260,000			699,136		699,136	145,640						0001
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	40,000,000	40,000,000	1	(260,000)			(131,976)		(131,976)	(50,472)						0001
BHM2RW8F3 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	80,000,000	80,000,000	1	(664,000)			(264,560)		(264,560)	(101,320)						0001
BHM2RW8G1 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	80,000,000	80,000,000	1	2,680,000			1,399,800		1,399,800	292,056						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

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)
BHM2ZWLP7 - DEC26 SPX C @ 7061	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	13	91,793	7,061	(5,751)			(3,191)	^	(3,191)	2,560						0003
BHM2ZWLR3 - DEC26 SPX C @ 7061	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	3	21,183	7,061	(1,327)			(736)	^	(736)	591						0003
BHM2ZWLS1 - DEC26 SPX C @ 6839	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	13	88,907	6,839	7,781			4,680	^	4,680	(3,101)						0003
BHM2ZWLT9 - DEC26 SPX C @ 6834.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	10	66,226	6,835	6,040			3,542	^	3,542	(2,498)						0003
BHM2ZWLU6 - DEC26 SPX C @ 7056.62	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	39	273,444	7,057	(17,479)			(9,684)	^	(9,684)	7,796						0003
BHM2ZWLV4 - DEC26 QBFC C @ 515.46	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	45	23,175	515	1,101			504	^	504	(596)						0003
BHM2ZWLW2 - DEC26 SPET C @ 10003.73	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	28	275,503	10,004	(13,137)			(3,612)	^	(3,612)	9,525						0003
BHM2ZWLX0 - DEC26 QBFC C @ 515.46	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	180	92,700	515	4,403			2,017	^	2,017	(2,386)						0003
BHM2ZWLY8 - DEC26 SPET C @ 9618.97	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	28	264,906	9,619	18,434			6,347	^	6,347	(12,087)						0003
BHM2ZWLZ5 - DEC26 SPX C @ 7056.62	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	10	68,379	7,057	(4,371)			(2,422)	^	(2,422)	1,949						0003
BHM2ZWM01 - DEC26 SPET C @ 10003.73	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	7	68,826	10,004	(3,284)			(902)	^	(902)	2,382						0003
BHM2ZWM19 - DEC26 SPET C @ 9618.97	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	7	66,179	9,619	4,609			1,586	^	1,586	(3,023)						0003
BHM2ZWM27 - DEC26 SPX C @ 6834.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	39	264,837	6,835	24,153			14,164	^	14,164	(9,989)						0003
BHM2ZWM35 - DEC26 SPX C @ 6839	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	3	20,517	6,839	1,796			1,080	^	1,080	(716)						0003
BHM305XH7 - JAN27 SPX C @ 6945	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	17	118,343	6,945		10,565		5,629	^	5,629	(4,936)						0003
BHM305XJ3 - JAN27 GSEM C @ 116.85	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	2,188	255,668	117		9,649		7,245	^	7,245	(2,404)						0003
BHM305XK0 - JAN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	4	31,609	7,420		(1,395)		(578)	^	(578)	817						0003
BHM305XL8 - JAN27 SPET C @ 9816	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	9	90,307	9,816		6,465		1,889	^	1,889	(4,577)						0003
BHM305XM6 - JAN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	17	126,437	7,420		(5,580)		(2,314)	^	(2,314)	3,266						0003
BHM305XN4 - JAN27 GSEM C @ 116.85	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	547	63,917	117		2,412		1,811	^	1,811	(601)						0003
BHM305XP9 - JAN27 QBFC C @ 518.23	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. B4TYDEB6GKMZO031MB27	01/09/2026	01/06/2027	87	45,190	518		2,223		966	^	966	(1,257)						0003
BHM305XQ7 - JAN27 SPET C @ 10601	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	9	97,529	10,601		(3,251)		(676)	^	(676)	2,575						0003
BHM305XR5 - JAN27 SPET C @ 10601	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	2	24,382	10,601		(813)		(169)	^	(169)	644						0003
BHM305XS3 - JAN27 SPET C @ 9816	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	2	22,577	9,816		1,616		472	^	472	(1,144)						0003
BHM305XT1 - JAN27 QBFC C @ 518.23	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/09/2026	01/06/2027	349	180,759	518		8,893		3,865	^	3,865	(5,028)						0003
BHM305XU8 - JAN27 SPX C @ 6945	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	4	29,586	6,945		2,641		1,407	^	1,407	(1,234)						0003
BHM308WD1 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/16/2026	01/12/2027	60	432,000	7,200		(26,691)		(12,959)	^	(12,959)	13,732						0003
BHM308WE9 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2026	01/12/2027	15	104,625	6,975		9,033		4,829	^	4,829	(4,204)						0003
BHM308WF6 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/16/2026	01/12/2027	60	418,500	6,975		36,133		19,315	^	19,315	(16,817)						0003

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)
BHM308WG4 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/12/2027	15	108,000	7,200		(6,673)		(3,240)	^	(3,240)	3,433						0003
BHM30FRD1 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/28/2027	8	57,600	7,200		(3,527)		(1,865)	^	(1,865)	1,662						0003
BHM30FRE9 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/30/2026	01/28/2027	32	223,200	6,975		19,035		10,906	^	10,906	(8,129)						0003
BHM30FRF6 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/30/2026	01/28/2027	32	230,400	7,200		(14,109)		(7,460)	^	(7,460)	6,649						0003
BHM30FRG4 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/28/2027	8	55,800	6,975		4,759		2,727	^	2,727	(2,032)						0003
BHM30K585 - FEB27 SPX C @ 6875	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	22	151,250	6,875		14,003		8,858	^	8,858	(5,146)						0003
BHM30K593 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	22	156,200	7,100		(10,656)		(6,280)	^	(6,280)	4,375						0003
BHM30K5A0 - FEB27 SPX C @ 6875	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	88	605,000	6,875		56,013		35,430	^	35,430	(20,583)						0003
BHM30K5B8 - FEB27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	16	108,800	6,800		11,712		7,169	^	7,169	(4,543)						0003
BHM30K5C6 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	88	624,800	7,100		(42,624)		(25,122)	^	(25,122)	17,502						0003
BHM30K5D4 - FEB27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	4	27,200	6,800		2,928		1,792	^	1,792	(1,136)						0003
BHM30K5E2 - FEB27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	16	120,000	7,500		(4,486)		(2,200)	^	(2,200)	2,286						0003
BHM30K5F9 - FEB27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	4	30,000	7,500		(1,121)		(550)	^	(550)	572						0003
BHM30NQZ6 - FEB27 SPX C @ 6830	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	100	683,000	6,830		62,637		43,670	^	43,670	(18,967)						0003
BHM30NR02 - FEB27 SPX C @ 7070	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	410	2,898,700	7,070		(194,392)		(126,438)	^	(126,438)	67,955						0003
BHM30NR10 - FEB27 SPX C @ 7070	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	100	707,000	7,070		(47,413)		(30,838)	^	(30,838)	16,574						0003
BHM30NR28 - FEB27 SPX C @ 6830	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	410	2,800,300	6,830		256,812		179,045	^	179,045	(77,767)						0003
BHM30NR36 - FEB27 SPX C @ 6965	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	130	905,450	6,965		70,590		46,616	^	46,616	(23,974)						0003
BHM30NR44 - FEB27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	30	215,700	7,190		(12,101)		(7,467)	^	(7,467)	4,634						0003
BHM30NR51 - FEB27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	130	934,700	7,190		(52,439)		(32,357)	^	(32,357)	20,082						0003
BHM30NR69 - FEB27 SPX C @ 6965	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	30	208,950	6,965		16,290		10,757	^	10,757	(5,533)						0003
BHM30NR77 - FEB27 SPET C @ 10010.35	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	50	500,518	10,010		(19,778)		(8,031)	^	(8,031)	11,747						0003
BHM30NR85 - FEB27 QBFC C @ 506.33	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	240	121,519	506		6,183		3,916	^	3,916	(2,267)						0003
BHM30NR93 - FEB27 SPET C @ 10010.35	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	12	120,124	10,010		(4,747)		(1,927)	^	(1,927)	2,819						0003
BHM30NRA0 - FEB27 QBFC C @ 506.33	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/13/2026	02/12/2027	965	488,608	506		24,860		15,745	^	15,745	(9,114)						0003
BHM30NRB8 - FEB27 SPET C @ 9588.2	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	50	479,410	9,588		29,670		14,024	^	14,024	(15,646)						0003
BHM30NRC6 - FEB27 SPET C @ 9588.2	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	12	115,058	9,588		7,121		3,366	^	3,366	(3,755)						0003
BHM30S067 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	192	1,363,200	7,100		(95,708)		(57,985)	^	(57,985)	37,723						0003
BHM30S075 - FEB27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	192	1,319,040	6,870		125,506		81,219	^	81,219	(44,287)						0003

SCHEDULE DB - PART A - SECTION 1

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BHM30S083 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	48	340,800	7,100		(23,927)		(14,496)	^	(14,496)	9,431						0003
BHM30S091 - FEB27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	48	329,760	6,870		31,377		20,305	^	20,305	(11,072)						0003
BHM30S0Z3 - FEB27 GSEM C @ 119.38	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/09/2027	3,280	391,566	119		15,500		8,556	^	8,556	(6,944)						0003
BHM30S125 - FEB27 GSEM C @ 119.38	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/09/2027	820	97,892	119		3,875		2,139	^	2,139	(1,736)						0003
BHM30S158 - FEB27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	13	128,440	9,880		(6,359)		(2,495)	^	(2,495)	3,864						0003
BHM30S166 - FEB27 SPET C @ 9465	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	13	123,045	9,465		9,136		4,169	^	4,169	(4,967)						0003
BHM30S174 - FEB27 QBFC C @ 505.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2027	300	151,650	506		7,649		5,047	^	5,047	(2,602)						0003
BHM30S182 - FEB27 QBFC C @ 505.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2027	75	37,913	506		1,912		1,262	^	1,262	(650)						0003
BHM30S190 - FEB27 SPET C @ 9465	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	53	501,645	9,465		37,247		16,997	^	16,997	(20,250)						0003
BHM30S1A7 - FEB27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	53	523,640	9,880		(25,927)		(10,172)	^	(10,172)	15,755						0003
BHM30VP71 - FEB27 SPX C @ 7265	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	82	595,730	7,265		(30,615)		(19,290)	^	(19,290)	11,326						0003
BHM30VP89 - FEB27 SPX C @ 6850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	28	191,800	6,850		17,885		12,308	^	12,308	(5,577)						0003
BHM30VP97 - FEB27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	82	564,980	6,890		50,044		34,287	^	34,287	(15,756)						0003
BHM30VPA4 - FEB27 SPX C @ 7265	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	21	152,565	7,265		(7,840)		(4,940)	^	(4,940)	2,900						0003
BHM30VPB2 - FEB27 SPX C @ 6850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	110	753,500	6,850		70,263		48,351	^	48,351	(21,911)						0003
BHM30VPC0 - FEB27 SPX C @ 7075	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	28	198,100	7,075		(13,610)		(8,936)	^	(8,936)	4,675						0003
BHM30VPD8 - FEB27 SPX C @ 7075	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	110	778,250	7,075		(53,469)		(35,104)	^	(35,104)	18,365						0003
BHM30VPE6 - FEB27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	21	144,690	6,890		12,816		8,781	^	8,781	(4,035)						0003
BHM30VPU0 - FEB27 SPET C @ 9540	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	5	47,700	9,540		3,018		1,519	^	1,519	(1,499)						0003
BHM30VPV8 - FEB27 SPET C @ 9540	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	18	171,720	9,540		10,866		5,469	^	5,469	(5,397)						0003
BHM30VPW6 - FEB27 QBFC C @ 508.3	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	840	426,972	508		20,975		13,469	^	13,469	(7,507)						0003
BHM30VPX4 - FEB27 SPET C @ 9920	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	5	49,600	9,920		(2,111)		(933)	^	(933)	1,178						0003
BHM30VPY2 - FEB27 SPET C @ 9920	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	18	178,560	9,920		(7,601)		(3,360)	^	(3,360)	4,241						0003
BHM30VPZ9 - FEB27 GSEM C @ 120.39	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/26/2027	1,540	185,401	120		7,798		3,707	^	3,707	(4,091)						0003
BHM30VQ05 - FEB27 QBFC C @ 508.3	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/26/2027	210	106,743	508		5,244		3,367	^	3,367	(1,877)						0003
BHM30VQ13 - FEB27 GSEM C @ 120.39	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/26/2027	390	46,952	120		1,975		939	^	939	(1,036)						0003
BHM30X4R6 - FEB27 SPX C @ 6920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	104	719,680	6,920		55,120		41,809	^	41,809	(13,311)						0003
BHM30X4S4 - FEB27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	418	3,059,760	7,320		(127,164)		(89,797)	^	(89,797)	37,367						0003
BHM30X4T2 - FEB27 SPX C @ 6920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	418	2,892,560	6,920		221,540		168,039	^	168,039	(53,501)						0003

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)
BHM30X4U9 - FEB27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	104	761,280	7,320		(31,639)		(22,342)	^	(22,342)	9,297						0003
BHM30ZUG6 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	20	140,900	7,045		(9,347)		(6,847)	^	(6,847)	2,500						0003
BHM30ZUH4 - FEB27 SPX C @ 7240	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	205	1,484,200	7,240		(72,716)		(50,497)	^	(50,497)	22,218						0003
BHM30ZUJ0 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	76	535,420	7,045		(35,520)		(26,018)	^	(26,018)	9,502						0003
BHM30ZUK7 - MAR27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	139	954,930	6,870		81,683		60,887	^	60,887	(20,796)						0003
BHM30ZUL5 - FEB27 SPX C @ 6880	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	205	1,410,400	6,880		116,030		87,033	^	87,033	(28,997)						0003
BHM30ZUM3 - MAR27 SPX C @ 6820	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	76	518,320	6,820		46,656		35,357	^	35,357	(11,299)						0003
BHM30ZUN1 - MAR27 SPX C @ 6820	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	20	136,400	6,820		12,278		9,305	^	9,305	(2,973)						0003
BHM30ZUP6 - MAR27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	35	256,200	7,320		(11,318)		(7,754)	^	(7,754)	3,564						0003
BHM30ZUQ4 - MAR27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	35	240,450	6,870		20,568		15,331	^	15,331	(5,236)						0003
BHM30ZUR2 - MAR27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	139	1,017,480	7,320		(44,949)		(30,793)	^	(30,793)	14,156						0003
BHM30ZUS0 - FEB27 SPX C @ 7240	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	810	5,864,400	7,240		(287,315)		(199,525)	^	(199,525)	87,790						0003
BHM30ZUT8 - FEB27 SPX C @ 6880	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	810	5,572,800	6,880		458,460		343,888	^	343,888	(114,572)						0003
BHM30ZUU5 - MAR27 SPET C @ 9401	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	25	235,025	9,401		12,588		8,602	^	8,602	(3,986)						0003
BHM30ZUV3 - MAR27 GSEM C @ 120.93	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/05/2027	7,327	886,054	121		26,591		16,434	^	16,434	(10,157)						0003
BHM30ZUW1 - MAR27 SPET C @ 9777	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	100	977,700	9,777		(33,692)		(21,869)	^	(21,869)	11,823						0003
BHM30ZUX9 - MAR27 SPET C @ 9777	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	25	244,425	9,777		(8,423)		(5,467)	^	(5,467)	2,956						0003
BHM30ZUY7 - MAR27 GSEM C @ 120.93	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/05/2027	1,832	221,544	121		6,649		4,109	^	4,109	(2,540)						0003
BHM30ZUZ4 - MAR27 QBFC C @ 508.58	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/06/2026	03/05/2027	867	440,939	509		17,353		13,869	^	13,869	(3,484)						0003
BHM30ZV00 - MAR27 QBFC C @ 508.58	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/06/2026	03/05/2027	216	109,853	509		4,323		3,455	^	3,455	(868)						0003
BHM30ZV18 - MAR27 SPET C @ 9401	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	100	940,100	9,401		50,352		34,406	^	34,406	(15,946)						0003
BHM311EG8 - FEB27 SPX C @ 6950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	67	465,650	6,950		37,051		25,853	^	25,853	(11,198)						0003
BHM311EH6 - FEB27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	67	480,725	7,175		(27,337)		(18,295)	^	(18,295)	9,042						0003
BHM311EJ2 - FEB27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	17	121,975	7,175		(6,936)		(4,642)	^	(4,642)	2,294						0003
BHM311EK9 - FEB27 SPX C @ 6950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	17	118,150	6,950		9,401		6,560	^	6,560	(2,841)						0003
BHM313RK1 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	42	289,380	6,890		(21,865)		(18,258)	^	(18,258)	3,607						0003
BHM313RL9 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	608	4,097,920	6,740		369,056		311,983	^	311,983	(57,073)						0003
BHM313RM7 - MAR27 SPX C @ 7015	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	310	2,174,650	7,015		(134,962)		(112,589)	^	(112,589)	22,372						0003
BHM313RN5 - MAR27 SPX C @ 6775	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	52	352,300	6,775		30,890		25,997	^	25,997	(4,893)						0003

SCHEDULE DB - PART A - SECTION 1

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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)
BHM313RP0 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	176	1,193,280	6,780		102,225		87,186	^	87,186	(15,040)						0003
BHM313RQ8 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	208	1,465,360	7,045		(89,301)		(72,905)	^	(72,905)	16,396						0003
BHM313RR6 - MAR27 SPX C @ 6675	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	42	280,350	6,675		27,972		23,614	^	23,614	(4,358)						0003
BHM313RS4 - MAR27 SPX C @ 7015	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	77	540,155	7,015		(33,523)		(27,966)	^	(27,966)	5,557						0003
BHM313RT2 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	52	366,340	7,045		(22,325)		(18,226)	^	(18,226)	4,099						0003
BHM313RU9 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	152	1,024,480	6,740		92,264		77,996	^	77,996	(14,268)						0003
BHM313RV7 - MAR27 SPX C @ 6795	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	310	2,106,450	6,795		176,390		150,414	^	150,414	(25,976)						0003
BHM313RW5 - MAR27 SPX C @ 6795	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	77	523,215	6,795		43,813		37,361	^	37,361	(6,452)						0003
BHM313RX3 - MAR27 SPX C @ 6675	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	10	66,750	6,675		6,660		5,622	^	5,622	(1,038)						0003
BHM313RY1 - MAR27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	176	1,265,440	7,190		(60,472)		(49,116)	^	(49,116)	11,356						0003
BHM313RZ8 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	10	68,900	6,890		(5,206)		(4,347)	^	(4,347)	859						0003
BHM313S04 - MAR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	152	1,073,880	7,065		(62,612)		(50,639)	^	(50,639)	11,973						0003
BHM313S12 - MAR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	608	4,295,520	7,065		(250,447)		(202,556)	^	(202,556)	47,892						0003
BHM313S20 - MAR27 SPX C @ 6775	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	208	1,409,200	6,775		123,558		103,987	^	103,987	(19,572)						0003
BHM313S38 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	44	298,320	6,780		25,556		21,796	^	21,796	(3,760)						0003
BHM313S46 - MAR27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	44	316,360	7,190		(15,118)		(12,279)	^	(12,279)	2,839						0003
BHM313S61 - MAR27 SPET C @ 9472	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	33	312,576	9,472		(12,837)		(10,078)	^	(10,078)	2,759						0003
BHM313S79 - MAR27 SPET C @ 9082	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	134	1,216,988	9,082		76,706		61,125	^	61,125	(15,581)						0003
BHM313S87 - MAR27 QBFC C @ 502.1	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	123	61,758	502		2,663		2,303	^	2,303	(360)						0003
BHM313S95 - MAR27 SPET C @ 9472	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	134	1,269,248	9,472		(52,125)		(40,921)	^	(40,921)	11,204						0003
BHM313SA2 - MAR27 GSEM C @ 119.18	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/11/2027	2,450	291,991	119		9,661		6,917	^	6,917	(2,743)						0003
BHM313SB0 - MAR27 SPET C @ 9082	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	33	299,706	9,082		18,890		15,053	^	15,053	(3,837)						0003
BHM313SC8 - MAR27 GSEM C @ 119.18	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/11/2027	612	72,938	119		2,413		1,728	^	1,728	(685)						0003
BHM313SD6 - MAR27 QBFC C @ 502.1	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	494	248,037	502		10,697		9,250	^	9,250	(1,446)						0003
BHM317HW7 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	374	2,576,860	6,890		(173,468)		(164,581)	^	(164,581)	8,888						0003
BHM317HX5 - MAR27 SPX C @ 6620	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	374	2,475,880	6,620		236,203		225,095	^	225,095	(11,108)						0003
BHM317HY3 - MAR27 SPX C @ 7270	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	184	1,337,680	7,270		(49,181)		(45,389)	^	(45,389)	3,792						0003
BHM317HZ0 - MAR27 SPX C @ 7270	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	46	334,420	7,270		(12,295)		(11,347)	^	(11,347)	948						0003
BHM317J05 - MAR27 SPX C @ 6620	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	94	622,280	6,620		59,367		56,575	^	56,575	(2,792)						0003

SCHEDULE DB - PART A - SECTION 1

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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)
BHM317J13 - MAR27 SPX C @ 6700	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	498	3,336,600	6,700		288,075		273,546	^	273,546	(14,528)						0003
BHM317J21 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	184	1,219,920	6,630		114,173		108,172	^	108,172	(6,001)						0003
BHM317J39 - MAR27 SPX C @ 6700	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	125	837,500	6,700		72,308		68,661	^	68,661	(3,647)						0003
BHM317J47 - MAR27 SPX C @ 7000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	125	875,000	7,000		(50,092)		(47,233)	^	(47,233)	2,858						0003
BHM317J54 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	46	304,980	6,630		28,543		27,043	^	27,043	(1,500)						0003
BHM317J62 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	94	647,660	6,890		(43,599)		(41,365)	^	(41,365)	2,234						0003
BHM317J70 - MAR27 SPX C @ 7000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	498	3,486,000	7,000		(199,565)		(188,177)	^	(188,177)	11,388						0003
BHM317JA3 - MAR27 SPET C @ 9024	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	34	306,816	9,024		15,645		16,220	^	16,220	575						0003
BHM317JB1 - MAR27 QBFC C @ 500.25	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/16/2027	132	66,033	500		2,583		2,584	^	2,584							0003
BHM317JC9 - MAR27 GSEM C @ 118.3	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	2,546	301,192	118		7,691		7,958	^	7,958	267						0003
BHM317JD7 - MAR27 QBFC C @ 497.47	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/18/2027	136	67,656	497		2,836		2,837	^	2,837	1						0003
BHM317JE5 - MAR27 SPET C @ 9605	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	34	326,570	9,605		(8,165)		(9,023)	^	(9,023)	(858)						0003
BHM317JF2 - MAR27 SPET C @ 9605	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	8	76,840	9,605		(1,921)		(2,123)	^	(2,123)	(202)						0003
BHM317JG0 - MAR27 SPET C @ 9024	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	8	72,192	9,024		3,681		3,816	^	3,816	135						0003
BHM317JH8 - MAR27 GSEM C @ 118.3	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	636	75,239	118		1,921		1,988	^	1,988	67						0003
BHM317JJ4 - MAR27 QBFC C @ 497.47	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/18/2027	542	269,629	497		11,302		11,308	^	11,308	6						0003
BHM317JK1 - MAR27 GSEM C @ 117	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	3,179	371,943	117		11,209		11,611	^	11,611	402						0003
BHM317JL9 - MAR27 SPET C @ 9146	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	13	118,898	9,146		(5,068)		(5,458)	^	(5,458)	(390)						0003
BHM317JM7 - MAR27 QBFC C @ 500.25	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/16/2027	526	263,132	500		10,295		10,295	^	10,295	1						0003
BHM317JN5 - MAR27 SPET C @ 8880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	13	115,440	8,880		6,749		6,992	^	6,992	243						0003
BHM317JP0 - MAR27 SPET C @ 9146	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	50	457,300	9,146		(19,491)		(20,991)	^	(20,991)	(1,500)						0003
BHM317JQ8 - MAR27 SPET C @ 8880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	50	444,000	8,880		25,959		26,892	^	26,892	933						0003
BHM317JR6 - MAR27 GSEM C @ 117	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	795	93,015	117		2,803		2,904	^	2,904	100						0003
BHM31AWZ6 - MAR27 SPET C @ 9079	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	30	272,370	9,079		(10,628)		(10,201)	^	(10,201)	427						0003
BHM31AX02 - MAR27 GSEM C @ 115	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	1,697	195,155	115		6,870		7,782	^	7,782	912						0003
BHM31AX10 - MAR27 SPET C @ 8709	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	30	261,270	8,709		15,715		18,547	^	18,547	2,832						0003
BHM31AX28 - MAR27 QBFC C @ 493	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	1,234	608,362	493		26,752		28,535	^	28,535	1,783						0003
BHM31AX36 - MAR27 SPET C @ 8709	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	121	1,053,789	8,709		63,385		74,806	^	74,806	11,421						0003
BHM31AX44 - MAR27 GSEM C @ 115	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	6,787	780,505	115		27,476		31,122	^	31,122	3,646						0003

SCHEDULE DB - PART A - SECTION 1

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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)
BHM31AX51 - MAR27 QBFC C @ 493	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/27/2026	03/25/2027	309	152,337	493		6,699		7,145	^	7,145	446						0003
BHM31AX69 - MAR27 SPET C @ 9079	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	121	1,098,559	9,079		(42,866)		(54,424)	^	(54,424)	(11,558)						0003
BHM31AX77 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	262	1,776,360	6,780		(116,778)		(131,474)	^	(131,474)	(14,696)						0003
BHM31AX85 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	66	447,480	6,780		(29,417)		(33,119)	^	(33,119)	(3,702)						0003
BHM31AX93 - MAR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	50	355,500	7,110		(14,266)		(16,404)	^	(16,404)	(2,139)						0003
BHM31AXA0 - MAR27 SPX C @ 6580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	50	329,000	6,580		28,264		31,518	^	31,518	3,254						0003
BHM31AXB8 - MAR27 SPX C @ 6505	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	66	429,330	6,505		40,195		44,491	^	44,491	4,296						0003
BHM31AXC6 - MAR27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	124	843,200	6,800		(54,702)		(61,687)	^	(61,687)	(6,985)						0003
BHM31AXD4 - MAR27 SPX C @ 6505	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	262	1,704,310	6,505		159,561		176,614	^	176,614	17,054						0003
BHM31AXE2 - MAR27 SPX C @ 6580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	12	78,960	6,580		6,783		7,564	^	7,564	781						0003
BHM31AXF9 - MAR27 SPX C @ 6585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	31	204,135	6,585		17,549		19,520	^	19,520	1,972						0003
BHM31AXG7 - MAR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	12	85,320	7,110		(3,424)		(3,937)	^	(3,937)	(513)						0003
BHM31AXH5 - MAR27 SPX C @ 6585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	124	816,540	6,585		70,195		78,081	^	78,081	7,886						0003
BHM31AXJ1 - MAR27 SPX C @ 6745	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	578	3,898,610	6,745		(272,768)		(306,412)	^	(306,412)	(33,645)						0003
BHM31AXK8 - MAR27 SPX C @ 6745	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	145	978,025	6,745		(68,428)		(76,868)	^	(76,868)	(8,440)						0003
BHM31AXL6 - MAR27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	31	210,800	6,800		(13,675)		(15,422)	^	(15,422)	(1,746)						0003
BHM31AXM4 - MAR27 SPX C @ 6480	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	578	3,745,440	6,480		364,665		403,383	^	403,383	38,719						0003
BHM31AXN2 - MAR27 SPX C @ 6480	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	145	939,600	6,480		91,482		101,195	^	101,195	9,713						0003
0159999999. Subtotal - purchased options - hedging other - call options and warrants										63,776,468	1,862,411		34,237,175	XXX	34,237,175	4,158,213					XXX	XXX
BHM2PJ1U8 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	16,000	98,400,000	6,150	16,972,640			2,586,230		2,586,230	601,631						0001
BHM2PJ1V6 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6,150	8,486,320			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
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	16,000	98,400,000	6,150	(7,408,160)			(2,586,230)		(2,586,230)	(601,631)						0001
0169999999. Subtotal - purchased options - hedging other - put options										14,346,720				XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other										78,123,188	1,862,411		34,237,175	XXX	34,237,175	4,158,213					XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										63,776,468	1,862,411		34,237,175	XXX	34,237,175	4,158,213					XXX	XXX
0449999999. Total purchased options - put options										14,346,720				XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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0499999999. Total purchased options										78,123,188	1,862,411		34,237,175	XXX	34,237,175	4,158,213					XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
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	/()			(1,912,896)			(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												(2,450,420)		XXX	(10,806,807)					1,312,561	XXX	XXX
BHM1KE557 - Currency Swap With JPMORGAN CHASE BANK NA RCV 3.05	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026	248,800	2,304,400	/()	39,500		21,290	(57,300)		(50,919)	45,296				8,001		100/100
BHM1Q8MY2 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,571	5,761,000	/()	(191,679)			(421,178)		(336,560)	107,389				37,421		100/100
BHM1ZSE68 - Currency Swap With JPMORGAN CHASE BANK NA RCV 4.24	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	233,908	2,110,480	/()	42,220			(46,694)		141,272	41,606				50,989		100/100
BHM1ZSFM2 - CSWP: AMORT EUR/USD TR2	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	468,649	4,228,481	/()	84,592			(93,554)		266,954	83,360				102,159		100/100
BHM1ZSFX8 - CSWP: AMORT EUR/USD TR3	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	352,021	3,176,182	/()	63,540			(70,272)		194,945	62,615				76,736		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										38,173		21,290	(688,998)	XXX	215,692	340,266				275,306	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										38,173		(2,429,130)	(688,998)	XXX	(10,591,115)	340,266				1,587,867	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BHM2TY8G5 - FSWP: OIS 3.499500 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000	/()				6,298,864		6,298,864	(867,556)				2,008,725		0001
BHM2TY8R1 - FSWP: OIS 3.823500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000	-				7,824,980		7,824,980	(1,231,944)				3,890,632		0001
1119999999. Subtotal - swaps - hedging other - interest rate													14,123,844	XXX	14,123,844	(2,099,500)				5,899,357	XXX	XXX
1169999999. Subtotal - swaps - hedging other													14,123,844	XXX	14,123,844	(2,099,500)				5,899,357	XXX	XXX
BHM2KXPH5 - FSWP: OIS 2.132000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	/()	15,142		(494,047)	15,142		(2,597,104)					447,022		
BHM2KXPL6 - FSWP: OIS 1.954500 17-DEC-2049	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2049		100,000,000	/()	35,363		(987,728)	35,363		(37,669,589)					2,435,750		
BHM2KXPP7 - FSWP: OIS 2.135000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	/()	15,145		(494,888)	15,145		(2,592,623)					447,022		

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)
1179999999. Subtotal - swaps - replication - interest rate										65,650		(1,976,663)	65,650	XXX	(42,859,316)					3,329,794	XXX	XXX
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	03/20/2026	06/20/2031		100,000,000	---		1,633,507		1,633,507		1,724,500					100,000,000		
1189999999. Subtotal - swaps - replication - credit default											1,633,507		1,633,507	XXX	1,724,500					100,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										65,650	1,633,507	(1,976,663)	1,699,157	XXX	(41,134,816)					103,329,794	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										65,650		(4,427,083)	14,189,494	XXX	(39,542,279)	(2,099,500)				10,541,712	XXX	XXX
1369999999. Total swaps - credit default											1,633,507		1,633,507	XXX	1,724,500					100,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange										38,173		21,290	(688,998)	XXX	215,692	340,266				275,306	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										103,823	1,633,507	(4,405,793)	15,134,003	XXX	(37,602,087)	(1,759,234)				110,817,018	XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										38,173		(2,429,130)	(688,998)	XXX	(10,591,115)	340,266				1,587,867	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										78,123,188	1,862,411		48,361,019	XXX	48,361,019	2,058,713				5,899,357	XXX	XXX
1719999999. Subtotal - replication										65,650	1,633,507	(1,976,663)	1,699,157	XXX	(41,134,816)					103,329,794	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										78,227,011	3,495,918	(4,405,793)	49,371,178	XXX	(3,364,912)	2,398,979				110,817,018	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMWB) liabilities and contract revenues. For the quarter ending March 31, 2026, the hedge has been effective at achieving its objective.
0003	This derivative is part of a hedge program designed to manage market risk stemming from Index-Linked Products . For the nine months ended March 31, 2026, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open 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									
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		17,971,825	13,435,132	(264,560)		13,435,132	(264,560)	13,170,572		
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		9,248,882	11,455,488	(176,727)	2,029,879	11,455,488	(176,727)	11,278,761		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y		2,748,476	3,477,651	(684,714)	44,461	3,477,651	(600,096)	2,877,555	37,421	
DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	Y	Y	2,959,950		3,491,480	(658,192)		3,491,480	(658,192)			
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	330,000	1,428,945	4,432,542	(2,540,508)	133,089	4,432,542	(2,540,508)	1,562,034		
J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	Y	Y			4,383,500	(4,147,167)	236,333	4,986,671	(3,930,265)	1,056,406	237,885	
UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	Y	Y		131,152	322,298	(212,832)		322,298	(212,832)	109,466		
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			3,289,950	33,442,165	42,232,878	(8,684,700)	2,443,762	42,836,049	(8,383,180)	31,289,581	275,306	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)					15,826,293		15,826,293	15,848,344	(53,666,123)		110,541,711	126,364,711
0999999999 - Gross totals			3,289,950	33,442,165	58,059,171	(8,684,700)	18,270,055	58,684,393	(62,049,303)	31,289,581	110,817,017	126,364,711
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					58,059,171	(8,684,700)						

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	USD		Cash	37,752,467	37,752,467	37,752,467		IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	US912810SP49	912810-SP-4	UNITED STATES TREASURY	4,532,735	9,223,500	9,223,500	08/15/2050	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	US912810SZ21	912810-SZ-2	UNITED STATES TREASURY	1,046,873	1,827,400	1,827,400	08/15/2051	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	US912810TB44	912810-TB-4	UNITED STATES TREASURY	5,574,924	10,000,000	10,000,000	11/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	US912810RD28	912810-RD-2	UNITED STATES TREASURY	46,692	53,000	53,000	11/15/2043	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	US912810SP49	912810-SP-4	UNITED STATES TREASURY	1,416,507	2,882,400	2,882,400	08/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	US912810SZ21	912810-SZ-2	UNITED STATES TREASURY	2,700,593	4,714,100	4,714,100	08/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	US912810TB44	912810-TB-4	UNITED STATES TREASURY	5,937,852	10,651,000	10,651,000	11/15/2051	IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	US912810SP49	912810-SP-4	UNITED STATES TREASURY	170,626	347,200	347,200	08/15/2050	IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	US912810SZ21	912810-SZ-2	UNITED STATES TREASURY	34,258	59,800	59,800	08/15/2051	IV
CITIBANK NA	E570DZWZ7FF32TWEFA76	US912797SK41	912797-SK-4	UNITED STATES TREASURY	154,814	158,100	158,100	10/29/2026	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	US912810SP49	912810-SP-4	UNITED STATES TREASURY	664,614	1,352,400	1,352,400	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	US912810SZ21	912810-SZ-2	UNITED STATES TREASURY	829,352	1,447,700	1,447,700	08/15/2051	IV
0199999999 - Total					60,862,307	80,469,067	80,469,067	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	USD Cash		USD Cash	2,959,950	2,959,950	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	USD Cash		USD Cash	330,000	330,000	XXX		IV
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	US91282CAE12	91282C-AE-1	Treasury	1,194,521	1,375,000	XXX	08/15/2030	IV
0299999999 - Total					4,484,471	4,664,950	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					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	*
Bank of America New York, NY		0.000				1,086,832	559,574	XXX.
Wells Fargo Bank N.A. Minneapolis, MN		0.000			1,047,451	2,564,508	12,514,793	XXX.
Wells Fargo Bank N.A. Minneapolis, MN		0.000			610,325	435,511	341,988	XXX.
Wells Fargo Bank N.A. Minneapolis, MN		0.000					255,779	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			572,669	415,250	18,378,734	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			1,899,516	3,261,454	3,076,222	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			3,001,582	9,962,045	354,645	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			2,090,201	855,205	12,458,404	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			853,705	17,293,473		XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			21,750,235			XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			305,912			XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			413,638			XXX.
BNY Mellon Bank N.A. New York, NY		0.000			32,721,509	39,272,170	20,213,952	XXX.
0199998. Deposits in ... 44 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			1,403,199	1,185,734	1,473,708	XXX
0199999. Totals - open depositories	XXX	XXX			66,669,942	76,332,181	69,627,800	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			66,669,942	76,332,181	69,627,800	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			66,669,942	76,332,181	69,627,800	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
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
31846V-41-9	FIRST AMER:TRS OBG V		02/04/2025	3.420				
4812A0-37-5	JPMORGAN:100% MM CAP		03/31/2026	3.550		100,685,172		25,308
4812C2-23-9	JPMORGAN:US TRS+MM CAP		03/31/2026	3.550		177,359,562		96,237
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						278,044,734		121,545
000000-00-0	JP Morgan US Government Money Market Fun		10/18/2024	0.000		279,456		
4812C0-66-2	JPMORGAN:US GVT MM AGCY		03/31/2026	3.440		30,304,545		104,019
4812C0-67-0	JPMORGAN:US GVT MM CAP		03/31/2026	3.540		213,886,626		387,512
711991-00-0	TD BANK DEPOSIT SWEEP		03/02/2026	0.000		30,384	76	221
94975P-40-5	Allspring Government Money Market		12/31/2024			1,709,890		676,260
8309999999. Subtotal - all other money market mutual funds						246,210,901	76	1,168,012
8589999999. Total cash equivalents (unaffiliated)						524,255,635	76	1,289,557
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						524,255,635	76	1,289,557