88072202620100102

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 American Row (Street and Number)

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

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

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

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

Internet Website Address www.talcott.com

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

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

OFFICERS

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

OTHER

Christopher Benedict Cramer, EVP and Corporate Secretary

DIRECTORS OR TRUSTEES

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

State of Connecticut
County of Hartford
SS

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

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

Subscribed and sworn to before me this 9th day of July 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	10,334,829,284		10,334,829,284	10,664,150,343
2. Stocks:				
2.1 Preferred stocks	15,484,506		15,484,506	17,853,136
2.2 Common stocks	6,020,870		6,020,870	6,084,753
3. Mortgage loans on real estate:				
3.1 First liens	1,194,102,209		1,194,102,209	940,275,070
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 360,130,046), cash equivalents ($ 729,826,534) and short-term investments ($ 453,052,769)	1,543,009,349		1,543,009,349	1,567,043,551
6. Contract loans (including $ .... premium notes)	1,512,308,813		1,512,308,813	1,516,022,125
7. Derivatives	330,231,777		330,231,777	275,251,377
8. Other invested assets	825,265,578		825,265,578	883,175,280
9. Receivables for securities	106,913,009		106,913,009	102,490,851
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	285,020,570		285,020,570	304,822,445
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,153,185,965		16,153,185,965	16,277,168,931
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	169,766,467		169,766,467	167,174,476
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	150,191		150,191	79,785
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,542,817		17,542,817	16,970,470
16.2 Funds held by or deposited with reinsured companies	1,711,813,923		1,711,813,923	1,889,605,649
16.3 Other amounts receivable under reinsurance contracts	286,546,702		286,546,702	313,974,791
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	89,450,196		89,450,196	
18.2 Net deferred tax asset	241,448,204	151,763,433	89,684,771	52,062,313
19. Guaranty funds receivable or on deposit	1,225,739		1,225,739	1,366,379
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	42,918,884		42,918,884	71,506,827
24. Health care ($ ....) and other amounts receivable	2,498		2,498	968
25. Aggregate write-ins for other than invested assets	694,364,894	4,550,271	689,814,623	590,609,342
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,408,416,480	156,313,704	19,252,102,776	19,380,519,931
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,947,523,236		70,947,523,236	70,121,473,179
28. Total (Lines 26 and 27)	90,355,939,716	156,313,704	90,199,626,012	89,501,993,110
DETAILS OF WRITE-INS				
1101. Collateral on derivatives	285,020,570		285,020,570	304,822,445
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	285,020,570		285,020,570	304,822,445
2501. Deferred asset SSAP 108	342,073,561		342,073,561	359,896,391
2502. ICOLI cash surrender value	312,492,086		312,492,086	206,249,322
2503. Disbursements and Items not allocated	39,799,247	4,550,271	35,248,976	24,463,629
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	694,364,894	4,550,271	689,814,623	590,609,342

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 8,981,131,090 less $ 0 included in Line 6.3 (including $ 8,030,155 Modco Reserve)	8,981,131,090	16,079,281,972
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	73,531	75,441
3. Liability for deposit-type contracts (including $ 1,020,680 Modco Reserve)	499,800,689	102,315,332
4. Contract claims:		
4.1 Life	306,868,980	389,000,412
4.2 Accident and health		
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	8,337	8,649
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	554,087,551	385,040,543
9.3 Other amounts payable on reinsurance, including $ 56,612,359 assumed and $ 92,603,717 ceded	149,216,076	154,357,919
9.4 Interest Maintenance Reserve	218,399,754	262,738,989
10. Commissions to agents due or accrued-life and annuity contracts $ 7,613,957 , accident and health $ and deposit-type contract funds $ 0	7,613,957	8,607,465
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	29,389,747	46,305,887
13. Transfers to Separate Accounts due or accrued (net) (including $ (204,976,252) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,044,414,069)	(994,717,426)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	128,692	(146,480)
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		10,516,845
15.2 Net deferred tax liability		
16. Unearned investment income	2,144,650	4,192,998
17. Amounts withheld or retained by reporting entity as agent or trustee	971,565	1,122,103
18. Amounts held for agents' account, including $ 7,661,400 agents' credit balances	7,663,899	7,044,104
19. Remittances and items not allocated	44,938,890	44,565,140
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	210,480,604	228,965,957
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding	42,586,133	43,877,648
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	6,823,288,405	130,711,211
24.08 Derivatives	250,837,256	262,847,262
24.09 Payable for securities	436,492,091	360,764,417
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	435,807,347	435,324,441
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,957,515,175	17,962,800,829
27. From Separate Accounts Statement	70,947,523,236	70,121,473,179
28. Total liabilities (Lines 26 and 27)	88,905,038,411	88,084,274,008
29. Common capital stock	5,690,000	5,690,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	711,535,846	911,535,846
34. Aggregate write-ins for special surplus funds	132,119,207	167,715,799
35. Unassigned funds (surplus)	445,242,548	332,777,457
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,288,897,601	1,412,029,102
38. Totals of Lines 29, 30 and 37	1,294,587,601	1,417,719,102
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	90,199,626,012	89,501,993,110
DETAILS OF WRITE-INS		
2501. Payable for repurchase agreements	183,487,413	181,755,548
2502. Deferred liability SSAP 108	169,289,694	181,969,574
2503. Other liabilities - abandoned property unpaid funds	27,393,987	26,170,306
2598. Summary of remaining write-ins for Line 25 from overflow page	55,636,253	45,429,013
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	435,807,347	435,324,441
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Special surplus SSAP 108	165,307,981	171,697,615
3402. Special surplus SSAP 108 from reinsurance	7,475,886	6,229,202
3403. Derivative FWH unrealized gains (losses) from reinsurance	(40,664,660)	(10,211,018)
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	132,119,207	167,715,799

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	(1,638,702,806)	27,007,383	36,651,222,597
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	354,611,262	318,860,685	699,838,539
4.	Amortization of Interest Maintenance Reserve (IMR)	3,816,957	5,225,297	9,656,817
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	84,917,519	84,605,127	48,857,924
7.	Reserve adjustments on reinsurance ceded	(5,858,182,323)	(1,088,222,608)	(6,133,721,977)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	537,334,887	443,518,010	957,218,473
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	231,837,237	67,017,459	312,297,471
9.	Totals (Lines 1 to 8.3)	(6,284,367,267)	(141,988,647)	32,545,369,844
10.	Death benefits	301,642,650	338,492,098	755,993,855
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,388,965	2,333,291	4,476,034
12.	Annuity benefits	294,146,928	146,237,785	438,136,885
13.	Disability benefits and benefits under accident and health contracts	4,800	3,800	8,600
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,276,218,155	1,012,659,719	3,825,278,622
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	13,931,623	5,850,706	28,699,840
18.	Payments on supplementary contracts with life contingencies	586,018	44,021	691,869
19.	Increase in aggregate reserves for life and accident and health contracts	(7,098,152,792)	(311,844,418)	2,632,811,100
20.	Totals (Lines 10 to 19)	(3,208,233,653)	1,193,777,002	7,686,096,805
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,163,399	17,556,228	34,404,774
22.	Commissions and expense allowances on reinsurance assumed	111,478,508	37,389,724	931,375,666
23.	General insurance expenses and fraternal expenses	74,954,556	74,023,475	156,604,313
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,165,157	2,429,558	3,049,225
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,239,955,562)	(1,031,214,369)	(2,072,331,231)
27.	Aggregate write-ins for deductions	(2,339,410,891)	(595,275,372)	25,535,607,894
28.	Totals (Lines 20 to 27)	(6,579,838,486)	(301,313,754)	32,274,807,446
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	295,471,219	159,325,107	270,562,398
30.	Dividends to policyholders and refunds to members	1,766,434	1,522,771	1,911,239
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	293,704,785	157,802,336	268,651,159
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,331,134	(4,741,374)	82,423,601
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	278,373,651	162,543,710	186,227,558
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,086,094 (excluding taxes of $ (3,086,094) transferred to the IMR)	(165,521,954)	(28,529,684)	547,945,174
35.	Net income (Line 33 plus Line 34)	112,851,697	134,014,026	734,172,732
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,417,719,102	1,739,867,832	1,739,867,832
37.	Net income (Line 35)	112,851,697	134,014,026	734,172,732
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,254,759)	(2,413,180)	(51,363,517)	(757,247,434)
39.	Change in net unrealized foreign exchange capital gain (loss)	361,911	(654,527)	(531,005)
40.	Change in net deferred income tax	15,451,569	(7,764,607)	15,382,695
41.	Change in nonadmitted assets	21,815,748	(18,700,753)	(52,352,948)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	18,485,353	16,416,312	21,551,420
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			168,330,037
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	(200,000,000)		375,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(7,845,170)		182,370,290
52.	Dividends to stockholders		(125,000,000)	(856,788,504)
53.	Aggregate write-ins for gains and losses in surplus	(81,839,429)	(23,312,984)	(152,036,013)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(123,131,501)	(76,366,050)	(322,148,730)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,294,587,601	1,663,501,782	1,417,719,102
	DETAILS OF WRITE-INS			
08.301.	Fees from reinsurance assumed	134,516,904		139,283,914
08.302.	Other investment management fees	82,476,079	37,700,730	52,846,592
08.303.	Reinsurance hedge program allowance	31,096,848	5,268,909	68,831,290
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(16,252,594)	24,047,820	51,335,675
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	231,837,237	67,017,459	312,297,471
2701.	MODCO adjustment	(2,461,460,889)	(597,171,593)	25,320,597,286
2702.	IMR adjustment on reinsurance ceded	(28,912,685)	944,645	209,710,833
2703.	Funds held on reinsurance ceded	143,597,783		
2798.	Summary of remaining write-ins for Line 27 from overflow page	7,364,900	951,576	5,299,775
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,339,410,891)	(595,275,372)	25,535,607,894
5301.	Special surplus SSAP 108	(2,407,818)	(13,786,080)	20,275,838
5302.	Special surplus SSAP 108 from reinsurance	7,475,886		6,229,202
5303.	Derivative FWH unrealized gains (losses) from reinsurance	(40,664,660)		(10,211,018)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(46,242,837)	(9,526,904)	(168,330,035)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(81,839,429)	(23,312,984)	(152,036,013)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	412,982,034	54,623,489	421,306,395
2.	Net investment income	363,706,810	342,637,894	735,143,574
3.	Miscellaneous income	828,174,656	589,699,522	1,317,424,154
4.	Total (Lines 1 to 3)	1,604,863,500	986,960,905	2,473,874,123
5.	Benefit and loss related payments	4,822,661,744	2,558,765,972	4,434,984,235
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,190,258,919)	(937,756,932)	(1,999,086,617)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(2,084,289,845)	(447,458,117)	(705,745,381)
8.	Dividends paid to policyholders	1,766,746	1,647,889	3,432,039
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	103,000,000	(12,298,091)	(31,522,124)
10.	Total (Lines 5 through 9)	1,652,879,726	1,162,900,721	1,702,062,152
11.	Net cash from operations (Line 4 minus Line 10)	(48,016,226)	(175,939,816)	771,811,971
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,211,590,696	771,616,180	2,114,683,652
	12.2 Stocks	2,971,000	8,049,604	8,249,166
	12.3 Mortgage loans	136,376,548	49,955,856	165,103,403
	12.4 Real estate			
	12.5 Other invested assets	82,512,241	154,617,189	221,056,359
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(11,219)	37,570	39,269
	12.7 Miscellaneous proceeds	95,529,549	243,821,477	290,879,198
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,528,968,814	1,228,097,876	2,800,011,049
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	909,249,405	563,758,778	2,266,351,984
	13.2 Stocks	649,800	741,795	1,287,054
	13.3 Mortgage loans	388,717,941	10,220,179	21,824,930
	13.4 Real estate			
	13.5 Other invested assets	49,100,094	128,499,766	269,956,044
	13.6 Miscellaneous applications	215,211,126	309,010,248	369,427,978
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,562,928,366	1,012,230,767	2,928,847,990
14.	Net increase/(decrease) in contract loans and premium notes	(3,713,312)	(11,223,269)	40,804,819
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(30,246,239)	227,090,378	(169,641,760)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	(200,000,000)		375,000,000
	16.3 Borrowed funds		(307,548,297)	(307,548,297)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	397,485,357	(9,775,917)	(430,992)
	16.5 Dividends to stockholders		125,000,000	125,000,000
	16.6 Other cash provided (applied)	(143,257,094)	(98,258,210)	(311,334,432)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	54,228,263	(540,582,424)	(369,313,721)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(24,034,202)	(489,431,861)	232,856,490
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,567,043,550	1,334,187,060	1,334,187,060
	19.2 End of period (Line 18 plus Line 19.1)	1,543,009,348	844,755,199	1,567,043,550

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

20.0001.	Non-cash ceded premiums for reinsurance	6,749,309,000	(944,646)	(944,646)
20.0002.	Non-cash funds held under coinsurance on ceded reinsurance	(6,749,309,000)		
20.0003.	Non-cash aggregate reserve on ceded reinsurance	6,733,329,404		
20.0004.	Non-cash increase in aggregate reserve on ceded reinsurance	(6,733,329,404)		
20.0005.	Non-cash reserve adjustments on reinsurance ceded from recaptured reinsurance	5,071,820,577		5,466,308,839
20.0006.	Non-cash premiums from recaptured reinsurance	(5,071,820,577)		(6,191,956,563)
20.0007.	Non-cash miscellaneous income assumed SSAP 108	30,453,642		10,211,019
20.0008.	Non-cash deferred asset SSAP 108	17,822,830	9,206,989	(16,056,030)
20.0009.	Non-cash deferred liability SSAP 108	(12,679,880)	4,579,090	(10,449,011)
20.0010.	Non-cash special surplus SSAP 108	(35,596,592)	(13,786,080)	16,294,022

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

20.0011. Non-cash IMR reserve transferred on reinsurance	28,912,685	(944,645)	
20.0012. Non-cash IMR adjustment from ceded reinsurance	(28,912,685)		
20.0013. Non-cash proceeds from asset exchanges - bonds and preferred stock		(180,326,684)	(180,326,684)
20.0014. Non-cash acquisitions from asset exchanges - bonds and preferred stock		(180,326,684)	(180,326,684)
20.0015. Non-cash payable on reinsurance		(3,843,241)	(3,843,241)
20.0016. Non-cash transfer of funds witheld for unauthorized reinsurance		4,787,887	4,787,887
20.0017. Non-cash transfer of IMR liability for reinsurance		944,645	
20.0018. Non-cash proceeds from sale of common stock-affiliates			(731,788,504)
20.0019. Non-cash acquisitions from purchase of common stock-affiliate			(8,546,001)
20.0020. Non-cash net investment income for dividend of affiliate			8,546,001
20.0021. Non-cash dividend from distribution of affiliates			731,788,504
20.0022. Non-cash commission and expense allowances on reinsurance ceded from recaptured reinsurance			12,715,421
20.0023. Non-cash increase in aggregate reserves from recaptured reinsurance			524,641,554
20.0024. Non-cash aggregate reserve change from recaptured reinsurance			(537,356,975)
20.0025. Non-cash funds witheld for unauthorized reinsurance from recapture			725,647,724
20.0026. Non-cash transfer of IMR liability from recaptured reinsurance			188,290,749
20.0027. Non-cash IMR reserve transferred from recaptured reinsurance			(188,290,749)
20.0028. Non-cash premiums from assumed reinsurance			(19,497,654,997)
20.0029. Non-cash increase in aggregate reserves from assumed reinsurance			(39,651,169)
20.0030. Non-cash aggregate reserve change from assumed reinsurance			1,187,647,157
20.0031. Non-cash modco adjustment from assumed reinsurance			18,349,659,009
20.0032. Non-cash transfer of IMR liability from assumed reinsurance			21,420,084
20.0033. Non-cash IMR reserve transferred from assumed reinsurance			(21,420,084)
20.0034. Non-cash transfers to Separate Accounts			(20,381,735)
20.0035. Non-cash modco adjustment from assumed reinsurance			20,381,735
20.0036. Non-cash premiums from assumed reinsurance			(10,559,421,322)
20.0037. Non-cash funds withheld from assumed reinsurance			1,889,516,637
20.0038. Non-cash modco adjustment from assumed reinsurance			8,394,898,926
20.0039. Non-cash commissions and expense allowance from assumed reinsurance			275,005,758

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	(26,530,440)	9,332,206	92,072,298
2. Group life	(92,844,039)	(8,177,193)	24,238,063
3. Individual annuities	62,383,053	66,733,194	125,798,002
4. Group annuities	287,875,477	330,773,429	635,009,594
5. Accident & health	6,722,736	7,168,797	14,281,630
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	237,606,787	405,830,433	891,399,587
9. Deposit-type contracts	709,765,255	354,234,256	656,013,119
10. Total (Lines 8 and 9)	947,372,042	760,064,689	1,547,412,706

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 112,851,697	$ 734,172,732
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(4,191,112)	(164,988)
				(4,191,112)	(164,988)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 117,042,809	$ 734,337,720
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,294,587,601	$ 1,417,719,102
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	857,442	5,048,554
				857,442	5,048,554
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,293,730,159	$ 1,412,670,548

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

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

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

The Company notes retrospective application of the change does not impact total Assets, Liabilities or Net Income for years ended December 31, 2025. There is also no net impact to Total Surplus for this change; however, implementation of the change in 2025 results in a decrease in Other-than-special surplus (page 3, Line 31) of $168.3 million reflected through Aggregate Write-ins for Gains and Losses in Surplus (Page 4, Line 53). The change also results in a corresponding increase in Unassigned Funds (Page 3, Line 35) of $168.3 million reflected through Cumulative Effect of Change in Accounting Principles (Page 4, Line 49).

In 2023, the NAIC adopted revisions to several statutory statements to finalize guidance throughout applicable standards related to the updated definition of a bond. The changes incorporated a principles-based definition which categorizes bonds as either issuer credit obligations (under SSAP No. 26 to be reported on Schedule D-1-1) or asset-backed securities (under SSAP No. 43 to be reported on Schedule D-1-2). The Company adopted the revised standards effective January 1, 2025 and reclassified investments in accordance with the new principles-based definition. Approximately $168 million of investments previously reported on Schedule D Part 1 were reclassified to Schedule BA. Of these investments, approximately $119 million of book adjusted carrying value went from an amortized cost measurement to a fair value measurement, which resulted in an approximate a $10 million unrealized loss to surplus.

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

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

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.

In 2026, the NAIC adopted revisions to SSAP No. 52 – Deposit Type Contracts to incorporate new disclosures for funding agreements and other similar structures. The Company will adopt the revised standards effective December 31, 2026.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Asset-Backed Securities

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

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

3. The Company did not recognize any OTTI for loan-backed securities held as of June 30, 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	$ 7,748,619
2. 12 Months or Longer	$ 45,189,752

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

1. Less than 12 Months	$ 1,048,529,606
2. 12 Months or Longer	$ 458,179,402

5. As of June 30, 2026, asset-backed securities in an unrealized loss position comprised 482 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and collateralized loan obligations ("CLO"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of June 30, 2026.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of as of June 30, 2026.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —		
2. Overnight	—	—		
3. 2 days to 1 week	—	—		
4. >1 week to 1 month	3,524,310	—		
5. >1 month to 3 months	183,217,146	183,610,413		
6. >3 months to 1 year		—		
7. > 1 year	—	—		
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —		
2. Overnight	—	—		
3. 2 days to 1 week	—	—		
4. >1 week to 1 month	3,524,310	—		
5. >1 month to 3 months	183,217,146	183,610,413		
6. >3 months to 1 year	—	—		
7. > 1 year	—	—		

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 186,741,456	$ 183,610,413	$ —	
2. Securities (FV)	—	—	—	
b. Ending Balance				
1. Cash	$ 180,371,456	$ 183,487,413	$ —	
2. Securities (FV)	—	—	—	

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$ 183,487,413	$ —	$ —	$ —	$ —	$ —	$ —
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	—	183,487,413	—	—	—	—	—	—

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ (123,000)
b. 30 days or less	183,610,413
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	$ 183,487,413	$ 183,487,413
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 186,741,456	$ 183,610,413	$ —	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 180,371,456	$ 183,487,413	$ —	$ —
	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).

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	206,554,333	—	—	—	206,554,333	202,976,149	3,578,184
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	5,000,000	—	—	—	5,000,000	5,000,000	—
j. On deposit with states	4,462,315	—	—	—	4,462,315	4,458,580	3,735
k. On deposit with other regulatory bodies		—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	394,746,510	—	—	—	394,746,510	399,782,977	(5,036,467)
m. Pledged as collateral not captured in other categories	544,431,073	—	—	—	544,431,073	559,076,204	(14,645,131)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	491,574,903	—	—	—	491,574,903	216,135,700	275,439,203
p. Assets held under Modco reinsurance agreements	7,734,247	—	16,226,949,105	—	16,234,683,352	21,289,721,894	(5,055,038,542)
q. Assets held under funds withheld reinsurance agreements	6,411,468,740	—	131,042,856	—	6,542,511,596	130,711,211	6,411,800,385
r. Total restricted assets	$ 8,065,972,121	$ —	$16,357,991,961	$ —	$24,423,964,082	$22,807,862,715	$ 1,616,101,367

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

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted)Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	0.000 %	0.000 %	xxx	xxx	xxx
b. Collateral held under security lending	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	206,554,333	0.230 %	0.230 %	—	—	26.21
d. Subject to reverse repurchase	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	5,000,000	0.010 %	0.010 %	—	—	26.27
j. On deposit with states	—	4,462,315	0.000 %	0.000 %	—	—	26.28
k. On deposit with other regulatory bodies	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	394,746,510	0.440 %	0.440 %	—	—	26.31
m. Pledged as collateral not captured in other	—	544,431,073	0.600 %	0.600 %	—	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance	—	491,574,903	0.540 %	0.540 %	xxx	xxx	xxx
p. Assets held under Modco reinsurance	—	16,234,683,352	0.010 %	18.000 %	xxx	xxx	xxx
q. Assets held under funds withheld	—	6,542,511,596	7.100 %	7.250 %	xxx	xxx	xxx
r. Total restricted assets	$ —	$24,423,964,082	8.930 %	27.080 %	xxx	xxx	xxx

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

GI Reference	Difference between Note and GI (Per Column 13 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	$ 544,431,073	$ —	$ —	$ —	$ 544,431,073	$ 559,076,204	$ (14,645,131)	$ 544,431,073	0.6 %	0.6 %
Total (c)	$ 544,431,073	$ —	$ —	$ —	$ 544,431,073	$ 559,076,204	$ (14,645,131)	$ 544,431,073	0.6 %	0.6 %

(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).

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

Assets	1	2	3	4	5	6	7	8
	BACV Collateral ***	BACV) Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:								
a. Cash, Cash Equivalents and Short Term Investments	$ 491,574,903	$ 15,355	$ 343,705,089	$ 491,574,903	$ 15,355	$ 343,697,756	4.3 %	4.3 %
b. Schedule D, Part 1, Sec. 1	—	7,718,892	5,049,909,696	—	6,733,497	4,451,018,483	26.1 %	26.3 %
c. Schedule D, Part 1, Sec. 2	—	—	862,599,584	—	—	858,948,450	4.4 %	4.5 %
d. Schedule D, Part 2, Sec. 1	—	—	2,989,026	—	—	2,989,026	0.0 %	0.0 %
e. Schedule D, Part 2, Sec. 2	—	—	16,292	—	—	16,292	0.0 %	0.0 %
f. Schedule B	—	—	6,022,735	—	—	6,022,000	0.0 %	0.0 %
g. Schedule A	—	—	103,052,769	—	—	103,052,685	0.5 %	0.5 %
h. Schedule BA, Part 1	—	—	43,173,549	—	—	37,364,829	0.2 %	0.2 %
i. Schedule DL, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
j. Other	—	—	—	—	—	—	0.0 %	0.0 %
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 491,574,903	$ 7,734,247	$6,411,468,740	$ 491,574,903	$ 6,748,852	$5,803,109,521	35.6 %	35.9 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %
n. Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	0.0 %	0.0 %
o. Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
p. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.0 %	0.0 %
q. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.0 %	0.0 %
r. Schedule B	—	—	—	—	—	—	0.0 %	0.0 %
s. Schedule A	—	—	—	—	—	—	0.0 %	0.0 %
t. Schedule BA, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
u. Schedule DL, Part 1	—	—	—	—	—	—	0.0 %	0.0 %
v. Other	—	16,226,949,105	131,042,856	—	—	—	0.0 %	84.3 %
w. Total Assets (l+m+n+o+p+q+r+s+t+u)	$ —	$16,226,949,105	$ 131,042,856	$ —	$ —	$ —	0.0 %	84.2 %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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

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

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

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

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

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
General Account:	FWH Including Modco	1	2	3	4	5	6
a. Cash, Cash Equivalents and Short Term Investments	$ 343,720,444	$ —	$ —	$ —	$ —	$ —	$ 343,720,444
b. Schedule D, Part 1, Sec. 1	5,057,628,588	—	—	—	—	—	5,057,628,588
c. Schedule D, Part 1, Sec. 2	862,599,584	—	—	3,000,000	—	—	859,599,584
d. Schedule D, Part 2, Sec. 1	2,989,026	—	—	—	—	—	2,989,026
e. Schedule D, Part 2, Sec. 2	16,292	—	—	—	—	—	16,292
f. Schedule B	6,022,735	—	—	—	—	—	6,022,735
g. Schedule A	103,052,769	—	—	—	—	—	103,052,769
h. Schedule BA, Part 1	43,173,549	—	—	—	—	—	43,173,549
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 6,419,202,987	$ —	$ —	$ 3,000,000	$ —	$ —	$6,416,202,987
l. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		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	16,357,991,961	—	—	—	—	—	16,357,991,961
x. Total Assets (l+m+n+o+p+q+r+s+t+u)	$ 16,357,991,961	$ —	$ —	$ —	$ —	$ —	$16,357,991,961
x. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 491,574,903	2.7 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.0 %
aa. Recognized Obligation for Modco assets (General Account)	$ 7,734,247	0.0 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 16,226,949,105	22.9 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ 6,411,468,740	35.7 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ 131,042,856	0.2 %

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

5. Assets held as Collateral or under Modco or Funds Withheld 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 June 30, 2026.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company has no aggregate collateral loans by qualifying investment collateral as of June 30, 2026.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

. No significant change.

.

Note 8 - Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

9. The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of June 30, 2026 and December 31, 2025, respectively.

a.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2025	$ 28,258
2026	30,225
2027	8,512
2028	—
Thereafter	228,642
Total Future Settled Premiums (Sum of 1 through 5)	$ 295,637

b.

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
June 30, 2026	$ 295,637	$ 200,594	$ (95,043)
December 31, 2025	$ 246,589	$ 143,575	$ (103,014)

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

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

0001 Interest Rate Hedge

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

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

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

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108. The Company periodically revises its hedging position to reflect reinsurance transactions entered into. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of June 30, 2026.

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

a. Scheduled Amortization

	Amortization Year	Deferred assets	Deferred liabilities
1.	2026	(29,811,159)	15,173,194
2.	2027	(59,622,317)	30,346,388
3.	2028	(59,622,317)	30,346,388
4.	2029	(59,622,317)	30,346,388
5.	2030	(55,296,721)	30,346,388
6.	2031	(43,628,874)	23,369,016
7.	2032	(25,089,447)	8,366,860
8.	2033	(8,542,303)	914,889
9.	2034	(838,107)	80,183
10.		—	—
11.	Total	(342,073,562)	169,289,694
b.	Total Deferred Balance*		(172,783,868)

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

c. Reconciliation of Amortization:

1.	Prior Year Total Deferred Balance	$	(177,926,817)
2.	Current Year Amortization	$	(13,448,373)
3.	Current Year Deferred Recognition	$	8,305,424
4.	Ending Deferred Balance [1-(2+3)]	$	(172,783,868)

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

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

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

(4) Hedging Strategies Terminated: Not applicable.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On June 30, 2026, TL loaned $300 million to TFG per the cash management agreement. The interest rate of this loan is 4.75% and the maturity date is September 30, 2026.

On June 30, 2026, TL loaned $50 million to TLI per the cash management agreement. The interest rate of this loan is 4.75% and the maturity date is September 30, 2026.

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

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

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

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

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

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

Effective September 21, 2022, TL entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Talcott Life Re, Ltd ("TLR") and Talcott Life & Annuity Re, Ltd. ("TLAR"). TL may lend a total of $500 million in aggregate to the affiliates. TL may also borrow a total of $1.5 billion consisting of $500 million from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another. This agreement was terminated effective March 31, 2025.

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

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

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

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 June 30, 2026 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2026 , the Company's pledge limit is $432 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. June 30, 2026

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 323,646,900	$ 323,646,900	$ —

2. December 31, 2025

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

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

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

3. Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2026

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 368,964,981	$ 394,746,510	$ —
2	Current Year General Account: Total Collateral Pledged	368,964,981	394,746,510	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	376,097,806	399,782,977	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 379,072,699	$ 399,187,705	$ —
2	Current Year General Account Maximum Collateral Pledged	379,072,699	399,187,705	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	378,546,655	400,826,743	—

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

The Company had no borrowings from the FHLB as of June 30, 2026.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of June 30, 2026.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

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

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of June 30, 2026 and December 31, 2025, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Expense, or Other.	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

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. There have been no material developments in this matter during the reporting period. The Company has not recorded an accrual related to this matter.

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.

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. Wash sales

a. In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company’s total return on its investment portfolio.

b. The details by NAIC designation 3 or below of securities sold during the quarter ended June 30, 2026 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3				
Bonds	4	—	—	—	—
Bonds	5	1	5,535	500,142	494,607
Bonds	6	—	—	—	—
Preferred Stock	P/RP3	—	—	—	—
Preferred Stock	P/RP4	—	—	—	—
Preferred Stock	P/RP5	—	—	—	—
Preferred Stock	P/RP6	—	—	—	—
Common Stock		—	—	—	—

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

The Company utilizes the services of third-party investment managers, including Hartford Investment Management Company (“HIMCO”), Pacific Investment Management Company, LLC (“PIMCO”), Sixth Street Insurance Solutions, L.P., Hunter Point Capital GPFS LP, and MetLife Investment Management, LLC, that are registered investment advisers under the Investment Advisers Act of 1940. The Company's Investment Valuation Committee ("IVC"), a working group chaired by the Chief Financial Officer ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, oversees the investment activities of these investment managers and directs other investments to maximize economic value and generate the returns necessary to support the Company’s various product obligations, within internally established objectives, guidelines and risk tolerances. The portfolio objectives and guidelines are developed, by the Company, based upon the asset/liability profile, including duration, convexity and other characteristics within specified risk tolerances. The risk tolerances considered include, but are not limited to, asset sector, credit issuer allocation limits, and maximum portfolio limits for below investment grade holdings. The Company attempts to minimize adverse impacts to the investment portfolio and the Company’s results of operations from changes in economic conditions through asset diversification, asset allocation limits, and asset/liability duration matching and the use of derivatives. The following section applies the fair value hierarchy and disclosure requirements for the Company's Separate Account assets, and categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

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

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

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

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

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

June 30, 2026					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	$ —	$ 2,989	$ 12,495	$ —	$ 15,484
Common stocks - unaffiliated	—	—	6,037	—	6,037
Cash equivalents	567,412	—	—	—	567,412
Total bonds, stocks and real estate	567,412	2,989	18,532	—	588,933
Derivative assets					
Macro hedge program	6,826	318,334	—	—	325,160
Total derivative assets	6,826	318,334	—	—	325,160
Separate Account assets [1]	29,783,579	39,805,016	67,231	—	69,655,826
Total assets accounted for at fair value	$ 30,357,817	$ 40,126,339	$ 85,763	$ —	$ 70,569,919
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ 53,843	$ 48,000	$ —	$ 101,843
Macro hedge program	12,880	135,619	—	—	148,499
Total liabilities accounted for at fair value	$ 12,880	$ 189,462	$ 48,000	$ —	$ 250,342

[1] Excludes approximately $1.3 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

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

Bonds and Stocks

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

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

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

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

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

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

Separate Account Assets

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

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

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2026:

(Amounts in thousands)	Ending Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 12,157	$ —	$ —	$ (14)	$ (1)	$ 354	$ —	$ —	$ 12,496
Common stocks - unaffiliated	6,085	—	—	(64)	—	16	—	—	6,037
Total bonds and stocks	18,242	—	—	(78)	(1)	370	—	—	18,533
Derivatives									
Macro hedge program	—	—	—	—	—	—	—	—	—
Total derivatives [3]	—	—	—	—	—	—	—	—	—
Separate Accounts	70,913	(5,035)	$ 89	(2,729)	4	16,177	(23,163)	10,974	67,231
Total assets	$ 89,155	$ (5,035)	$ 89	$ (2,807)	$ 3	$ 16,547	$ (23,163)	$ 10,974	$ 85,764
Liabilities									
Derivatives									
Interest rate derivatives	$ (48,105)	$ —	$ —	$ —	$ 105	$ —	$ —	$ —	$ (48,000)
Total derivatives [3]	(48,105)	—	—	—	105	—	—	—	(48,000)
Total liabilities	$ (48,105)	$ —	$ —	$ —	$ 105	$ —	$ —	$ —	$ (48,000)

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	June 30, 2026						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Issuer credit obligations	$ 6,634,136	$ 7,561,123	$ —	$ 6,065,056	$ 569,080	$ —	$ —
Issuer credit obligations - affiliated	25,000	25,000	—	—	25,000	—	—
Asset-backed securities - unaffiliated	2,608,398	2,648,144	—	2,050,184	558,214	—	—
Asset-backed securities - affiliated	101,111	100,562	—	54,975	46,136	—	—
Preferred stocks - unaffiliated	15,484	15,485	—	2,989	12,495	—	—
Common stocks - unaffiliated	6,037	6,037	—	—	6,037	—	—
Mortgage loans	1,142,719	1,194,102	—	—	1,142,719	—	—
Cash, cash equivalents and short-term investments -unaffiliated	1,193,002	1,193,009	927,542	265,460	—	—	—
Cash, cash equivalents and short-term investments - affiliated	350,000	350,000	—	—	350,000	—	—
Derivative-related assets	330,979	330,232	6,826	324,153	—	—	—
Contract loans	1,512,309	1,512,309	—	—	1,512,309	—	—
Surplus debentures	55,543	56,555	—	55,543	—	—	—
Capital Notes	10,982	10,244	—	10,982	—	—	—
Debt securities without credit enhancement	65,893	65,893	—	65,893	—	—	—
Residual tranches fixed income	122,952	120,997	—	14,638	108,314	—	—
Separate Account assets [1]	69,655,826	69,655,826	29,783,579	39,805,016	67,231	—	—
Total assets	$ 83,830,371	$ 84,845,518	$ 30,717,947	$ 48,714,889	$ 4,397,535	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (461,205)	$ (499,801)	$ —	$ —	$ (461,205)	$ —	$ —
Derivative related liabilities	(388,226)	(250,837)	(20,304)	(327,587)	(40,335)	—	—
Separate Account liabilities	(69,655,826)	(69,655,826)	(29,783,579)	(39,805,016)	(67,231)	—	—
Total liabilities	$ (70,505,257)	$ (70,406,464)	$ (29,803,883)	$ (40,132,603)	$ (568,770)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.3 billion as of June 30, 2026.

(Amounts in thousands)	December 31, 2025						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 7,108,138	$ 7,983,972	$ —	$ 6,414,684	$ 693,454	$ —	$ —
Bonds - affiliated	2,547,697	2,578,990	—	2,014,395	533,302	—	—
Preferred stocks – unaffiliated	102,012	101,189	—	51,702	50,310	—	—
Common stocks – unaffiliated	17,853	17,853	—	5,976	11,877	—	—
Mortgage loans	6,085	6,085	—	—	6,085	—	—
Cash, cash equivalents and short-term investments - unaffiliated	893,146	940,275	—	—	893,146	—	—
Cash, cash equivalents and short-term investments - affiliated	600,000	600,000	—	—	600,000	—	—
Derivative related assets	275,417	275,251	2,500	272,917	—	—	—
Contract loans	1,516,022	1,516,022	—	—	1,516,022	—	—
Surplus debentures	55,921	56,555	—	55,921	—	—	—
Separate Account assets [1]	68,932,605	68,932,605	29,428,518	39,464,010	40,077	—	—
Total assets	$ 82,194,684	$ 83,121,721	$ 29,431,018	$ 48,298,849	$ 4,464,817	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (95,566,483)	$ (102,315,332)	$ —	$ —	$ (95,566,483)	$ —	$ —
Derivative related liabilities	(397,544)	(262,847)	(6,383)	(340,608)	(50,553)	—	—
Separate Account liabilities	(68,932,605)	(68,932,605)	(29,428,518)	(39,464,010)	(40,077)	—	—
Total liabilities	$ (164,896,632)	$ (171,510,784)	$ (29,434,901)	$ (39,804,618)	$ (95,657,114)	$ —	$ —

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

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

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

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

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

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

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

D. At June 30, 2026, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

On April 1, 2026, the Company recaptured certain fixed-index and payout annuities that the Company assumes from Allianz Life Insurance Company of North America ("Allianz") and previously retroceded to TR Re, Ltd Bda ("TR Re") as of October 1, 2022 under a 75% quota-share Modco agreement (see Note 23 for additional detail).

On June 29, 2026, TLI contributed capital to TL totaling $50 million.

On December 30, 2025, the Company issued a funding agreement with an effective date of January 7, 2026, when the initial funding occurred. The funding agreement is accounted for as a deposit-type contract in accordance with SSAP No. 52. As of March 31, 2026, the Company had outstanding funding agreements of $400 million, reported within line 3, Liability of deposit-type contracts. These agreements credit interest at rates ranging from 4.49% to 4.72% and mature through 2031.

The Company had no other significant changes.

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

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

(1)	Amount of admitted balance that could be realized from an investment vehicle	$	312,492,086
(2)	Percentage Bonds		— %
(3)	Percentage Stocks		— %
(4)	Percentage Mortgage Loans		— %
(5)	Percentage Real Estate		— %
(6)	Percentage Cash, cash equivalents and short-term investments		2 %
(7)	Percentage Derivatives		— %
(8)	Percentage Other Invested Assets		98 %

Note 22 - Events Subsequent

On July 23 & 24, 2026, the Company executed two new funding agreements with a special purpose vehicle for $400,000,000 each. The funding agreements are considered deposit-type contracts for U.S. Statutory reporting purposes. The Company recorded deposit liabilities in line 3, Liability for deposit-type contracts, in the financial statements in the amount of the fundings on the effective dates.

The Company had no other material subsequent events through the filing date of August 13, 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 June 30, 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 $857,442 and $5,048,554, respectively.

   b. For the periods ended June 30, 2026, and December 31, 2025, the total amount of reinsurance credit taken for this agreement was $1,085,370 and $6,390,574, respectively.

Section 3 - Ceded Reinsurance Report - Part B

1. The Company entered into a new retrocession agreement on a coinsurance with funds withheld basis with TR Re, pursuant to which the Company retroceded certain fixed indexed annuity and payout reserves. As a result, the Company recorded reserve credits for insurance reserves totaling $6.7 billion ceded on a coinsurance with funds withheld basis and ceded interest maintenance reserve balances totaling $28 million. The Company also recorded ceded premiums totaling $6.7 billion. As a result of the reinsurance, the Company recognized an after-tax deferred gain in surplus of $10 million which will be amortized into the Summary of Operations over the life of the business.

C. Commutation of Ceded Reinsurance

1. The Company recaptured an affiliate retrocession agreement, originally effective as of October 1, 2022, from TR Re. The Company recorded negative ceded premiums totaling $5.1 billion, offset by reserve adjustments on reinsurance of $5.1 billion for recaptured insurance reserves previously ceded on a modified coinsurance basis. No recapture fee was due to TR Re.

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.

NOTES TO FINANCIAL STATEMENTS

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 3,767,458

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 $4,462,315 of cash and bonds pledged as collateral for derivative activity; $5,000,000 of FHLB capital stock; $394,746,510 pledged as collateral for FHLB activity; $206,554,333 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 44,698,273

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 126,188,712	$ 125,561,915
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$ 600,000,000	$ 350,000,000
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 168,620,044	$ 172,589,541
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 894,808,756	$ 648,151,456
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

....

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

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

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
       i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
       ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ...... Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$1,194,102,209
	1.14 Total Mortgages in Good Standing	$1,194,102,209
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,194,102,209
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	04/01/2026	TR Re, Ltd.	BMU	COFW/I	IA	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	57,563	557,846	129,394	3,519,207	4,264,009	6,764,621
2.	Alaska AK	L	607,960	307,357	17,669	1,632,920	2,565,907	4,058,371
3.	Arizona AZ	L	313,831	360,598	72,368	661,104	1,407,901	3,298,438
4.	Arkansas AR	L	418,925	753,474	36,031	648,859	1,857,289	1,040,308
5.	California CA	L	1,866,363	10,251,727	262,744	44,756,747	57,137,581	36,979,747
6.	Colorado CO	L	156,461	1,532,174	129,870	508,494	2,327,000	2,927,128
7.	Connecticut CT	L	599,362	2,643,816	136,874	10,679,321	14,059,373	6,961,738
8.	Delaware DE	L	76,885	504,295	9,926	1,394,783	1,985,889	400,572,614
9.	District of Columbia DC	L	12,487	189,291	11,765	28,922	242,466	1,116,425
10.	Florida FL	L	2,296,334	6,796,393	536,559	12,946,899	22,576,186	30,172,124
11.	Georgia GA	L	447,915	2,012,519	125,252	3,467,602	6,053,288	14,666,246
12.	Hawaii HI	L	358,447	299,249	834,685	2,261,621	3,754,002	2,674,445
13.	Idaho ID	L	250,212	201,855	24,097	103,507	579,672	211,150
14.	Illinois IL	L	465,047	2,462,902	101,029	2,629,703	5,658,682	15,166,270
15.	Indiana IN	L	157,078	1,752,607	157,454	1,598,453	3,665,593	2,984,343
16.	Iowa IA	L	96,294	1,058,815	22,307	1,181,152	2,358,567	3,205,294
17.	Kansas KS	L	1,847,530	1,056,879	53,582	742,773	3,700,764	1,987,367
18.	Kentucky KY	L	69,199	506,283	40,147	2,659,632	3,275,261	4,990,188
19.	Louisiana LA	L	236,424	763,528	51,904	10,592,885	11,644,740	6,814,838
20.	Maine ME	L	52,431	349,421	37,236	1,744,962	2,184,050	6,214,500
21.	Maryland MD	L	308,062	3,989,523	136,436	3,891,411	8,325,433	4,903,464
22.	Massachusetts MA	L	560,690	5,674,269	46,684	4,943,427	11,225,071	4,155,785
23.	Michigan MI	L	397,238	1,512,908	78,765	3,394,535	5,383,446	13,546,572
24.	Minnesota MN	L	593,055	1,542,750	76,449	1,700,776	3,913,029	4,717,119
25.	Mississippi MS	L	102,350	151,491	25,058	368,940	647,839	4,190,458
26.	Missouri MO	L	624,526	1,755,927	98,230	5,136,721	7,615,404	5,544,676
27.	Montana MT	L	50,664	697,612	16,618	1,939,105	2,703,999	337,419
28.	Nebraska NE	L	28,948	417,471	39,468	450,696	936,583	1,426,728
29.	Nevada NV	L	215,048	443,163	49,090	4,673,233	5,380,533	959,632
30.	New Hampshire NH	L	95,328	782,459	29,661	2,393,361	3,300,809	655,476
31.	New Jersey NJ	L	1,335,423	7,380,087	51,462	8,567,766	17,334,738	23,523,414
32.	New Mexico NM	L	99,994	436,226	29,812	1,075,716	1,641,748	
33.	New York NY	L	25,762,509	10,298,161	1,052,712	22,814,181	59,927,563	9,396,219
34.	North Carolina NC	L	674,982	4,296,325	169,382	2,703,137	7,843,826	5,124,903
35.	North Dakota ND	L	84,811	506,475	6,291	3,239,406	3,836,983	7,551,012
36.	Ohio OH	L	1,365,119	3,012,807	171,176	4,168,321	8,717,422	8,094,797
37.	Oklahoma OK	L	139,196	451,624	83,337	1,995,566	2,669,722	2,110,899
38.	Oregon OR	L	117,971	1,038,409	49,956	4,499,232	5,705,568	1,131,428
39.	Pennsylvania PA	L	1,138,090	2,791,138	186,582	19,886,654	24,002,465	245,758
40.	Rhode Island RI	L	302,291	6,945	15,585	479,997	804,818	516,031
41.	South Carolina SC	L	241,623	1,043,438	97,605	1,631,706	3,014,371	3,008,032
42.	South Dakota SD	L	30,592	61,141	10,205	419,046	520,984	2,158,874
43.	Tennessee TN	L	284,407	992,273	101,548	7,808,457	9,186,685	12,591,656
44.	Texas TX	L	1,058,930	1,553,486	304,157	20,423,933	23,340,506	23,902,687
45.	Utah UT	L	59,665	24,510	32,760	1,360,733	1,477,669	1,793,481
46.	Vermont VT	L	51,039	1,214,410	161,194	293,229	1,719,873	1,500,626
47.	Virginia VA	L	783,234	1,423,695	668,330	1,384,483	4,259,742	4,752,907
48.	Washington WA	L	380,307	3,284,200	156,665	14,493,650	18,314,823	
49.	West Virginia WV	L	191,952	599,798	26,270	1,836,387	2,654,407	8,761,061
50.	Wisconsin WI	L	173,974	580,227	81,460	5,750,045	6,585,707	
51.	Wyoming WY	L	32,480	4,200	11,753	23,195	71,629	357,989
52.	American Samoa AS	N						
53.	Guam GU	N	575		258		833	
54.	Puerto Rico PR	N	56,348		1,232	100	57,680	
55.	U.S. Virgin Islands VI	N			1,062		1,062	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,464		373	423,660	425,498	
58.	Aggregate other alien OT	XXX	62,896		59		62,955	
59.	Subtotal	XXX	47,792,528	92,328,176	6,858,581	257,930,353	404,909,638	709,765,255
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,767,383				1,767,383	
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	144,264				144,264	
94.	Aggregate or other amounts not allocable by state	XXX						
95.	Totals (direct business)	XXX	49,704,175	92,328,176	6,858,581	257,930,353	406,821,285	709,765,255
96.	Plus reinsurance assumed	XXX	133	210,599,560		124,278,731	334,878,424	
97	Totals (all business)	XXX	49,704,308	302,927,737	6,858,581	382,209,084	741,699,710	709,765,255
98.	Less reinsurance ceded	XXX	32,044,641	127,822,749	6,858,581	2,041,878,021	2,208,603,992	309,765,255
99.	Totals (all business) less reinsurance ceded	XXX	17,659,667	175,104,988		(1,659,668,937)	(1,466,904,282)	400,000,000
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	62,896		59		62,955	
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	62,896		59		62,955	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC[4]	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU		98-1578697	Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU		98-1673007	Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU		98-1673064	Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU		98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re SPC, Ltd.	CYM		98-1652614	Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE		86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE		82-3930622	Talcott Financial Group GP, LLC	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Holdings, L.P.	100%
Talcott Acquisition, Inc.	DE		82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Talcott Acquisition, Inc.	100%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	Talcott Resolution Life, Inc.	100%
TR Re, Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	TR Re, Ltd.	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	CT		06-1120503	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Administration Services Company, LLC	DE		45-4036343	TR Re, Ltd.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
Talcott US Holdings, Ltd.	BMU		98-1849391	Talcott Financial Group, Ltd.	100%

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

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

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

[4] *Reporting entity transactions with and investments in entities that are part of the business of Sixth Street Partners LLC are accounted for and reported as appropriate in accordance with SSAP25, including within all schedules of investments and in Schedule Y Part 2A, as needed, unless a disclaimer of affiliation has been obtained with respect to any such entities.*

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4926	Talcott Holdings Grp	00000	86-1594781				TAO Insurance Holdings, LLC1, 2	DE	UIP	A. Michael Muscolino/Alan Waxman	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578722				TAO Sutton Holdings, LLC2,3	CYM	UIP	TAO Insurance Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578678				Talcott Financial Group Investments, LLC4	BMU	UIP	TAO Sutton Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578697				Talcott Financial Group, Ltd.	BMU	UIP	Talcott Financial Group Investments, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673007				Talcott Re FinCo, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673064				Talcott Re Holdings, Ltd.	BMU	NIA	Talcott Re FinCo, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1625692				Talcott Life Re, Ltd.	BMU	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1652614				Talcott Life & Annuity Re SPC, Ltd.	CYM	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					Sutton Cayman Holdings, Ltd.	CYM	NIA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1849391				Talcott US Holdings, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	86-1856539				Talcott Financial Group GP, LLC	DE	UIP	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3930622				Talcott Holdings, LP	DE	UIP	Talcott Financial Group GP, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3950446				Talcott Acquisition, Inc.	DE	UIP	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UDP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	95-1627971				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re, Ltd.	BMU	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA	Talcott Administration Services Company, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	RE	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	IA	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	IA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	NIA	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company, Inc.	CT	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. 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.

8. This supplement is not applicable for this company.

9. This supplement is not applicable for this company.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	8 8 0 7 2 2 0 2 6 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	8 8 0 7 2 2 0 2 6 3 6 5 0 0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	8 8 0 7 2 2 0 2 6 4 4 5 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	8 8 0 7 2 2 0 2 6 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	8 8 0 7 2 2 0 2 6 4 4 8 0 0 0 0 2
8.	Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	8 8 0 7 2 2 0 2 6 7 0 0 0 0 0 0 2
9.	Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]	8 8 0 7 2 2 0 2 6 2 2 2 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Derivative collateral liability	23,111,855	13,159,551
2505.	Provision for future dividends	17,497,967	12,757,799
2506.	Miscellaneous liabilities	11,392,576	12,580,740
2507.	Accrued interest on derivatives in a liability position	2,610,058	5,994,085
2508.	Interest on policy or contract funds due or accrued	1,023,797	936,838
2597.	Summary of remaining write-ins for Line 25 from overflow page	55,636,253	45,429,013

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.	Miscellaneous income	15,210,830	18,936,846	37,334,847
08.305.	ICOLI change in cash surrender value	6,602,731	3,006,759	6,734,510
08.306.	Separate Account loads	2,565,939	2,104,215	4,483,329
08.307.	Funds withheld interest on reinsurance assumed	(40,632,094)		2,782,989
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(16,252,594)	24,047,820	51,335,675

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Change in provision for future dividends	4,972,259	(257,301)	1,423,472
2705.	Miscellaneous deductions	2,392,641	1,208,877	3,876,303
2797.	Summary of remaining write-ins for Line 27 from overflow page	7,364,900	951,576	5,299,775

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Prior year end post filing surplus adjustment	(46,242,837)		
5305.	Gain on inforce reinsurance		(9,526,904)	(168,330,035)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(46,242,837)	(9,526,904)	(168,330,035)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	946,415,070	1,088,430,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	387,830,443	8,566,625
	2.2 Additional investment made after acquisition	887,499	13,258,305
3.	Capitalized deferred interest and other		
4.	Accrual of discount	921,074	486,804
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	493,745	828,145
7.	Deduct amounts received on disposals	136,376,548	165,103,403
8.	Deduct amortization of premium and mortgage interest points and commitment fees	47,645	52,298
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,200,123,637	946,415,070
12.	Total valuation allowance	(6,021,428)	(6,140,000)
13.	Subtotal (Line 11 plus Line 12)	1,194,102,209	940,275,070
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,194,102,209	940,275,070

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	883,175,283	718,974,289
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	24,113,052	282,763,034
	2.2 Additional investment made after acquisition	24,987,042	154,170,963
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(1,842,125)	3,231,939
5.	Unrealized valuation increase/(decrease)	(12,843,387)	(67,035,927)
6.	Total gain (loss) on disposals	(1,693,860)	32,565,541
7.	Deduct amounts received on disposals	82,512,241	231,114,395
8.	Deduct amortization of premium, depreciation and proportional amortization	113,891	401,187
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	8,004,296	9,978,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	825,265,578	883,175,283
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	825,265,578	883,175,283

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,688,088,236	11,458,906,913
2.	Cost of bonds and stocks acquired	909,899,205	2,289,533,770
3.	Accrual of discount	8,767,519	17,871,908
4.	Unrealized valuation increase/(decrease)	82,426	(630,458,683)
5.	Total gain (loss) on disposals	(13,238,617)	641,692,342
6.	Deduct consideration for bonds and stocks disposed of	1,214,957,625	3,025,591,870
7.	Deduct amortization of premium	21,160,037	68,025,600
8.	Total foreign exchange change in book/adjusted carrying value	(1,542,377)	4,057,555
9.	Deduct current year's other than temporary impairment recognized		500,000
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	395,930	601,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,356,334,660	10,688,088,236
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	10,356,334,660	10,688,088,236

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	5,871,564,910	532,369,673	670,374,693	(2,256,242)	5,871,564,910	5,731,303,648		6,011,391,334
2. NAIC 2 (a)	2,684,496,958	21,761,762	40,806,769	(1,733,999)	2,684,496,958	2,663,717,953		2,818,482,520
3. NAIC 3 (a)	(219,580,636)		1,518,782	23,711	(219,580,636)	(221,075,708)		29,880,550
4. NAIC 4 (a)	13,399,252	9,763		1,610,637	13,399,252	15,019,653		13,702,881
5. NAIC 5 (a)	12,124,650	500,142			12,124,650	12,624,792		14,432,009
6. NAIC 6 (a)								
7. Total ICO	8,362,005,134	554,641,340	712,700,245	(2,355,894)	8,362,005,134	8,201,590,337		8,887,889,293
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,544,939,029	275,460,764	156,330,011	(55,238,824)	1,544,939,029	1,608,830,958		1,590,042,762
9. NAIC 2	1,060,516,896	98,454,125	134,322,164	50,976,025	1,060,516,896	1,075,624,882		1,030,988,952
10. NAIC 3	44,880,735		18,558	3,110,500	44,880,735	47,972,677		45,145,915
11. NAIC 4	2,357,654		20,026	47,897	2,357,654	2,385,525		122,349
12. NAIC 5	13,883,970			6,616	13,883,970	13,890,587		13,876,884
13. NAIC 6	1,697			(5)	1,697	1,692		1,906
14. Total ABS	2,666,579,981	373,914,889	290,690,760	(1,097,790)	2,666,579,981	2,748,706,321		2,680,178,768
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	5,937,560		2,971,000	22,467	5,937,560	2,989,026		5,975,710
17. NAIC 3								
18. NAIC 4	14,173		14,173		14,173			14,173
19. NAIC 5	12,142,763	354,135		(1,417)	12,142,763	12,495,481		11,863,253
20. NAIC 6								
21. Total Preferred Stock	18,094,496	354,135	2,985,173	21,050	18,094,496	15,484,507		17,853,136
22. Total ICO, ABS & Preferred Stock	11,046,679,611	928,910,364	1,006,376,178	(3,432,633)	11,046,679,611	10,965,781,164		11,585,921,198

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

NAIC 1 $ 265,467,368 ; NAIC 2 $; NAIC 3 $ 350,000,000 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	453,052,769	XXX	452,250,544		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	649,187,067	462,000,000
2. Cost of short-term investments acquired	171,609,675	2,356,206,643
3. Accrual of discount	1,419,316	458,925
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	4,640	1,615
6. Deduct consideration received on disposals	369,167,930	2,169,480,116
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	453,052,768	649,187,067
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	453,052,768	649,187,067

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	16,287,273
2.	Cost paid/(consideration received) on additions	105,925,404
3.	Unrealized valuation increase/(decrease)	17,582,051
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(51,738,764)
6.	Considerations received/(paid) on terminations	4,386,899
7.	Amortization	(124,421)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	1,904,288
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	85,448,933
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	85,448,933

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,261,440
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(9,297,495)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	(6,054,407)			
	3.14 Section 1, Column 18, prior year	(3,883,152)	(2,171,255)	(2,171,255)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(6,054,407)			
	3.24 Section 1, Column 19, prior year plus	(3,883,152)			
	3.25 SSAP No. 108 adjustments		(2,171,255)	(2,171,255)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(109,374,883)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(109,374,883)			
	4.23 SSAP No. 108 adjustments		(109,374,883)		
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)				(3,036,056)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(3,036,056)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	Bond With Interest Rate Swap	1.A	8,717,917	8,543,597	5,100,586	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,362	(2,804,582)	037833-AL-4	APPLE INC	1.B FE	8,541,235	7,905,168
91278*BC7	Bond With Interest Rate Swap	1.A	7,353,789	6,777,952	3,818,130	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,993	(2,365,737)	037833-BA-7	APPLE INC	1.B FE	6,775,959	6,183,867
91278*BC7	Bond With Interest Rate Swap	1.A	6,057,684	6,276,126	3,795,802	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,642	(1,948,776)	037833-BH-2	APPLE INC	1.B FE	6,274,484	5,744,578
91278*BC7	Bond With Interest Rate Swap	1.A	7,266,463	7,270,401	4,776,179	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,969	(2,337,644)	04351L-AA-8	ASCENSION HEALTH ALLIANCE	1.C FE	7,268,432	7,113,823
91278*BC7	Bond With Interest Rate Swap	1.A	25,327,369	29,812,370	19,227,618	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	6,864	(8,147,895)	097023-CX-1	BOEING CO	2.C FE	29,805,506	27,375,513
91278*BC7	Bond With Interest Rate Swap	1.A	6,900,612	6,889,067	4,950,455	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,870	(2,219,949)	202795-JY-7	COMMONWEALTH EDISON CO	1.F FE	6,887,197	7,170,404
91278*BC7	Bond With Interest Rate Swap	1.A	9,795,247	10,004,602	4,738,545	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,654	(3,151,162)	20826F-BD-7	CONOCOPHILLIPS CO	1.F FE	10,001,948	7,889,707
91278*BC7	Bond With Interest Rate Swap	1.A	13,788,355	13,758,780	10,873,672	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	3,737	(4,435,758)	46590X-AX-4	JBS USA HOLDING LUX SARL	2.C FE	13,755,043	15,309,430
91278*BC7	Bond With Interest Rate Swap	1.A	10,724,582	10,708,623	7,535,275	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,906	(3,450,132)	53079E-BN-3	LIBERTY MUTUAL GROUP INC	2.B FE	10,705,717	10,985,407
91278*BC7	Bond With Interest Rate Swap	1.A	8,126,856	8,198,966	4,335,396	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	2,202	(2,614,435)	548661-EF-0	LOWE'S COMPANIES INC	2.A FE	8,196,764	6,949,831
91278*BC7	Bond With Interest Rate Swap	1.A	29,803,345	22,513,085	5,892,373	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	8,076	(9,587,831)	912810-SN-9	UNITED STATES TREASURY	1.A	22,505,009	15,480,204
91278*BC7	Bond With Interest Rate Swap	1.A	5,974,954	5,034,810	1,827,102	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,619	(1,922,162)	912810-SZ-2	UNITED STATES TREASURY	1.A	5,033,191	3,749,264
91278*BC7	Bond With Interest Rate Swap	1.A	5,162,826	5,165,631	3,745,592	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,399	(1,660,898)	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARGO	1.D	5,164,232	5,406,490
91283#DN0	Bond With Interest Rate Swap	1.C	544,028	478,216	420,923	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(31,303)	912810-SA-7	UNITED STATES TREASURY	1.A	478,216	452,226
91283#DN0	Bond With Interest Rate Swap	1.C	1,780,454	1,774,574	1,363,412	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(102,447)	912810-SF-6	UNITED STATES TREASURY	1.A	1,774,574	1,465,859
91283#DN0	Bond With Interest Rate Swap	1.C	97,675,519	73,729,963	46,242,245	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029		(5,620,209)	912810-SN-9	UNITED STATES TREASURY	1.A	73,729,963	51,862,454
91283#HD8	Bond With Interest Rate Swap	1.F	19,360,000	15,095,734	16,708,820	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(9,841,396)	760719-BH-6	HSBC USA INC	1.G FE	15,095,734	26,550,216
91283#HD8	Bond With Interest Rate Swap	1.F	90,640,000	63,440,750	4,982,683	06/04/2020	06/08/2050	FSWP: OIS 1.129000 08-JUN-2050		(46,075,627)	912810-SP-4	UNITED STATES TREASURY	1.A	63,440,750	51,058,310
91278*AY0	Bond With Interest Rate Swap	1.C	2,043,144	2,113,442	1,697,793	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	506	(390,893)	126408-HN-6	CSX CORP	1.G FE	2,112,936	2,088,686
91278*AY0	Bond With Interest Rate Swap	1.C	2,613,830	2,624,384	2,384,424	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	647	(500,076)	911312-BW-5	UNITED PARCEL SERVICE INC	1.F FE	2,623,737	2,884,500
91278*AY0	Bond With Interest Rate Swap	1.C	35,607,331	26,895,689	12,700,278	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,821	(6,812,372)	912810-SN-9	UNITED STATES TREASURY	1.A	26,886,868	19,512,650
91278*AY0	Bond With Interest Rate Swap	1.C	36,022,930	30,353,138	16,956,318	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	8,924	(6,891,884)	912810-SZ-2	UNITED STATES TREASURY	1.A	30,344,214	23,848,202
91278*AY0	Bond With Interest Rate Swap	1.C	8,712,766	7,139,903	3,853,116	09/21/2018	09/25/2048	FSWP: OIS 3.185000 25-SEP-2048	2,158	(1,666,921)	912810-TB-4	UNITED STATES TREASURY	1.A	7,137,745	5,520,037
91278*BC7	Bond With Interest Rate Swap	1.A	19,173,036	21,629,962	16,431,072	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	313,193	420,656	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	21,316,769	16,010,416
91278*BC7	Bond With Interest Rate Swap	1.A	61,412,671	48,363,462	32,381,999	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	1,003,180	1,347,394	912810-SN-9	UNITED STATES TREASURY	1.A	47,360,282	31,034,605
91278*BC7	Bond With Interest Rate Swap	1.A	9,448,103	7,263,982	9,469,073	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	154,335	207,291	12614Q-AK-1	CONOPCO INC	1.E FE	7,109,647	9,261,782
91278*BC7	Bond With Interest Rate Swap	1.A	7,558,483	7,763,897	8,300,983	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	123,468	165,833	29364W-BQ-0	ENTERGY LOUISIANA LLC	1.F FE	7,640,429	8,135,150
91278*BC7	Bond With Interest Rate Swap	1.A	13,461,658	13,897,144	14,255,858	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	219,897	295,349	458140-CK-4	INTEL CORP	2.B FE	13,677,247	13,960,509
91278*BC7	Bond With Interest Rate Swap	1.A	12,754,939	13,171,645	12,821,280	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	208,353	279,843	677704-A6-5	OHIO UNIV GEN RCPTS ATHENS	1.E FE	12,963,292	12,541,437
91278*BC7	Bond With Interest Rate Swap	1.A	13,179,986	15,153,746	16,931,719	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	215,296	289,169	717081-CY-7	PFIZER INC	1.F FE	14,938,450	16,642,550
91278*BC7	Bond With Interest Rate Swap	1.A	8,975,698	9,303,769	9,794,366	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	146,619	196,927	22537E-AE-5	CAALT 232 C	1.E FE	9,157,150	9,597,439
91278*BC7	Bond With Interest Rate Swap	1.A	4,035,426	4,141,153	4,315,827	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	65,919	88,537	682696-AA-7	OMFIT 2020-2 A	1.A FE	4,075,234	4,227,290
91278*BC7	Bond With Interest Rate Swap	1.A	9,627,011	10,981,043	9,297,698	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	217,448	211,217	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	10,763,595	9,086,481
91278*BC7	Bond With Interest Rate Swap	1.A	4,878,287	3,902,729	2,893,460	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	110,187	107,030	912810-SN-9	UNITED STATES TREASURY	1.A	3,792,542	2,786,430
91278*BC7	Bond With Interest Rate Swap	1.A	7,857,420	6,139,270	8,878,467	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	177,478	172,392	12614Q-AK-1	CONOPCO INC	1.E FE	5,961,792	8,706,075
91278*BC7	Bond With Interest Rate Swap	1.A	4,275,607	4,591,158	5,613,639	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	96,574	93,807	010392-FB-9	ALABAMA POWER CO	1.E FE	4,494,584	5,519,832
91278*BC7	Bond With Interest Rate Swap	1.A	4,917,157	5,103,333	5,971,860	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	111,065	107,882	06427D-AS-2	BACM 2017-BNK3 A4	1.A FE	4,992,268	5,863,978
91278*BC7	Bond With Interest Rate Swap	1.A	3,249,963	3,396,725	3,947,238	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	73,408	71,304	22535X-AA-3	CAALT 261 A	1.A FE	3,323,317	3,875,934
91278*BC7	Bond With Interest Rate Swap	1.A	4,012,300	4,194,825	4,905,378	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	90,627	88,030	262102-AC-0	DRIVE 2025-1 A3	1.A FE	4,104,198	4,817,348
91278*BC7	Bond With Interest Rate Swap	1.A	5,985,849	6,254,656	7,293,483	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	135,204	131,330	262103-AD-6	DRIVE 2025-2 A3	1.A FE	6,119,452	7,162,153
91278*BC7	Bond With Interest Rate Swap	1.A	3,703,018	3,876,971	3,519,314	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	83,641	81,244	38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLE	1.G FE	3,793,330	3,438,070
91278*BC7	Bond With Interest Rate Swap	1.A	3,051,019	3,196,833	3,750,841	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	68,914	66,939	403963-AF-8	HPEFS 241 D	1.E FE	3,127,919	3,683,902
91278*BC7	Bond With Interest Rate Swap	1.A	4,197,603	4,605,527	5,481,274	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	94,812	92,095	437076-AV-4	HOME DEPOT INC	1.F FE	4,510,715	5,389,179
91278*BC7	Bond With Interest Rate Swap	1.A	3,494,671	3,652,541	4,182,566	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	78,935	76,673	678908-4B-7	OKSDEV 2022 A3	1.A FE	3,573,606	4,105,893
91278*BC7	Bond With Interest Rate Swap	1.A	4,179,479	4,419,207	5,158,992	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	94,403	91,698	68269H-AA-3	OMFIT 2023-2 A1	1.A FE	4,324,804	5,067,294
91278*BC7	Bond With Interest Rate Swap	1.A	3,510,762	3,705,191	4,285,922	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	79,299	77,026	68270D-AA-9	OMFIT 2025-1 A	1.A FE	3,625,892	4,208,896
91278*BC7	Bond With Interest Rate Swap	1.A	5,830,373	6,084,006	7,040,313	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	131,692	127,918	695114-BZ-0	PACIFICORP	2.A FE	5,952,314	6,912,395
91278*BC7	Bond With Interest Rate Swap	1.A	4,346,658	4,540,882	4,960,134	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	98,179	95,366	74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	4,442,703	4,864,768
91278*BC7	Bond With Interest Rate Swap	1.A	3,495,895	4,004,806	4,320,480	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	78,963	76,700	759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV	1.B FE	3,925,843	4,243,780
91278*BC7	Bond With Interest Rate Swap	1.A	4,698,570	4,902,630	6,175,514	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	106,128	103,087	797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO	1.F FE	4,796,502	6,072,427
91278*BC7	Bond With Interest Rate Swap	1.A	2,985,820	3,120,312	3,632,376	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	67,442	65,509	80288J-AE-3	SDART 2025-3 C	1.F FE	3,052,870	3,566,867
91278*BC7	Bond With Interest Rate Swap	1.A	4,179,479	4,360,337	5,064,885	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	94,403	91,698	89616Q-AE-1	TCN 2022-SFR1 E1	2.A FE	4,265,934	4,973,187
91278*BC7	Bond With Interest Rate Swap	1.A	4,179,479	4,368,285	5,160,844	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	94,403	91,698	BHM0J5-8U-2	ALLETE INC FIRST MORTGAGE BONDS	1.F	4,273,882	5,069,146
91278*BC7	Bond With Interest Rate Swap	1.A	3,343,583	3,494,627	2,727,408	01/25/2021	01/27/2041	FSWP: OIS 1.486500 27-JAN-2041	75,522	73,358	BHM250-CC-9	DUQUESNE LIGHT COMPANY	1.F	3,419,105	2,654,050
9999999999 - Totals				608,184,457	426,891,000	XXX	XXX	XXX	4,769,336	(119,095,089)	XXX	XXX	XXX	603,415,121	545,986,089

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	5	417,349,927	4	515,585,137					5	417,349,927
2. Add: Opened or acquired transactions										
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	149,669,488	XXX	101,925,361	XXX		XXX		XXX	251,594,849
4. Less: Closed or disposed of transactions	1	51,434,278							1	51,434,278
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX	9,326,043	XXX		XXX		XXX	9,326,043
7. Ending inventory	4	515,585,137	4	608,184,455					4	608,184,455

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	85,448,924	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(3,036,055)	
3.	Total (Line 1 plus Line 2)		82,412,869
4.	Part D, Section 1, Column 6	323,406,214	
5.	Part D, Section 1, Column 7	(240,993,343)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(49,814,846)	
8.	Part B, Section 1, Column 13	(6,054,407)	
9.	Total (Line 7 plus Line 8)		(55,869,253)
10.	Part D, Section 1, Column 9	330,978,420	
11.	Part D, Section 1, Column 10	(386,847,670)	
12	Total (Line 9 minus Line 10 minus Line 11)		(3)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	284,907,540	
14.	Part B, Section 1, Column 20	88,466,500	
15.	Part D, Section 1, Column 12	373,374,038	
16.	Total (Line 13 plus Line 14 minus Line 15)		2

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	777,955,501	508,389,479
2.	Cost of cash equivalents acquired	4,978,922,464	6,094,033,992
3.	Accrual of discount	6,304,167	7,298,175
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	2,346	339
6.	Deduct consideration received on disposals	5,033,357,945	5,831,766,484
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	729,826,534	777,955,501
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	729,826,534	777,955,501

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000000000	Philadelphia	US		04/21/2026	7.890	40,235,267		
6S0107501	Los Angeles	CA		04/21/2026	6.245	48,000,000		
6S0112485	Jersey City	NY		05/21/2026	0.372	12,861,340		
6S0112584	MULTI CITY	US		05/26/2026	0.209	74,250,000		
730002	Spring	TX		04/21/2026	7.657	47,907,169		92,100,000
730003	MULTI CITY	NC		04/21/2026	8.767	93,902,965		867,800,000
730004	MULTI CITY	TX		04/21/2026	6.552	70,567,748		353,800,000
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.809		65,497	40,821,283
BHM2PS2P8	CHINA GROVE	NC		03/05/2025	7.870	50,737	326,552	89,560,000
0599999. Mortgages in good standing - commercial mortgages-all other						387,775,226	392,049	1,444,081,283
0899999. Total mortgages in good standing						387,775,226	392,049	1,444,081,283
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						387,775,226	392,049	1,444,081,283

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM1ZBA51	WILMINGTON	NC		05/10/2019	04/20/2026	4,369,892							4,369,892	4,413,397		43,505	43,505
BHM2B68G5	BLOOMINGDALE	GA		03/01/2022	05/01/2026	7,896,810		(814)			(814)		7,895,997	7,895,997			
BHM2E9UR7	DENVER	CO		08/23/2023	06/01/2026	9,997,892		2,108			2,108		10,000,000	10,000,000			
0199999. Mortgages closed by repayment						22,264,595		1,294			1,294		22,265,889	22,309,394		43,505	43,505
BHM0MN8Z8	MULTI-CITY	US		05/10/2019		10,503		(118)			(118)		10,386	10,386			
BHM0M26W3	WASHINGTON	DC		09/21/2017		24,099							24,099	24,198		99	99
BHM15X6S1	GLEN MILLS	PA		05/10/2019		52,365		1,491			1,491		53,856	53,856			
BHM13T3U0	CHARLESTON	SC		05/10/2019		46,015		(47)			(47)		45,967	45,967			
BHM228G23	SAN DIEGO	CA		02/06/2020		36,742							36,742	36,742			
BHM15T4C7	LAUREL	MD		05/10/2019		38,053		1,506			1,506		39,559	39,559			
730003	MULTI-CITY	NC		04/21/2026				225,953			225,953		37,536,853	37,980,177		443,323	443,323
BHM21LBR5	MULTI-CITY	WI		02/11/2020		53,705							53,705	53,705			
BHM2EG3B6	TAMPA	FL		03/29/2022		152,255		122			122		152,377	154,279		1,901	1,901
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		165,257							165,257	165,257			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		323,455		1,912			1,912		325,367	325,367			
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		64,147							64,147	64,147			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		253,057							253,057	253,057			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM2E91A6	OGDEN	UT		05/18/2022		38,502							38,502	38,502			
BHM195YY4	FORT MILL	SC		04/03/2015		95,427							95,427	95,427			
BHM27EG66	SALT LAKE CITY	UT		01/11/2021		36,397							36,397	36,397			
BHM27EGK5	NEWPORT BEACH	CA		06/01/2021		73,186							73,186	73,186			
BHM0V2CJ5	DALLAS	TX		10/03/2013		39,353		141			141		39,494	39,494			
BHM1947Z4	FAIRFAX	VA		04/28/2015		7,007							7,007	7,007			
BHM1R8X11	JERICHO	NY		08/31/2017		290,312		1,720			1,720		292,032	292,032			
BHM0SMD47	FALLS CHURCH	VA		04/28/2015		14,236							14,236	14,236			
BHM284RK4	NASHVILLE	TN		04/01/2022		65,099		113			113		65,212	65,212			
BHM228ZB2	FREDERICK	MD		11/01/2019		28,729							28,729	28,729			
BHM2605Y8	VENICE	CA		09/16/2020		16,999							16,999	16,999			
BHM02T4T5	SIMI VALLEY	CA		09/05/2007		261,835							261,835	261,835			
BHM1K89H0	CARROLLTON	TX		02/16/2017		59,510							59,510	59,510			
BHM1AKCX5	WESTMINSTER	MD		08/27/2015		76,138							76,138	76,138			
BHM0XQNM1	TIMONIUM	MD		01/15/2014		124,556							124,556	124,556			
BHM1U1PQ6	COPPELL	TX		06/28/2018		113,287							113,287	113,287			
BHM1KBXM5	ELKRIDGE	MD		11/22/2016		55,356							55,356	55,356			
BHM1NWMJ5	SAN DIEGO	CA		04/26/2017		284,560		237			237		284,797	284,797			
BHM1K1AN0	MULTI-CITY	MD		12/22/2016		263,718							263,718	263,718			
BHM27SMZ4	CHARLOTTE	NC		12/29/2020		33,539		119			119		33,659	33,659			
BHM20ZLX1	DEER PARK	NY		09/30/2019		74,594							74,594	74,594			
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011		23,271							23,271	23,271			
BHM2889H2	OGDEN	UT		03/01/2021		75,264							75,264	75,264			
BHM0UPQ68	BOSTON	MA		09/13/2013		35,512							35,512	35,512			
BHM0T2SQ5	BOSTON	MA		04/28/2015		6,561							6,561	6,561			
BHM0U02F9	BOSTON	MA		04/28/2015		15,936							15,936	15,936			
000000000	PHILADELPHIA	PA		04/21/2026				(2,396)			(2,396)		3,247,218	3,247,218			
0299999. Mortgages with partial repayments						3,428,538		230,752			230,752		44,219,805	44,665,129		445,324	445,324
BHM0K4486	MULTI-CITY	MD		04/15/2020	06/18/2026	27,290,334		16,458			16,458		27,306,793	27,312,896		6,104	6,104
BHM0K4494	MULTI-CITY	MD		03/28/2019	06/18/2026	25,225,357							25,225,357	25,225,357			
BHM286D81	REDLANDS	CA		01/22/2021	04/10/2026	4,135,916							4,135,916	4,135,916			
0399999. Mortgages disposed						56,651,607		16,458			16,458		56,668,065	56,674,169		6,104	6,104
0599999 - Totals						82,344,740		248,505			248,505		123,153,759	123,648,692		494,932	494,932

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital		02/24/2021			228,735		128,877	1.160
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital		04/21/2021			31,769		1,530,993	0.640
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners		10/14/2021			70,782		329,477	0.480
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners		07/27/2021			115,882		264,411	0.770
BHM035-DC-3	KRG CAPITAL FUND IV LP	DENVER	CO	KRG Capital		12/27/2017			37,419		51,383	0.890
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners		07/27/2023			64,123		4,248,745	1.330
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group		02/17/2017			87,992		745,161	0.080
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	Upfront Ventures		03/29/2018			9,816		4,420,225	16.630
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners		05/30/2018			7,293		986,941	2.920
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	Apollo Global Management		03/15/2019			74,580		3,824,140	0.080
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group		09/22/2017			42,524		5,864,046	0.310
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	Saw Mill Capital		02/24/2023			148,547		1,236,437	2.900
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	Brynwood Partners		08/27/2018			4,285		70,723	0.510
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner		09/25/2018			216,805		1,817,844	1.470
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	Kohlberg Kravis and Roberts		10/26/2017			72,381		2,702,711	3.620
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	Tailwind Capital		06/24/2019			33,536		1,695,709	1.000
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	Upfront Ventures		12/19/2017			347,368		1,794,490	3.130
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	Saw Mill Capital		05/23/2016			320,976		3,298,290	4.240
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners		12/20/2019			147,324		1,519,666	4.280
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	Carousel Capital		12/19/2017			13,092		417,924	1.980
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	Carousel Capital		03/23/2018			22,749		113,073	1.890
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	Upfront Ventures		09/02/2015			4,788		763,486	8.230
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	Upfront Ventures		05/15/2017			30,803		3,095,149	2.170
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors		12/15/2023			864,219		4,872,218	0.110
BENRVC-7L-1	Metacomet Fund L.P	NEW YORK	DE	Metacomet Fund L.P		01/02/2024			683,654		8,810,271	9.880
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners		01/02/2024			470,070		2,508,944	0.510
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	OH	MPE Partners		08/01/2024			458,580		4,112,574	0.790
BHM2WJ-GL-4	HEARTWOOD PARTNERS CV I LP	NORWALK	US	HEARTWOOD PARTNERS CV I LP		06/04/2025			2,671		776,849	1.150
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	NEW YORK	US	BDT & MSD R		12/02/2025			2,997,243		70,985,772	8.510
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	US	TPG Real Estate Credit Opportunities, L.		12/02/2025			1,663,038		67,929,192	4.200
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									9,273,044		200,915,721	XXX
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND	SAN FRANCISCO	CA	Sixth Street Partners		09/12/2022			1,039,158		12,595,117	1.133
BENVVM-CO-0	Elk Coinvest LP	DALLAS	US	Elk Coinvest LP		06/01/2025			43,200			15.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									1,082,358		12,595,117	XXX
BHM2SD-39-3	Golub Capital Strategic Partners Fund 3 LP	HUNTERSVILLE	US	Golub Capital Strategic Partners Fund 3	6.	12/18/2024			450,000			10.000
BHM32G-NJ-8	GOLUB CAPITAL DIRECT LENDING RATED	HUNTERSVILLE	US	GOLUB CAPITAL DIRECT LENDING RATED	6.	06/01/2026		450,000				0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								450,000	450,000			XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO LP	DALLAS	TX	SIXTH ST CMS DYN CRD NT IS LLC CFO	6.	01/01/2025			176,344			10.000
BHM2LK-6H-3	SSLP NOTE ISSUER LLC CFO	DALLAS	TX	Sixth Street Partners	6.	01/01/2025			492,402			16.260
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	DALLAS	TX	Sixth Street	6.	01/01/2025			1,066,636			34.360
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									1,735,382			XXX
7899999. Total - unaffiliated								450,000	9,723,044		200,915,721	XXX
7999999. Total - affiliated									2,817,740		12,595,117	XXX
8099999 - Totals								450,000	12,540,784		213,510,838	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
55281B-AN-9	MCFCL 6 COM - CDO		IL	MCFCL 6 COM - CDO	06/13/2017	04/20/2026	4,071,700	215,203				215,203		4,286,903	4,286,903				175,427
0199999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation assigned by the SVO - unaffiliated							4,071,700	215,203				215,203		4,286,903	4,286,903				175,427
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	NEW YORK	US	BDT & MSD R	12/02/2025	06/30/2026	131,443							131,443	131,443				
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	Charlesbank Capital Partners	11/24/2010	04/07/2026	137,456							137,456	137,456				
BHM035-DC-3	KRG CAPITAL FUND IV LP	DENVER	CO	KRG Capital	12/27/2017	06/22/2026	37,420							37,420	37,420				
BHM1AM-CW-3	INVENTUS POWER HOLDINGS LLC	WESTCHESTER	IL	HIMCO	04/30/2015	04/15/2026	12	6,509,715				6,509,715		6,509,727			(6,509,727)	(6,509,727)	
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	The Blackstone Group	02/17/2017	06/24/2026	717,268							717,268	717,268				
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	The Blackstone Group	09/22/2017	05/04/2026	402,703							402,703	402,703				
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	Monomoy Capital Partners	10/28/2019	06/16/2026	64,652							64,652	64,652				
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	Lexington Partners	03/27/2019	06/26/2026	388,803							388,803	388,803				
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WindPoint Partner	09/25/2018	05/06/2026	598,004							598,004	598,004				
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	Trinity Hunt Partners	12/20/2019	04/03/2026	2,202,806							2,202,806	2,202,806				
BHM1V3-NS-9	INVENTUS POWER HOLDINGS LLC	WOODRIDGE	IL	HIMCO	04/25/2018	04/15/2026	2,737,970	(980,791)				(980,791)		1,757,179	2,057,296		300,117	300,117	
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	Heartwood Partners	05/30/2018	06/30/2026	67,022							67,022	67,022				
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	Tailwind Capital	06/24/2019	04/01/2026	633,626	(633,626)				(633,626)							
BHM20N-5B-4	INVENTUS POWER HOLDINGS LLC	WESTCHESTER	IL	HIMCO	05/31/2019	04/15/2026	1,161,294	(829,496)				(829,496)		331,798	1,161,291		829,493	829,493	
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	CoVenture	07/12/2021	06/16/2026	685,626							685,626	685,626				
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	Saw Mill Capital	02/24/2023	06/29/2026	25,511							25,511	25,511				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							9,991,615	4,065,802				4,065,802		14,057,418	8,677,301		(5,380,117)	(5,380,117)	
BHM1CC-4R-3	MCBEE STATION	GREENVILLE	SC	HIMCO	07/30/2015	04/15/2026	9,000							9,000	9,000				
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	HIMCO	02/18/2016	06/16/2026		1,711,022				1,711,022		1,687,622	5,269,568		3,581,946	3,581,946	
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							9,000	1,711,022				1,711,022		1,696,622	5,278,568		3,581,946	3,581,946	
BENQGH-FD-8	Golden Road IT 1 LLC	VARIOUS	US	Sixth Street Partners	08/16/2023	06/30/2026	2,553,422							2,553,422	2,553,422				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							2,553,422							2,553,422	2,553,422				
05565A-M3-4	BNP PARIBAS SA		FRA	BNP PARIBAS SA	08/08/2022	06/30/2026	2,242,366		(278)			(278)		2,242,088	2,346,400		104,312	104,312	149,335
2999999. Capital notes - unaffiliated							2,242,366		(278)			(278)		2,242,088	2,346,400		104,312	104,312	149,335
000000-00-0	PIMCO Specialty Finance Income Fund CE, L.P	NEWPORT BEACH	US	PIMCO Specialty Finance Income Fund CE,	02/16/2026	05/01/2026								30	30				
12782@-AE-7	CLR 2023-1 LLC - ABS		CT	CLR 2023-1 LLC - ABS	08/30/2023	06/30/2026	566,526							566,526	566,526				
BHM2ES-9X-6	PIMCO PRIVATE INCOME FD ONSHORE LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	05/28/2026								837,557	837,557				
BHM2ES-KK-1	PCRED II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO	01/01/2025	06/30/2026								2,913,173	2,913,173				
BHM2VM-VR-8	Eirles Two XEL - Tranche B - ABS		IRL	Eirles Two XEL - Tranche B - ABS	06/14/2023	04/01/2026	3,675							3,675	3,675				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							570,201							4,320,962	4,320,962				
7899999. Total - unaffiliated							16,884,883	5,992,027	(278)			5,991,749		26,603,993	24,910,133		(1,693,860)	(1,693,860)	324,761
7999999. Total - affiliated							2,553,422							2,553,422	2,553,422				
8099999 - Totals							19,438,305	5,992,027	(278)			5,991,749		29,157,415	27,463,555		(1,693,860)	(1,693,860)	324,761

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
455780-EH-5	INDONESIA, REPUBLIC OF (GOVERNMENT)	05/19/2026	MERRILL LYNCH INTERNATIONAL		599,478	600,000		2.B FE
455780-EJ-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	05/19/2026	MERRILL LYNCH INTERNATIONAL		399,700	400,000		2.B FE
71568P-AZ-2	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	02/10/2026	UBS SECURITIES LLC		(713)		713	2.B FE
718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/04/2026	JPMORGAN SECURITIES INC, NEW YORK		1,088,300	1,000,000	2,125	2.B FE
718286-BZ-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/12/2026	Deutsche Bank AG London		2,884,560	3,400,000	42,528	2.B FE
718286-DM-6	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	06/16/2026	HSBC SINGAPORE		896,805	900,000		2.B FE
718286-DN-4	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	06/16/2026	HSBC SINGAPORE		897,930	900,000		2.B FE
74738P-CQ-9	QATAR, STATE OF (GOVERNMENT)	04/01/2026	JPMORGAN SECURITIES INC, NEW YORK		2,059,302	2,100,000		1.C FE
85704A-AA-5	KUWAIT	04/13/2026	HSBC Bank PLC		1,800,000	1,800,000		1.D
91087B-BT-6	UNITED MEXICAN STATES (MEXICO) (GOVERNME	06/22/2026	Deutsche Bank AG London		891,351	900,000		2.C FE
M75242-BH-5	OMAN, SULTANATE OF (GOVERNMENT)	05/05/2026	NOMURA INTERNATIONAL PLC		1,089,750	1,000,000	20,625	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					12,606,464	13,000,000	65,991	XXX
452227-JN-2	ILLINOIS ST SALES TAX REV	04/01/2026	Unknown					1.F FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue								XXX
05323*-AA-7	AUTOMATION SMC HOLDINGS INC	04/02/2026	Unknown		2,184	2,184		4.B
05324#-AA-2	AUTOMATION SMC HOLDINGS INC	06/30/2026	Unknown		500,142	500,142		5.C
29642E-AA-0	ESENTIA ENERGY DEVELOPMENT SA DE CV	05/07/2026	BOFA SECURITIES, INC		298,551	300,000		2.C FE
39321L-AC-7	GREEN PALM BIDCO SARL	06/02/2026	HSBC Bank PLC		1,700,000	1,700,000		1.E FE
58733R-AG-7	MERCADOLIBRE INC	04/16/2026	BANCO BILBAO VIZCAYA SECURITIES		984,490	1,000,000	17,422	2.C FE
74450A-AA-5	PT DANANTARA INVESTMENT MANAGEMENT	06/11/2026	HSBC Bank PLC		900,000	900,000		2.B FE
74450A-AB-3	PT DANANTARA INVESTMENT MANAGEMENT	06/11/2026	HSBC Bank PLC		900,000	900,000		2.B FE
83363U-AA-8	SOCIEDAD TRANSMISORA METROPOLITANA SA	04/16/2026	SMBC NIKKO SECURITIES AMERICA, INC.		1,500,000	1,500,000		2.B FE
BHM28F-T6-8	AUTOMATION SOLUTIONS INC.	04/02/2026	Unknown		7,579	7,579		4.B FE
G8047#-AA-5	SEQUOIA VENTURE II LP	04/22/2026	Unmatched Counter Party		55,670,602	55,880,956	33,347	1.G PL
M1R786-BY-3	BANK LEUMI LE ISRAEL BM	06/22/2026	GOLDMAN SACHS INTL		900,000	900,000		2.A FE
M4R29Z-WZ-7	EMIRATES NBD BANK PJSC	06/23/2026	HSBC Bank PLC		1,781,046	1,800,000		1.E
M53213-AA-8	ICL GROUP LTD	06/09/2026	CITIGROUP GLOBAL MARKETS LIMITED		600,000	600,000		2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					65,744,594	65,990,861	50,769	XXX
123456-AC-9	GAUGE CAPITAL III NB LLC - ABS	06/30/2026	Direct Placement		1,565,222	1,565,222		1.G
234567-AD-7	Orion Fund II DD T/L 1L 10/24 - ABS	06/30/2026	Direct Placement		423,273	423,273		1.G
345678-AE-6	PSEP Fund I SPV GP T/L 1L 3/25 - ABS	06/26/2026	Direct Placement		2,290,987	2,290,987		2.C
456789-AF-3	TCGL Finance DD T/L A 1L 3/25 - ABS	06/30/2026	Direct Placement		1,701,670	1,701,670		2.B
200241-10-7	TCGL Finance DD T/L B 1L 3/25 - ABS	06/26/2026	Direct Placement		1,070,491	1,070,491		2.B
567891-AG-1	TCGL Finance DD T/L C 1L 3/25 - ABS	06/26/2026	Direct Placement		1,868,412	1,868,412		2.B
WHLNIR-9U-2	PROJECT HUDSON III - VINTAGE (ORIGIN)	05/07/2026	Direct Placement		2,500,000	2,500,000		1.B
WHLNTL-9C-3	PROJECT HUDSON III - VINTAGE (FLAGSHIP)	05/07/2026	Direct Placement		10,500,000	10,500,000		1.B
WHLNVX-9E-0	PROJECT HUDSON III - VINTAGE (CORE)	05/07/2026	Direct Placement		2,000,000	2,000,000		1.B
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					23,920,055	23,920,055		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					102,271,112	102,910,916	116,760	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					102,271,112	102,910,916	116,760	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					102,271,112	102,910,916	116,760	XXX
38378F-TP-5	GNR 2013-005 ZJ - CMO/RMBS	06/01/2026	Direct		4,287	4,287		1.A
38379F-YH-6	GNR 2015-170 ZA - CMO/RMBS	06/01/2026	Direct		5,700	5,700		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					9,987	9,987		XXX
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	06/01/2026	Direct		2,958	2,958		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)					2,958	2,958		XXX
05595D-AG-6	BX 26PNDA D - CMBS	05/01/2026	MORGAN STANLEY CO		2,700,000	2,700,000		2.C FE
123917-AG-1	BX 26CIP D - CMBS	05/07/2026	JPMORGAN VPR FTP		2,156,250	2,156,250		2.C FE
23312J-AF-0	DBJPM 2017-C6 A5 - CMBS	04/08/2026	JPMORGAN VPR FTP		1,569,007	1,590,000	1,176	1.A FE
40446R-AC-2	HLTN 26DPLO B - CMBS	04/10/2026	JP MORGAN		1,800,000	1,800,000		1.D FE
40446R-AE-8	HLTN 26DPLO C - CMBS	04/10/2026	JP MORGAN		4,500,000	4,500,000		1.G FE

SCHEDULE D - PART 3

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

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40446R-AG-3	HLTN 26DPLO D - CMBS	04/10/2026	JP MORGAN		4,500,000	4,500,000		2.C FE
48269A-AC-6	KSL 26HT3 B - CMBS	05/21/2026	WELLS FARGO		800,000	800,000		1.D FE
48269A-AE-2	KSL 26HT3 C - CMBS	05/21/2026	WELLS FARGO		1,300,000	1,300,000		1.G FE
48269A-AG-7	KSL 26HT3 D - CMBS	05/21/2026	WELLS FARGO		2,900,000	2,900,000		2.C FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					22,225,257	22,246,250	1,176	XXX
00901U-AS-2	AIMCO 22R D1 - CDO	05/06/2026	NOMURA SECURITIES/FIXED INCOME		2,200,000	2,200,000		2.C FE
01749F-AY-6	ALLEG 16R D1R - CDO	04/13/2026	GOLDMAN SACHS AND CO.		7,000,000	7,000,000		2.B FE
03770Q-AU-8	APID 47R D1R - CDO	04/02/2026	BNP PARIBAS SECURITIES BOND		2,900,000	2,900,000		2.C FE
03790T-AJ-3	APIDOS CLO LVII - CDO	06/24/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		3,750,000	3,750,000		2.B
08182N-AS-1	BSP 24RR ARR - CDO	06/18/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		7,000,000	7,000,000		1.A FE
08182Y-AQ-1	BSP 35R D1R - CDO	05/21/2026	JP MORGAN SECS INC., - FIXED INCOME		2,850,000	2,850,000		2.C FE
08183J-AJ-9	BSP 45 D1 - CDO	04/22/2026	BARCLAYS CAPITAL INC FIXED INC		4,505,625	4,500,000	70,175	2.C FE
08186E-AL-2	BSP XXIX AR - CDO	06/26/2026	NATIXIS		4,598,620	4,600,000	39,015	1.A FE
08186V-BE-9	BSP 23RR D1R - CDO	05/04/2026	JPMORGAN VPR FTP		2,750,000	2,750,000		2.C FE
09077T-AU-9	BGCLO 8R CR - CDO	04/02/2026	J P MORGAN SECURITIES		7,800,000	7,800,000		1.F FE
10970#-AA-9	BRINLEY PD SPV I LLC - ABS	04/06/2026	Not Available		466,700	466,700		1.F PL
142940-AJ-4	CGMS 264 D1 - CDO	06/18/2026	BANK OF AMERICA, N.A.		9,000,000	9,000,000		2.B
14687M-AS-1	CARVL 5R BR - CDO	05/29/2026	CITICORP		5,000,000	5,000,000		1.C FE
14688H-AQ-5	CARVL 9R CR - CDO	04/24/2026	BARCLAYS BANK PLC		12,000,000	12,000,000		1.F FE
25255U-AW-2	DCLO 6 D1R - CDO	06/04/2026	BARCLAYS BANK PLC		2,023,000	2,000,000	18,624	2.C FE
25255W-AQ-1	DICCL-7R-BR - CDO	06/30/2026	MIZUHO SECURITIES USA/FIXED INCOME		2,500,000	2,500,000		1.C
289917-AG-1	ELM48 48 C - CDO	03/17/2026	Citigroup (SSB)		6,000,000	6,000,000		1.F FE
38138W-AG-9	GLM 19 C - CDO	02/03/2026	BANC OF AMERICA/FIXED INCOME		(11,000,000)	(11,000,000)		1.F
38138W-AU-8	GLM 19R CR - CDO	02/03/2026	BANC OF AMERICA/FIXED INCOME		11,000,000	11,000,000		1.F FE
40443Q-AS-2	HPSPR 242R CR - CDO	06/25/2026	NATIXIS		11,200,000	11,200,000		1.F
40443Q-AY-9	HPSPR 242R D1R - CDO	06/25/2026	NATIXIS		3,000,000	3,000,000		2.B
46604K-AQ-1	IVYH 22R CR - CDO	05/20/2026	SOCIETE GENERALE		5,000,000	5,000,000		1.F FE
48257P-AJ-2	KKR 63 D1 - CDO	03/11/2026	Citigroup (SSB)		5,000,000	5,000,000		2.B FE
55952E-AU-5	MAGNE 38R D1R - CDO	05/22/2026	Nomura Corporate Funding Americas, LLC		5,000,000	5,000,000		2.C FE
640987-AG-8	NEUB 64 D1 - CDO	04/30/2026	BANK OF AMERICA, N.A.		3,500,000	3,500,000		2.C FE
64134V-AY-2	NEUB XLIII B - CDO	06/18/2026	CITIGROUP GLOBAL MARKETS INC.		4,002,400	4,000,000	31,374	1.A FE
67403C-AW-5	OAKCL 2426R D1R - CDO	04/10/2026	SMBC NIKKO SEC		2,000,000	2,000,000		2.C FE
67579C-AW-3	OCT71 71R D1R - CDO	04/02/2026	WELLS FARGO		4,750,000	4,750,000		2.B FE
676920-AC-5	OAKC 17R A1 - CDO	06/18/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		4,243,625	4,250,000	35,813	1.A FE
70537A-AJ-1	PBSPK 1 D - CDO	05/29/2026	Not Available		9,500,000	9,500,000		2.C FE
74989U-AJ-2	RRAM 20 A1R - CDO	06/23/2026	GOLDMAN		3,499,125	3,500,000	31,735	1.A FE
87170B-BA-3	SYMP 43R D1R - CDO	05/15/2026	SCOTIA CAPITAL (USA) INC.		4,850,000	4,850,000		2.B FE
87229W-AW-1	TSYMP 2016-1 DR2 - CDO	05/12/2026	RBC CAPITAL MARKETS		2,632,185	2,610,000	15,291	1.F FE
96467K-BL-2	WBOX 4R2 D12 - CDO	06/18/2026	NOMURA SECURITIES/FIXED INCOME		6,000,000	6,000,000		2.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					156,521,280	156,476,700	242,027	XXX
83011Q-AQ-8	SIXST 24R CR - CDO	04/13/2026	BNP PARIBAS		9,500,000	9,500,000		1.F FE
83011Q-AS-4	SIXST 24R DR - CDO	04/13/2026	BNP PARIBAS		10,000,000	10,000,000		2.C FE
83012Y-AJ-6	SIXST 32 D1 - CDO	03/11/2026	Citigroup (SSB)		7,500,000	7,500,000		2.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					27,000,000	27,000,000		XXX
02528F-AA-3	ACAR 262 A - ABS	04/17/2026	CITIGROUP GLOBAL MARKETS INC.		11,999,755	12,000,000		1.A FE
02528F-AC-9	ACAR 262 B - ABS	04/17/2026	CITIGROUP GLOBAL MARKETS, INC		3,486,880	3,487,000		1.C FE
03066C-AE-8	AMCAR 261 B - ABS	04/08/2026	Various		18,451,582	18,500,000	43,989	1.B FE
12676X-AA-3	CPS 26B A - ABS	04/16/2026	PERSHING LLC		4,499,994	4,500,000		1.A FE
12676X-AB-1	CPS 26B B - ABS	04/16/2026	PERSHING LLC		4,988,422	4,989,000		1.C FE
22535X-AA-3	CAALT 261 A - ABS	04/24/2026	Various		5,423,919	5,424,000		1.A FE
26207A-AF-0	DRIVE 2024-2 C - ABS	04/27/2026	Bank of America Securities		2,010,469	2,000,000	3,373	1.C FE
262103-AD-6	DRIVE 2025-2 A3 - ABS	04/01/2026	Deutsche Bank Securities, Inc.		7,155,405	7,161,000	14,000	1.A FE
267954-AA-3	EFMT 25CES4 A1 - RMBS	04/02/2026	SANTANDER US CAPITAL MARKETS LLC		1,324,760	1,321,713	997	1.A FE
30167A-AB-9	EART 2026-3 A2 - ABS	06/16/2026	WELLS FARGO SECURITIES		2,212,989	2,213,000		1.A FE
30167A-AC-7	EART 2026-3 A3 - ABS	06/16/2026	WELLS FARGO SECURITIES		2,510,998	2,511,000		1.A FE
30167A-AD-5	EART 2026-3 B - ABS	06/16/2026	WELLS FARGO SECURITIES		1,312,825	1,313,000		1.C FE

SCHEDULE D - PART 3

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

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38185#-AA-1	GOLUB CAPITAL DIRECT LENDING RATED FUND	06/01/2026	Direct Placement		1,125,000	1,125,000		2.B
38185#-AB-9	GOLUB CAPITAL DIRECT LENDING RATED FUND	06/01/2026	CAPITAL CALL		675,000	675,000		3.C
44989D-AC-8	IP LENDING IV LIMITED - ABS	05/28/2026	Unknown		5,000,000	5,000,000		1.F FE
6S0113-34-3	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		959,956	959,956		1.A
6S0113-35-0	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		146,313	146,313		1.D
6S0113-36-8	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		89,215	89,215		1.G
6S0113-37-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		44,964	44,964		2.B
6S0113-38-4	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		81,364	81,364		3.C
6S0113-39-2	HOME IMPROVEMENT BORROWER 2026-1G, LLC T	06/09/2026	Private Placement		44,964	44,964		4.C
80288D-AF-3	SDART 2025-1 D - ABS	06/25/2026	BNP PARIBAS SECURITIES BOND		11,766,500	11,650,000	19,329	2.B FE
802920-AF-5	SDART 2024-5 C - ABS	04/01/2026	RBC CAPITAL MARKETS		16,245,766	16,175,000	36,511	1.F FE
802923-AE-2	SDART 2025-4 C - ABS	04/27/2026	BANK OF AMERICA		1,660,879	1,659,000	2,708	1.F FE
83408C-AA-5	SCLP 263 A - ABS	06/24/2026	GOLDMAN		4,666,698	4,667,000		1.A FE
96041K-AF-1	WLAKE 252 C - ABS	04/08/2026	WELLS FARGO SECURITIES		13,746,669	13,682,000	44,238	1.F FE
96042X-AG-0	WLAKE 2023-1 D - ABS	04/27/2026	SG AMERICAS FI		1,782,696	1,755,000	4,303	1.F FE
96043C-AF-7	WLAKE 2024-3 C - ABS	06/25/2026	BAIRD (ROBERT W.) & CO. INC.		4,018,125	4,000,000	6,013	1.F FE
96043V-AG-3	WLAKE 2025-1 C - ABS	06/25/2026	BAIRD (ROBERT W.) & CO. INC.		4,030,781	4,000,000	6,282	1.F FE
BHM2SJ-18-4	Golub Capital Strategic Partners Fund 3	05/04/2026	CAPITAL CALL		1,350,000	1,350,000		2.C
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					132,812,890	132,524,491	181,743	XXX
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS	04/14/2026	CAPITAL CALL		999,283	999,283		1.G PL
83014@-AB-4	SSLP NOTE ISSUER LLC CFO - A2	06/09/2026	CAPITAL CALL		2,790,278	2,790,278		2.A PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					3,789,561	3,789,561		XXX
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	06/24/2026	Not Available		2,354,739	2,354,739		1.G PL
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	06/24/2026	Unmatched Counter Party		780,287	780,287		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					3,135,026	3,135,026		XXX
WHLNUS-9U-6	PROJECT TAURUS	05/15/2026	Unknown		4,917,931	5,000,000		1.G
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					4,917,931	5,000,000		XXX
6S0114-19-2	Senior Secured Note USD 12/31/2050 - ABS	06/29/2026	Private Placement		23,500,000	23,500,000		2.A
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					23,500,000	23,500,000		XXX
1889999999. Total - asset-backed securities (unaffiliated)					343,125,328	342,895,411	424,946	XXX
1899999999. Total - asset-backed securities (affiliated)					30,789,561	30,789,561		XXX
1909999997. Total - asset-backed securities - Part 3					373,914,889	373,684,972	424,946	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					373,914,889	373,684,972	424,946	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					476,186,001	476,595,888	541,706	XXX
47630@-11-5	JENSEN HUGHES HOLDINGS CORP	06/30/2026	HIMCO	3,541.340	354,135			5.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					354,135	XXX		XXX
4509999997. Total - preferred stocks - Part 3					354,135	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					354,135	XXX		XXX
6S0113-42-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC R	06/09/2026	Private Placement	16,291.680	16,292			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					16,292	XXX		XXX
5989999997. Total - common stocks - Part 3					16,292	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					16,292	XXX		XXX
5999999999. Total - preferred and common stocks					370,426	XXX		XXX
6009999999 - Totals					476,556,427	XXX	541,706	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-CF-6	UNITED STATES TREASURY	05/31/2026	Maturity @ 100.00		500,000	500,000	498,535	499,990		122		122		500,000				2,661	05/31/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					500,000	500,000	498,535	499,990		122		122		500,000				2,661	XXX	XXX
25241M-AA-5	DHAFRAH PV2 ENERGY CO LLC	06/30/2026	Paydown		4,789	4,789	4,789							4,789				127	06/30/2053	1.G FE
455780-CH-7	INDONESIA, REPUBLIC OF (GOVERNMENT)	06/15/2026	NOMURA SECURITIES INTERNATIONAL		3,020,400	3,000,000	2,990,100	2,993,525		892		892		2,994,417		25,983	25,983	120,729	02/11/2029	2.B FE
50065L-AH-3	KOREA NATIONAL OIL CORP	06/15/2026	ANZ Securities Inc		505,265	500,000	496,370	497,538		321		321		497,859		7,406	7,406	17,130	04/03/2029	1.C FE
M81805-AP-4	QATAR, STATE OF (GOVERNMENT)	06/22/2026	Zurcher Kantonalbank		1,117,600	1,000,000	1,129,850	1,119,657		(2,826)		(2,826)		1,116,831		769	769	59,378	01/20/2040	1.C FE
V0055B-AY-1	AFRICA FINANCE CORP	05/13/2026	Various		1,152,240	1,200,000	1,000,800	1,088,746		15,083		15,083		1,103,829		48,411	48,411	17,881	04/28/2028	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					5,800,294	5,704,789	5,621,909	5,699,466		13,470		13,470		5,717,725		82,569	82,569	215,245	XXX	XXX
64966H-TX-8	NEW YORK CITY	05/11/2026	Call @ 103.24		925,140	896,106	1,178,791	1,099,811		(5,525)		(5,525)		1,094,286		(169,146)	(169,146)	23,836	12/01/2036	1.C FE
64966H-YM-6	NEW YORK CITY	05/11/2026	Call @ 103.56		3,008,563	2,905,000	3,909,171	3,641,607		(22,160)		(22,160)		3,619,447		(610,884)	(610,884)	120,396	03/01/2036	1.C FE
718814-ZZ-2	PHOENIX ARIZ	06/01/2026	Call @ 100.00		150,000	150,000	177,006	168,995		(968)		(968)		168,027		(18,027)	(18,027)	3,952	07/01/2034	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					4,083,703	3,951,106	5,264,969	4,910,413		(28,653)		(28,653)		4,881,760		(798,057)	(798,057)	148,184	XXX	XXX
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV	05/07/2026	Call @ 100.00		5,000	5,000	7,510	7,151		(21)		(21)		7,130		(2,130)	(2,130)	6	05/15/2049	1.D FE
20281P-CT-7	COMMONWEALTH FING AUTH PA REV	05/05/2026	Call @ 100.00		75,000	75,000	100,784	94,424		(466)		(466)		93,957		(18,957)	(18,957)	124	06/01/2039	1.D FE
271012-DL-7	EAST BAY CALIF MUN UTIL DIST WASTEWATER	05/20/2026	Call @ 100.00		80,000	80,000	106,575	100,990		(529)		(529)		100,750		(20,750)	(20,750)	1,944	06/01/2040	1.B FE
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV	05/06/2026	Call @ 103.98		405,518	390,000	554,120	521,901		(2,754)		(2,754)		520,689		(115,171)	(115,171)	9,863	06/01/2040	1.A FE
452227-JN-2	ILLINOIS ST SALES TAX REV	06/15/2026	Paydown		61,333	61,334	67,497	65,756		(4,422)		(4,422)		61,334		(1)	(1)	1,417	06/15/2038	1.F FE
46246K-K3-5	IOWA FIN AUTH REV	06/08/2026	Call @ 100.00		180,000	180,000	221,803	201,016		(2,567)		(2,567)		198,449		(18,449)	(18,449)	4,745	08/01/2030	1.A FE
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ	06/10/2026	Redemption @ 100.00		43,040	43,040	43,040	43,040						43,040				941	12/10/2032	1.A
487312-AA-8	KEENAN FT DETRICK ENERGY LLC	05/15/2026	Paydown		30,468	30,469	30,469	30,469						30,469				928	05/15/2033	1.E FE
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	06/04/2026	Call @ 100.00		290,000	290,000	398,411	354,095		(1,958)		(1,958)		352,137		(62,137)	(62,137)	10,858	08/01/2033	1.B FE
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T	06/30/2026	Call @ 100.00		85,000	85,000	98,773	95,783		(325)		(325)		95,458		(10,458)	(10,458)	2,207	08/01/2040	1.A FE
592125-AM-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	05/12/2026	Call @ 100.00		35,000	35,000	50,437	47,577		(254)		(254)		47,323		(12,323)	(12,323)	1,178	07/01/2043	1.D FE
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	03/09/2026	Call @ 100.00															18	04/01/2057	1.G FE
626207-YM-0	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	03/09/2026	Call @ 100.00															9	04/01/2057	1.F FE
64972F-H2-5	NEW YORK CITY MUNICIPAL WATER FINANCE AU	04/07/2026	Call @ 100.00		275,000	275,000	399,429	377,772		(103,893)		(103,893)		275,000				4,919	06/15/2041	1.B FE
64972H-RB-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	06/16/2026	Call @ 100.00		55,000	55,000	78,109	73,452		(518)		(518)		72,934		(17,934)	(17,934)	1,878	07/15/2040	1.C FE
649902-T2-9	DORMITORY AUTHORITY OF THE STATE OF NEW	03/18/2026	Various			(122,526)	(142,826)	(131,542)		(180,394)		(180,394)		(311,935)		311,935	311,935	(5,128)	03/15/2030	1.B FE
649902-T3-7	DORMITORY AUTHORITY OF THE STATE OF NEW	03/18/2026	Call @ 100.00					109,027						109,027		(109,027)	(109,027)		03/15/2040	1.B FE
664845-DQ-4	NORTHERN CALIF PWR AGY REV	06/01/2026	Redemption @ 100.00		91,077	91,077	134,776	125,038		(735)		(735)		124,303		(33,226)	(33,226)	3,329	06/01/2040	1.F FE
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV	06/15/2026	Paydown		401,044	401,044	467,228	438,332		(37,289)		(37,289)		401,044				11,590	12/15/2032	1.D FE
78605Q-AJ-6	SACRAMENTO COUNTY CALIFORNIA PUBLIC FINA	03/04/2026	Call @ 100.00															5	04/01/2050	1.D FE
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DIST FING AU	06/22/2026	Call @ 106.40		85,123	80,000	117,120	109,547		(765)		(765)		109,117		(23,994)	(23,994)	4,512	08/01/2040	1.B FE
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV	05/13/2026	Call @ 101.16		3,191,535	3,155,000	2,998,701	3,059,131		1,511		1,511		3,060,642		130,893	130,893	91,705	11/01/2040	1.C FE
91754C-BQ-2	UTAH ST BRD HIGHER ED AUXILIARY & CAMPUS	06/11/2026	Call @ 105.22		968,033	920,000	1,297,292	1,195,527		(10,262)		(10,262)		1,185,265		(217,231)	(217,231)	40,288	04/01/2036	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,357,172	6,129,437	7,029,250	6,918,486		(345,640)		(345,640)		6,576,132		(218,960)	(218,960)	187,335	XXX	XXX
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES	06/01/2026	Direct		179,371	180,201	180,201	179,371						179,371				3,429	12/01/2041	1.D
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL RECEIVA	04/01/2026	Direct		850,586	850,587	850,587	850,586						850,586				32,322	04/01/2039	1.D
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,029,957	1,030,788	1,030,788	1,029,957						1,029,957				35,752	XXX	XXX
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO	06/10/2026	Paydown		49,055	49,055	49,055	49,055						49,055				927	03/10/2041	1.D
01185*-AA-3	ALASKA VENTURES LLC	06/30/2026	Direct		98,574	99,444	99,444	99,444						99,444		(869)	(869)	3,520	06/30/2033	2.C PL
03938J-AA-7	ARCH CAPITAL GROUP (US) INC	06/18/2026	Call @ 91.00		4,675,200	4,870,000	4,893,889	4,890,192		(368)		(368)		4,889,944		(458,244)	(458,244)	401,462	11/01/2043	1.G FE
04685A-2R-1	ATHENE GLOBAL FUNDING	05/20/2026	JP Morgan Securities LLC		278,762	315,000	308,993	311,526		258		258		311,784		(33,021)	(33,021)	4,061	11/19/2030	1.E FE
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES	04/16/2026	BOFA SECURITIES, INC		991,500	1,000,000	1,067,510	1,021,682		(3,487)		(3,487)		1,018,196		(26,696)	(26,696)	17,986	10/12/2027	1.G FE
10240*-AA-7	BOWIE ACQUISITIONS LLC	06/30/2026	Direct		568,367	568,367	568,367	568,367						568,367				11,140	09/30/2038	2.C PL
125276-AA-3	CFE FIBRA E	06/23/2026	Paydown		7,176	7,176	7,144	7,144		32		32		7,176				211	09/23/2040	2.C FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	06/10/2026	Paydown		70,348	70,348	70,348	70,348						70,348				2,451	07/10/2031	2.B FE
14313*-AB-9	CARMAX AUTO SUPERSTORES INC	04/27/2026	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				83,400	04/27/2026	2.C
22822V-AC-5	CROWN CASTLE INC	06/15/2026	Maturity @ 100.00		2,083,000	2,083,000	2,229,956	2,090,361		(7,361)		(7,361)		2,083,000				38,536	06/15/2026	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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25278X-AQ-2	DIAMONDBACK ENERGY INC	04/09/2026	Call @ 82.56		2,064,000	2,500,000	2,752,550	2,730,851		(1,580)		(1,580)		2,730,446		(666,446)	(666,446)	60,806	03/24/2051	2.B FE
25466A-AJ-0	CAPITAL ONE NA	04/27/2026	Call @ 100.00		1,862,000	1,862,000	1,963,311	1,869,841		(7,841)		(7,841)		1,862,000				48,179	07/27/2026	2.A FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	02/10/2026	Adjustment															(5,664)	08/10/2031	1.D
39813#-AA-9	GRIDFLEX GENERATION LLC.	06/30/2026	Direct		115,460	115,460	114,950	115,420		40		40		115,460				5,102	12/31/2030	3.A PL
40064@-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT	06/01/2026	Direct		100,000	100,000	100,000	100,000						100,000				(700)	12/01/2045	1.F
404119-BT-5	HCA INC	05/27/2026	Call @ 100.00		684,000	684,000	768,837	684,000						684,000				16,160	06/15/2026	2.C FE
46625H-QW-3	JPMORGAN CHASE & CO	04/01/2026	Maturity @ 100.00		5,656,000	5,656,000	6,025,054	5,656,000						5,656,000				93,324	04/01/2026	1.F FE
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	04/29/2026	Maturity @ 100.00		639,000	639,000	670,726	641,459		(2,459)		(2,459)		639,000				9,745	04/29/2026	1.F FE
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	06/30/2026	Direct		28,988	28,988	28,988	28,988						28,988				652	06/30/2051	2.C PL
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	04/12/2026	Maturity @ 100.00		1,301,000	1,301,000	1,386,033	1,306,705		(5,705)		(5,705)		1,301,000				22,618	04/12/2026	1.G FE
64079*-AB-8	NEPTUNE SNR SECURED NOTES	06/30/2026	Redemption @ 100.00		100,799	100,800	110,967	101,457		(657)		(657)		100,799				4,695	06/30/2027	1.F PL
682680-BV-4	ONEOK INC	03/17/2026						68		(68)		(68)							10/15/2043	2.B FE
72650T-AA-6	PLAINS END FINANCING LLC	04/15/2026	Paydown		177,630	177,630	180,257	178,220		(590)		(590)		177,630				5,338	04/15/2028	3.A FE
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	04/18/2026	Maturity @ 100.00		635,000	635,000	666,909	637,255		(2,255)		(2,255)		635,000				9,525	04/18/2026	1.E FE
756109-BF-0	REALTY INCOME CORP	06/01/2026	Maturity @ 100.00		1,076,000	1,076,000	1,209,940	1,081,455		(5,455)		(5,455)		1,076,000				26,228	06/01/2026	1.G FE
780097-BA-8	NATWEST GROUP PLC	04/05/2026	Maturity @ 100.00		2,347,000	2,347,000	2,609,301	2,363,500		(16,500)		(16,500)		2,347,000				56,328	04/05/2026	1.G FE
78520L-AB-6	SABIC CAPITAL II BV	06/17/2026	JANE STREET CAPITAL, LLC		1,193,364	1,200,000	1,352,796	1,265,543		(10,586)		(10,586)		1,254,956		(61,592)	(61,592)	37,200	10/10/2028	1.E FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC	06/24/2026	Call @ 100.13		1,272,697	1,271,000	1,426,634	1,295,213		(16,499)		(16,499)		1,278,714		(6,017)	(6,017)	49,428	03/15/2027	2.A FE
830867-AB-3	SKYMILES IP LTD	04/20/2026	Paydown		199,946	199,946	194,197	196,235		3,710		3,710		199,946				4,749	10/20/2028	2.A FE
83416W-AB-9	SOLAR STAR FUNDING LLC	06/30/2026	Paydown		159,423	159,423	168,707	166,083		(6,659)		(6,659)		159,423				3,149	06/30/2035	2.B FE
84519#-AD-6	SOUTHWEST POWER POOL INC	06/30/2026	Direct		32,584	32,584	34,570	32,623		(39)		(39)		32,584				785	12/30/2042	1.F
84929#-AA-6	SPOWER FINANCE I LLC	06/30/2026	Direct		257,551	257,551	257,551	257,551						257,551				6,208	12/31/2036	3.A
893939-AE-8	TRAVELERS COMPANIES INC	04/15/2026	Maturity @ 100.00		1,798,000	1,798,000	2,239,697	1,828,385		(30,385)		(30,385)		1,798,000				69,673	04/15/2026	1.F FE
902613-BB-3	UBS GROUP AG	04/17/2026	Maturity @ 100.00		11,246,000	11,246,000	12,000,065	11,325,014		(79,014)		(79,014)		11,246,000				254,425	04/17/2026	1.F FE
90351D-AF-4	UBS GROUP AG	04/15/2026	Maturity @ 100.00		14,017,000	14,017,000	15,276,007	14,103,878		(86,878)		(86,878)		14,017,000				289,101	04/15/2026	1.F FE
949746-RW-3	WELLS FARGO & CO	04/22/2026	Maturity @ 100.00		5,291,000	5,291,000	5,549,360	5,309,906		(18,906)		(18,906)		5,291,000				79,365	04/22/2026	2.A FE
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN)	06/01/2026	Direct		329,008	329,007	337,042	329,294		(286)		(286)		329,008				9,123	08/01/2027	1.D
95040Q-AC-8	WELLTOWER OP LLC	04/01/2026	Maturity @ 100.00		2,112,000	2,112,000	2,312,365	2,112,000						2,112,000				44,880	04/01/2026	1.G FE
97651#-AF-1	WINWHOLESALE INC	06/18/2026	Direct		700,000	700,000	700,000	700,000						700,000				28,140	06/18/2027	2.B
B0A0AY-MK-4	SOUTH EASTERN POWER NETWORKS PLC	06/05/2026	Maturity @ 100.00		16,405,740	16,511,520	14,937,735	16,544,115					(864,075)	15,680,040	725,700		725,700	902,316	06/05/2026	1.G FE
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD	06/01/2026	Direct		909,091	909,091	909,091	909,091						909,091				16,091	05/30/2033	2.A
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LI	06/12/2026	HIMCO		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				186,131	06/26/2027	1.G PL
G5814#-AA-2	MARI JONE LTD SERIES A	06/30/2026	Direct		71,956	71,956	71,956	71,956						71,956				2,569	06/30/2031	2.C PL
G5814#-AB-0	MARI BOYLE LTD SERIES B	06/30/2026	Direct		40,261	40,261	40,261	40,261						40,261				1,123	06/30/2031	2.C PL
G8047#-AA-5	SEQUOIA VENTURE II LP	06/03/2026	Direct		2,029,554	2,029,554	2,021,914			73		73		2,029,554				11,304	02/10/2038	1.G PL
G9006@-AH-9	TRANSMISSION FINANCE DAC	05/04/2026	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				159,883	05/04/2026	2.B
M4R29Z-SK-5	EMIRATES NBD BANK PJSC	06/17/2026	JPMORGAN SECURITIES INC, NEW YORK		1,432,200	1,400,000	1,443,400	1,427,289		(4,373)		(4,373)		1,422,916		9,284	9,284	57,347	10/11/2028	1.E FE
P01703-AD-2	ALPEK SAB DE CV	06/23/2026	Various		868,875	1,000,000	853,500	885,729		7,413		7,413		893,142		(24,267)	(24,267)	23,969	02/25/2031	3.A FE
P12651-AB-4	BANCO GENERAL SA	06/15/2026	Various		1,870,385	1,882,000	2,016,111	1,917,727		(10,254)		(10,254)		1,907,472		(37,087)	(37,087)	61,787	08/07/2027	2.B FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	06/22/2026	Direct		41,645	41,645	41,645	41,645						41,645				2,599	12/20/2044	2.C PL
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV	06/17/2026	JANE STREET EXECUTION SERVICES LLC		1,948,960	2,000,000	1,756,000	1,835,771		18,345		18,345		1,854,116		94,844	94,844	63,633	09/12/2029	2.B FE
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO	06/30/2026	Direct		75,000	75,000	75,000	75,000						75,000				2,415	06/30/2035	3.A PL
Y6080G-AB-3	MISC CAPITAL TWO (LABUAN) LTD	05/13/2026	Various		1,440,013	1,450,000	1,384,881	1,422,133		6,872		6,872		1,429,004		11,008	11,008	30,427	04/06/2027	2.B FE
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD	06/16/2026	Australia & NZ Bank		1,008,399	1,000,000	992,717	995,552		757		757		996,309		12,090	12,090	44,861	07/24/2028	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					110,359,511	111,309,806	114,275,731	109,691,328		(280,704)		(280,704)	(864,075)	110,577,325	725,700	(1,187,013)	(461,313)	3,358,707	XXX	XXX
04522U-AB-0	ASL AIRCRAFT A-2 2.0 TERM LOAN	06/30/2026	Direct		135,201	135,090	135,090	135,199		1		1		135,201				3,049	01/29/2032	1.G PL
12665*-AA-9	CVS CAREMARK CTL 9-2009	06/10/2026	Direct		24,363	24,363	24,363	24,363						24,363				800	10/10/2031	2.B
126650-BY-5	CVSPAS 2011 CTF - CMBS	06/10/2026	Paydown		22,879	22,879	27,111	25,819		(2,940)		(2,940)		22,879				565	01/10/2034	2.C FE
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G	04/30/2026	Direct		329,466	329,466	329,466	329,466						329,466				7,380	04/30/2032	1.B FE
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-	04/15/2026	Paydown		57,808	57,808	59,615	58,833		(1,025)		(1,025)		57,808				1,698	04/15/2029	1.E FE
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I	06/15/2026	Direct		48,006	48,006	48,006	48,006						48,006				764	05/15/2035	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011	06/25/2026	Direct		61,205	61,205	61,205	61,205						61,205				1,304	12/25/2036	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					678,928	678,818	684,857	682,891		(3,963)		(3,963)		678,928				15,560	XXX	XXX
123456-AC-9	GAUGE CAPITAL III NB LLC - ABS	01/23/2026	Adjustment		(462,041)	(462,041)	(453,955)	(455,258)		(548)		(548)		(455,807)		(6,234)	(6,234)	(90)	09/17/2029	1.G
234567-AD-7	Orion Fund II DD T/L 1L 10/24 - ABS	05/05/2026	Direct		8,723,738	8,723,738	8,641,534	8,491,459		10,751		10,751		8,723,738				262,598	12/31/2027	1.G
456789-AF-3	TCGL Finance DD T/L A 1L 3/25 - ABS	01/23/2026	Adjustment		(2,179,067)	(2,179,067)	(2,084,286)	(2,096,932)		(2,361)		(2,361)		(2,099,293)		(79,774)	(79,774)		03/22/2030	2.B
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN	06/12/2026	Redemption @ 100.00		5,203,631	5,203,631	5,203,631	5,203,631						5,203,631				106,580	09/19/2030	1.G PL
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND O	06/29/2026	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,300	06/29/2026	2.B
69436#-AA-3	PESOF IV TERM LOAN	04/09/2026	Direct		801,236	801,236	797,519	800,767		469		469		801,236				28,970	06/30/2029	1.G PL
71641*-AA-4	PROJECT RINGS (ONSHORE) TSFR3M	04/28/2026	Redemption @ 100.00		71,931	73,287	73,177	71,848		10		10		71,857		73	73	1,123	12/19/2028	1.B PL
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	04/09/2026	Redemption @ 100.00		1,346,296	1,346,296	1,345,187	1,345,160		(48)		(48)		1,345,112		1,184	1,184	11,214	03/10/2028	1.E PL
92581*-AA-2	VICOF II TRUST - ABS	06/20/2026	Paydown		4,069,714	4,069,714	4,059,540	4,064,646		5,067		5,067		4,069,714				78,570	02/10/2030	1.E PL
G1332#-AA-4	PROJECT ROTARY TL (DYAL II) TSFR3M - ABS	05/15/2026	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				779,476	05/15/2026	1.B PL
G5235@-AA-5	PROJECT RINGS (OFFSHORE)	04/28/2026	Redemption @ 100.00		50,415	51,439	51,362	50,357		7		7		50,364		51	51	788	12/19/2028	1.B PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					43,625,852	43,628,232	43,633,707	43,475,678		13,346		13,346		43,710,552		(84,699)	(84,699)	1,287,530	XXX	XXX
G8868K-AD-4	TIGER GLOBAL PIP 14 HOLDINGS, L.P.	06/25/2026	Various		2,800,934	2,800,000	2,800,000	2,800,000						2,800,000		934	934	8,364	03/14/2028	2.B PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,800,934	2,800,000	2,800,000	2,800,000						2,800,000		934	934	8,364	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					175,236,352	175,732,976	180,839,746	175,708,210		(632,022)		(632,022)	(864,075)	176,472,379	725,700	(2,205,226)	(1,479,526)	5,259,339	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					175,236,352	175,732,976	180,839,746	175,708,210		(632,022)		(632,022)	(864,075)	176,472,379	725,700	(2,205,226)	(1,479,526)	5,259,339	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					175,236,352	175,732,976	180,839,746	175,708,210		(632,022)		(632,022)	(864,075)	176,472,379	725,700	(2,205,226)	(1,479,526)	5,259,339	XXX	XXX
36179U-CA-8	G2 MA5465 - RMBS	06/01/2026	Paydown		1,723	1,723	1,720	1,717		7		7		1,723				26	09/20/2048	1.A
36200Q-JD-7	GN 569160 - RMBS	06/01/2026	Paydown		30	30	32	33		(3)		(3)		30				1	03/15/2032	1.A
36200Q-WP-5	GN 569554 - RMBS	06/01/2026	Paydown		33	33	34	35		(3)		(3)		33				1	01/15/2032	1.A
36200W-TB-7	GN 574846 - RMBS	06/01/2026	Paydown		53	53	54	54		(2)		(2)		53				2	11/15/2031	1.A
36201C-PY-4	GN 579239 - RMBS	06/01/2026	Paydown		664	664	673	673		(10)		(10)		664				18	01/15/2032	1.A
36201F-PK-7	GN 581926 - RMBS	06/01/2026	Paydown		1,150	1,150	1,182	1,199		(49)		(49)		1,150				34	05/15/2032	1.A
36201F-Q6-7	GN 581977 - RMBS	06/01/2026	Paydown		454	454	467	469		(15)		(15)		454				13	05/15/2032	1.A
36201U-AH-7	GN 593208 - RMBS	06/01/2026	Paydown		759	759	791	812		(53)		(53)		759				22	08/15/2032	1.A
36202E-3E-7	G2 004397 - RMBS	06/01/2026	Paydown		1,482	1,482	1,512	1,514		(32)		(32)		1,482				27	03/20/2039	1.A
36202F-CN-4	G2 004577 - RMBS	06/01/2026	Paydown		502	502	508	508		(6)		(6)		502				9	11/20/2039	1.A
36202F-DB-9	G2 004598 - RMBS	06/01/2026	Paydown		487	487	500	499		(12)		(12)		487				9	12/20/2039	1.A
36202F-EH-5	G2 004636 - RMBS	06/01/2026	Paydown		1,022	1,022	1,030	1,031		(9)		(9)		1,022				19	02/20/2040	1.A
36202F-GW-0	G2 004713 - RMBS	06/01/2026	Paydown		662	662	735	773		(112)		(112)		662				12	06/20/2040	1.A
36202F-HY-5	G2 004747 - RMBS	06/01/2026	Paydown		8,550	8,550	9,136	9,254		(704)		(704)		8,550				176	07/20/2040	1.A
36202F-LP-9	G2 004834 - RMBS	06/01/2026	Paydown		3,240	3,240	3,393	3,434		(193)		(193)		3,240				59	10/20/2040	1.A
36209A-6R-6	GN 466280 - RMBS	06/01/2026	Paydown		16	16	17	17						16				1	07/15/2030	1.A
36209E-VR-0	GN 469624 - RMBS	06/01/2026	Paydown		41	41	43	43		(2)		(2)		41				1	10/15/2028	1.A
3620A1-X7-8	GN 716302 - RMBS	06/01/2026	Paydown		33	33	34	34		(1)		(1)		33				1	06/15/2039	1.A
3620A8-LU-5	GN 722239 - RMBS	06/01/2026	Paydown		83	83	85	86		(3)		(3)		83				2	08/15/2039	1.A
3620A9-SH-5	GN 723320 - RMBS	06/01/2026	Paydown		259	259	267	267		(8)		(8)		259				5	09/15/2039	1.A
3620AC-3Z-5	GN 726316 - RMBS	06/01/2026	Paydown		796	796	820	823		(27)		(27)		796				17	09/15/2039	1.A
3620AC-4G-6	GN 726323 - RMBS	06/01/2026	Paydown		64	64	66	66		(2)		(2)		64				1	09/15/2039	1.A
3620AR-JT-9	G2 737474 - RMBS	06/01/2026	Paydown		5,684	5,684	5,900	5,868		(184)		(184)		5,684				107	10/20/2040	1.A
36213D-3C-0	GN 551695 - RMBS	06/01/2026	Paydown		293	293	300	296		(4)		(4)		293				8	02/15/2032	1.A
36213E-YA-8	GN 552505 - RMBS	06/01/2026	Paydown		28	28	29	29		(1)		(1)		28				1	04/15/2032	1.A
36213T-6Y-4	GN 564387 - RMBS	06/01/2026	Paydown		340	339	346	348		(8)		(8)		339				10	10/15/2031	1.A
36213V-R2-6	GN 565805 - RMBS	06/01/2026	Paydown		364	364	383	375		(10)		(10)		364				11	11/15/2031	1.A
36213X-T5-3	GN 567672 - RMBS	06/01/2026	Paydown		31	31	33	32		(1)		(1)		31				1	05/15/2032	1.A
36225B-G7-7	GN 781122 - RMBS	06/01/2026	Paydown		133	133	138	138		(4)		(4)		133				4	12/15/2029	1.A
36225B-LL-0	GN 781231 - RMBS	06/01/2026	Paydown		504	504	521	522		(18)		(18)		504				15	12/15/2030	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
36225B-NC-8	GN 781287 - RMBS	06/01/2026	Paydown		22	22	22	22		(1)		(1)		22				1	05/15/2031	1.A
36225B-PM-4	GN 781328 - RMBS	06/01/2026	Paydown		202	202	208	210		(8)		(8)		202				6	09/15/2031	1.A
36225B-TE-8	GN 781449 - RMBS	06/01/2026	Paydown		1,664	1,664	1,735	1,803		(139)		(139)		1,664				46	05/15/2032	1.A
38378U-FY-8	GNR 2013-150 ZQ - CMO/RMBS	06/01/2026	Paydown		15,727	15,727	16,179	16,122		(395)		(395)		15,727				163	10/16/2043	1.A
38379F-NB-1	GNR 2015-176 AL - CMO/RMBS	06/01/2026	Paydown		21,986	21,986	22,687	22,620		(634)		(634)		21,986				287	09/20/2045	1.A
38379T-F7-9	GNR 2016-009 YD - CMO/RMBS	06/01/2026	Paydown		10,067	10,067	10,396	10,371		(305)		(305)		10,067				117	01/20/2046	1.A
38379X-M6-4	GNR 2016-099 CY - CMO/RMBS	06/01/2026	Paydown		12,090	12,090	12,458	12,552		(462)		(462)		12,090				153	07/20/2046	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					91,234	91,234	94,432	94,647		(3,413)		(3,413)		91,234				1,386	XXX	XXX
31283H-QX-6	FH G01370 - RMBS	06/01/2026	Paydown		176	176	182	180		(4)		(4)		176				4	03/01/2032	1.A
31283H-X8-3	FH G01603 - RMBS	06/01/2026	Paydown		269	269	280	279		(10)		(10)		269				7	08/01/2033	1.A
31292G-TN-6	FH C00557 - RMBS	06/01/2026	Paydown		95	95	97	96						95				3	10/01/2027	1.A
31292G-Y5-9	FH C00732 - RMBS	06/01/2026	Paydown		1	1	1	1						1					03/01/2029	1.A
31292H-4H-4	FH C01724 - RMBS	06/01/2026	Paydown		2,599	2,599	2,572	2,575		24		24		2,599				54	12/01/2033	1.A
31296P-TL-6	FH A15055 - RMBS	06/01/2026	Paydown		55	55	56	55						55				1	10/01/2033	1.A
31298F-JL-7	FH C46567 - RMBS	06/01/2026	Paydown		97	97	97	97						97				3	01/01/2031	1.A
3131XH-M5-2	FH ZL2180 - RMBS	06/01/2026	Paydown		2,026	2,026	2,090	2,101		(74)		(74)		2,026				30	10/01/2041	1.A
3132VQ-N5-1	FH Q64011 - RMBS	06/01/2026	Paydown		31,395	31,395	31,537	31,639		(244)		(244)		31,395				392	06/01/2049	1.A
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	06/01/2026	Paydown		945	945	956	948		(3)		(3)		945				28	03/25/2031	1.A
31362J-UN-3	FN 062689 - RMBS	06/01/2026	Paydown		130	130	127	123		7		7		130				2	06/01/2028	1.A
3136AP-V7-4	FNR 2015-58 DZ - CMO/RMBS	06/02/2026	Paydown		9,341	9,341	9,852	9,723		(382)		(382)		9,341				115	08/25/2045	1.A
3136AT-CN-2	FNR 2016-50 PC - CMO/RMBS	06/01/2026	Paydown		123,839	123,839	123,176	123,221		618		618		123,839				1,143	08/25/2046	1.A
31371H-VJ-4	FN 252717 - RMBS	06/01/2026	Paydown		1	1	1	1						1					09/01/2029	1.A
31371L-CD-9	FN 254868 - RMBS	06/01/2026	Paydown		119	119	123	122		(3)		(3)		119				2	09/01/2033	1.A
31371L-DH-9	FN 254904 - RMBS	06/01/2026	Paydown		1,476	1,476	1,485	1,481		(5)		(5)		1,476				33	10/01/2033	1.A
31386M-ZB-9	FN 567838 - RMBS	06/01/2026	Paydown		658	658	669	665		(7)		(7)		658				17	10/01/2030	1.A
3138Y5-WF-9	FN AX4245 - RMBS	06/01/2026	Paydown		2,267	2,267	2,429	2,511		(244)		(244)		2,267				38	12/01/2044	1.A
31390B-WE-4	FN 641545 - RMBS	06/01/2026	Paydown		22,350	22,350	23,663	22,990		(640)		(640)		22,350				528	04/01/2032	1.A
31390P-GK-7	FN 651902 - RMBS	06/01/2026	Paydown		255	255	267	272		(16)		(16)		255				7	08/01/2032	1.A
31391W-5H-0	FN 679548 - RMBS	06/01/2026	Paydown		103	103	106	105		(3)		(3)		103				2	04/01/2033	1.A
313921-A5-7	FNR 2001-65 F - CMO/RMBS	06/25/2026	Paydown		1,950	1,950	1,954	2,049		(99)		(99)		1,950				36	11/25/2031	1.A
31392D-WQ-1	FNR 2002-51 FZ - CMO/RMBS	06/25/2026	Paydown		1,258	1,258	1,260	1,313		(54)		(54)		1,258				23	08/25/2032	1.A
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	06/01/2026	Paydown		758	758	798	786		(28)		(28)		758				15	04/25/2038	1.A
31400J-SJ-9	FN 689121 - RMBS	06/01/2026	Paydown		13	13	14	14						13					02/01/2033	1.A
31401B-4L-6	FN 703827 - RMBS	06/01/2026	Paydown		73	73	73	73						73				2	05/01/2033	1.A
31401B-NS-0	FN 703401 - RMBS	06/01/2026	Paydown		341	341	343	342		(2)		(2)		341				8	04/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS	06/01/2026	Paydown		186	186	192	191		(5)		(5)		186				4	03/01/2034	1.A
31402E-AQ-1	FN 726415 - RMBS	06/01/2026	Paydown		17	17	18	18		(1)		(1)		17					07/01/2033	1.A
31402R-UN-7	FN 735989 - RMBS	06/01/2026	Paydown		4,193	4,193	4,446	4,476		(282)		(282)		4,193				98	02/01/2035	1.A
31403F-JW-5	FN 747377 - RMBS	06/01/2026	Paydown		2,459	2,459	2,472	2,467		(7)		(7)		2,459				56	10/01/2033	1.A
31404B-SQ-6	FN 763827 - RMBS	06/01/2026	Paydown		527	527	561	551		(24)		(24)		527				12	02/01/2034	1.A
31405A-U9-2	FN 783708 - RMBS	06/01/2026	Paydown		551	551	542	543		7		7		551				13	06/01/2034	1.A
31406A-6Y-3	FN 804687 - RMBS	06/01/2026	Paydown		841	841	852	850		(9)		(9)		841				19	12/01/2034	1.A
31406D-EL-6	FN 806639 - RMBS	06/01/2026	Paydown		93	93	94	93		(1)		(1)		93				2	12/01/2034	1.A
31410G-RA-3	FN 888881 - RMBS	06/01/2026	Paydown		1,371	1,371	1,480	1,581		(209)		(209)		1,371				36	12/01/2037	1.A
31415Q-P9-1	FN 986148 - RMBS	06/01/2026	Paydown		7,244	7,244	7,927	7,971		(727)		(727)		7,244				166	01/01/2038	1.A
31416B-VH-8	FN 995316 - RMBS	06/01/2026	Paydown		82	82	85	84		(3)		(3)		82				2	12/01/2034	1.A
31418M-A2-8	FN AD0024 - RMBS	06/01/2026	Paydown		583	583	611	609		(26)		(26)		583				13	08/01/2037	1.A
31418M-PU-0	FN AD0434 - RMBS	06/01/2026	Paydown		1,786	1,786	1,913	1,970		(184)		(184)		1,786				45	03/01/2037	1.A
31419A-VB-0	FN AE0609 - RMBS	06/01/2026	Paydown		2,803	2,803	3,052	3,096		(293)		(293)		2,803				64	04/01/2037	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					225,329	225,329	228,451	228,263		(2,933)		(2,933)		225,329				3,023	XXX	XXX
3137BK-RL-6	FHMS K-047 X3 - CMBS	06/25/2026	Paydown				29,336	16,689		(16,689)		(16,689)						5,572	06/25/2043	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
3137BM-7E-0	FHMS K-051 X3 - CMBS	05/26/2026	Paydown				38,481	3,654		(3,654)		(3,654)						5,848	10/25/2043	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)							67,817	20,343		(20,343)		(20,343)						11,420	XXX	XXX
00842A-AD-1	ABMT 2015-4 A4 - CMO/RMBS	06/01/2026	Paydown		5,107	5,107	5,114	5,103		4		4		5,107				74	06/26/2045	1.A
12647M-BY-0	CSMC 2013-6 2A1 - CMO/RMBS	06/01/2026	Paydown		3,628	3,628	3,561	3,558		70		70		3,628				47	08/25/2043	1.A
17321L-AA-7	CMLTI 2013-J1 A1 - CMO/RMBS	06/01/2026	Paydown		2,753	2,753	2,697	2,694		59		59		2,753				41	10/26/2043	1.A
33851T-BS-5	FSMT 2111IN B3 - CMO/RMBS	06/01/2026	Paydown		31,411	31,411	31,902	31,716		(305)		(305)		31,411				451	11/27/2051	1.A
33852A-AC-1	FSMT 2019-1INV A3 - CMO/RMBS	06/01/2026	Paydown		114,588	114,588	116,415	119,429		(4,841)		(4,841)		114,588				1,761	10/25/2049	1.A
36258K-BB-3	GSMBS 2020-INV1 B1 - CMO/RMBS	06/01/2026	Paydown		55,482	55,482	57,909	57,259		(1,777)		(1,777)		55,482				817	10/25/2050	1.A
36258K-BE-7	GSMBS 2020-INV1 B2 - CMO/RMBS	06/01/2026	Paydown		130,831	130,831	131,674	131,391		(561)		(561)		130,831				1,926	10/25/2050	1.B
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	06/25/2026	Paydown		1,212	1,212	1,129	1,197		16		16		1,212				23	02/25/2035	1.A FM
64829X-AT-9	NRZT 185 B1B - CMO/RMBS	06/01/2026	Paydown		72,020	72,020	71,689	71,762		257		257		72,020				1,289	12/25/2057	1.A
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS	06/01/2026	Paydown		5,529	5,529	5,540	5,532		(2)		(2)		5,529				93	12/26/2057	1.A
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	06/01/2026	Paydown		110,259	110,259	110,258	110,240		19		19		110,259				915	11/25/2061	1.B
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	06/01/2026	Paydown		29,762	29,762	28,982	29,394		368		368		29,762				364	07/27/2043	1.A
87267T-AC-5	TRK 2021-INV2 A3 - CMO/RMBS	06/01/2026	Paydown		362,830	362,830	361,270	362,206		625		625		362,830				3,446	11/27/2056	1.B
92259H-AA-5	VCC 2023-4 A - CMBS/CMO/RMBS	06/01/2026	Paydown		75,663	75,663	75,656	75,583		80		80		75,663				2,278	11/25/2053	1.A FE
92259H-AD-9	VCC 2023-4 M1 - CMBS/RMBS	06/01/2026	Paydown		7,944	7,944	7,944	7,944						7,944				267	11/25/2053	1.D FE
92259H-AG-2	VCC 2023-4 M2 - CMO/RMBS	06/01/2026	Paydown		10,980	10,980	10,980	10,969		11		11		10,980				436	11/25/2053	1.G FE
92259H-AK-3	VCC 2023-4 M3 - CMO/RMBS	06/01/2026	Paydown		58,935	58,935	58,925	58,908		27		27		58,935				2,495	11/25/2053	2.B FE
92922F-4S-4	WAMU 2005-AR13 1B3 - CMO/RMBS	06/25/2026	Paydown		7,430	7,430	6,743	4,168		3,262		3,262		7,430				132	10/25/2045	1.A FM
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	06/25/2026	Paydown		3,308	3,308	3,014	1,941		1,368		1,368		3,308				62	12/25/2045	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,089,672	1,089,672	1,091,402	1,090,992		(1,320)		(1,320)		1,089,672				16,917	XXX	XXX
05594L-AG-9	BX 2025-JDI D - CMBS	06/15/2026	Paydown		67,865	67,865	67,865	67,865						67,865				2,084	11/17/2042	2.C
05610H-AJ-2	BX 22LP2 E - CMBS	04/15/2026	Paydown		3,885,000	3,885,000	3,868,395	3,885,000						3,885,000				82,274	02/15/2039	1.A
123917-AG-1	BX 26CIP D - CMBS	06/15/2026	Paydown		15,152	15,152	15,152							15,152				60	05/17/2038	2.C FE
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	06/01/2026	Paydown		318,542	318,542	307,041	317,887		655		655		318,542				5,629	08/12/2048	1.A
12593Y-BL-6	COMM 2016-CCRE28 B - CMBS	06/01/2026	Paydown		193,318	193,318	195,099	193,093		224		224		193,318				3,308	02/12/2049	1.A
12594C-BJ-8	COMM 2016-DC2 B - CMBS	06/01/2026	Paydown		22,277	22,277	25,111	22,292		(15)		(15)		22,277				435	02/12/2049	1.A
126650-AY-6	CVSPAS 05 CTF - CMBS	04/10/2026	Paydown		(26,629)	(26,629)	(26,629)	(26,629)						(26,629)				(238)	10/10/2027	2.B
29425A-AG-8	CGCMT 2015-GC33 B - CMBS	06/01/2026	Paydown		7,745	7,745	7,971	7,736		9		9		7,745				129	09/12/2058	1.A
44421L-AG-7	HY 2016-10HY C - CMBS	06/11/2026	Paydown		2,163,925	2,163,925	2,174,778	2,163,420		505		505		2,163,925				32,564	08/12/2038	1.A
53218C-AL-4	LIFE 2021-BMR F - CMBS	06/23/2026	BANK OF AMERICA - SECURITIES		2,002,125	2,310,000	2,305,669	2,310,000						2,310,000		(307,875)	(307,875)	72,904	03/15/2038	1.A
55316V-AL-8	MHC 2021-MHC F - CMBS	04/15/2026	Paydown		17,520,000	17,520,000	17,479,566	17,520,000						17,520,000				377,314	04/15/2038	1.A
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS	06/18/2026	Paydown		5,686,320	5,686,320	5,614,905	5,616,169		70,151		70,151		5,686,320				79,438	07/19/2038	2.A FE
89614Y-AF-3	TCN 2021-SFR1 E2 - CMBS	06/18/2026	Paydown		1,380,000	1,380,000	1,294,073	1,353,166		26,834		26,834		1,380,000				19,969	07/19/2038	2.C FE
94989E-AJ-6	WFCM 2015-LC20 XB - CMBS	04/17/2026	Paydown				239,640	287		(287)		(287)						13,236	04/15/2050	1.F FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					33,235,640	33,543,515	33,568,635	33,430,286		98,077		98,077		33,543,515		(307,875)	(307,875)	689,106	XXX	XXX
00121B-AJ-8	AGL 32 D1 - CDO	06/22/2026	BARCLAYS CAPITAL INC FIXED INC		4,939,250	5,000,000	5,000,000	5,000,000						5,000,000		(60,750)	(60,750)	226,132	07/21/2037	2.C FE
00121D-AD-7	AGL 33 D1 - CDO	06/25/2026	GOLDMAN		2,977,500	3,000,000	3,000,000	3,000,000						3,000,000		(22,500)	(22,500)	135,256	07/21/2037	2.B FE
00901A-AY-3	AIMCO 10 D1R - CDO	06/12/2026	Call @ 100.00		5,125,000	5,125,000	5,135,460	5,135,236		(210)		(210)		5,135,033		(10,033)	(10,033)	223,642	07/22/2037	2.C FE
01749F-AG-5	ALLEG XVI D1 - CDO	04/27/2026	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				271,185	04/27/2037	2.B FE
056921-AJ-8	BCC 2024-2 D1 - CDO	06/29/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				159,675	07/15/2037	2.B FE
08182Y-AG-3	BSP XXXV D - CDO	06/03/2026	Call @ 100.00		2,850,000	2,850,000	2,846,438			(612)		(612)		2,845,826		4,174	4,174	73,363	04/27/2037	2.C FE
08186V-AU-4	BSP XXIII DR - CDO	05/12/2026	Call @ 100.00		2,750,000	2,750,000	2,773,375	2,769,141		(1,914)		(1,914)		2,769,083		(19,083)	(19,083)	101,663	04/25/2034	2.C FE
09077T-AG-0	BGCLO 8 C - CDO	04/20/2026	Paydown		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				255,419	04/20/2037	1.F FE
09626Y-AU-4	BLUEM 2013-2 CR - CDO	04/22/2026	Paydown		225,910	225,910	225,910	225,910						225,910				6,825	10/22/2030	1.B FE
14318V-AG-4	CGMS 2024-2 D - CDO	05/07/2026	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				162,303	04/27/2037	2.C FE
14688H-AG-7	CARVL IX-C C - CDO	05/04/2026	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				409,636	04/20/2037	1.F FE
146918-AG-2	CARVL X-C D1 - CDO	06/22/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				228,940	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

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
29003N-AE-5	ELM28 28 C - CDO	04/21/2026	Paydown		2,250,000	2,250,000	2,264,182	2,262,261		(12,731)		(12,731)		2,250,000				69,721	04/17/2037	1.F FE
29004C-AJ-7	ELM26 26 D - CDO	04/02/2026	Call @ 100.00		7,250,000	7,250,000	7,250,000	7,250,000						7,250,000				244,051	04/20/2037	2.C FE
33835N-AA-9	MORGN 2018-3 AR - CDO	04/20/2026	Paydown		17,371	17,371	17,403	17,392		(21)		(21)		17,371				446	10/20/2031	1.A FE
38139A-AL-5	GLM 21 C - CDO	06/26/2026	Call @ 100.00		5,000,000	5,000,000	5,020,000	4,917,028		3,607		3,607		4,920,635		79,365	79,365	202,305	07/20/2037	1.F FE
46604K-AE-8	IVYH XXII C - CDO	06/10/2026	Call @ 100.00		3,250,000	3,250,000	3,273,125	3,270,229		(1,180)		(1,180)		3,269,049		(19,049)	(19,049)	147,346	04/21/2036	1.F FE
48252Y-AU-3	KKR 23 DR - CDO	05/21/2026	NO BROKER		2,500,750	2,500,000	2,500,000	2,500,000						2,500,000		750	750	100,299	10/20/2031	1.E FE
55952E-AD-3	MAGNE XXXVIII D - CDO	06/12/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				242,049	04/15/2037	2.C FE
55954P-AS-3	MAGNE 21R CR - CDO	06/01/2026	Call @ 100.00		5,000,000	5,000,000	4,860,000	4,893,928		7,438		7,438		4,901,365		98,635	98,635	175,604	04/20/2034	1.F FE
64135T-AJ-9	NEUB 56 D - CDO	06/22/2026	MUFG SECURITIES AMERICAS INC.		2,003,080	2,000,000	2,016,000	2,015,259		(762)		(762)		2,014,497		(11,417)	(11,417)	92,020	07/24/2037	2.C FE
67403C-AJ-4	OAKCL 2024-26 D1 - CDO	04/20/2026	Paydown		2,000,000	2,000,000	2,002,620			(2,620)		(2,620)		2,000,000				35,588	04/20/2037	2.C FE
67579C-AG-8	OCT71 71 D1 - CDO	04/20/2026	Paydown		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				178,357	04/20/2037	2.B FE
67706X-AY-9	OAKC XIV D1R - CDO	06/22/2026	GOLDMAN		10,021,000	10,000,000	10,006,356	10,006,203		(208)		(208)		10,005,995		15,005	15,005	448,862	07/21/2037	2.C FE
68563J-AJ-3	ORCHPK 1 D1 - CDO	06/22/2026	WELLS FARGO SECURITIES		3,978,000	4,000,000	4,000,000	4,000,000						4,000,000		(22,000)	(22,000)	183,152	10/20/2037	2.C FE
69703J-AE-3	PLMRS 2024-1 C - CDO	04/10/2026	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				179,742	04/15/2037	1.F FE
70537A-AJ-1	PBSPK 1 D - CDO	05/22/2026	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				349,206	04/21/2037	2.C FE
87170B-AN-6	SYMP 43 D1 - CDO	05/29/2026	Call @ 100.00		4,850,000	4,850,000	4,850,000	4,850,000						4,850,000				230,393	04/15/2037	2.B FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					131,037,861	131,118,281	131,090,868	126,162,587		(9,213)		(9,213)		131,004,765		33,096	33,096	5,133,182	XXX	XXX
83011Q-AE-5	SIXST XXIV C - CDO	04/17/2026	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				288,871	04/23/2037	1.F FE
83011Q-AG-0	SIXST XXIV D - CDO	04/17/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				360,296	04/23/2037	2.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				649,167	XXX	XXX
678912-AH-9	Ares Credit Secondaries Rated Notes Feed	06/01/2026	Adjustment		3,841,384	3,841,384	3,841,384							3,841,384				34,739	02/21/2037	1.G
678912-AJ-5	Ares Credit Secondaries Rated Notes Feed	06/01/2026	Adjustment		1,746,084	1,746,084	1,746,084							1,746,084				21,115	02/21/2037	2.C
987456-AC-4	PIMCO Specialty Finance Income - Class A	04/15/2026	Adjustment		81	81	81							81					06/30/2040	1.G
456789-AA-4	PIMCO Specialty Finance Income, L.P. - C	04/15/2026	Adjustment		40	40	40							40					06/30/2040	3.C
456789-AB-2	PIMCO Specialty Finance Income - Class B	04/15/2026	Adjustment		51	51	51							51					06/30/2040	2.C
00198@-AA-8	PROJECT SCOUT TSFR3M - ABS	03/30/2026	Adjustment															115,625	03/31/2033	1.G PL
00198@-AB-6	PROJECT SCOUT (UPSIZE) TSFR3M - ABS	03/30/2026	Adjustment															107,126	03/31/2033	1.G PL
00252F-CV-1	AMIT 2005-4 M3 - RMBS	06/25/2026	Paydown		28,453	28,453	25,252	28,543		(91)		(91)		28,453				476	10/25/2035	1.A FM
00840C-AA-5	AG ABC STRUCTURED NOTE LP	06/30/2026	Unknown		1,697,983	1,697,983	1,697,983	1,697,983						1,697,983				35,786	12/15/2031	2.C PL
02528F-AA-3	ACAR 262 A - ABS	06/08/2026	Paydown		674,227	674,227	674,213			14		14		674,227				3,641	05/08/2030	1.A FE
03067F-AB-6	AMCAR 2025-1 A2A - ABS	06/18/2026	Paydown		1,159,813	1,159,813	1,159,789	1,159,790		24		24		1,159,813				20,307	03/19/2029	1.A FE
03072S-RX-5	AMSI 2004-R5 M1 - RMBS	04/27/2026	Paydown		3,565	3,565	3,171	3,570		(6)		(6)		3,565				50	07/25/2034	1.A FM
08860G-AA-4	BOLT 261S A - ABS	06/17/2026	Paydown		1,074,118	1,074,119	1,068,357			5,761		5,761		1,074,119				7,678	04/17/2037	1.A
12633S-AA-6	CPS 25A A - ABS	06/15/2026	Paydown		265,827	265,827	265,886	265,860		(34)		(34)		265,827				5,241	10/16/2028	1.A FE
12634S-AA-5	CPS 25C A - ABS	06/15/2026	Paydown		179,826	179,826	179,826	179,826						179,826				3,521	03/15/2029	1.A FE
12676X-AA-3	CPS 26B A - ABS	06/15/2026	Paydown		453,644	453,644	453,643			1		1		453,644				2,096	02/15/2030	1.A FE
14320A-AB-7	CARMX 2025-2 A2A - ABS	06/15/2026	Paydown		344,683	344,683	345,083	344,925		(242)		(242)		344,683				6,534	07/17/2028	1.A FE
223936-AA-3	CPS 25D A - ABS	06/15/2026	Paydown		518,397	518,397	518,397	518,396		1		1		518,397				9,503	07/16/2029	1.A FE
224927-AE-3	CAALT 2023-1 C - ABS	06/15/2026	Paydown		40,271	40,271	41,501	40,827		(556)		(556)		40,271				1,552	07/15/2033	1.D FE
224936-AA-2	CAALT 233 A - ABS	06/15/2026	Paydown		305,452	305,452	309,294	306,479		(1,027)		(1,027)		305,452				8,060	08/15/2033	1.A FE
22537G-AA-8	CAALT 2024-1 A - ABS	06/15/2026	Paydown		1,017,124	1,017,124	1,028,606	1,023,211		(6,087)		(6,087)		1,017,124				23,873	03/15/2034	1.A FE
26207A-AD-5	DRIVE 2024-2 A3 - ABS	06/15/2026	Paydown		1,539,609	1,539,609	1,538,948	1,539,374		235		235		1,539,609				28,575	09/15/2028	1.A FE
267954-AA-3	EFMT 25CES4 A1 - RMBS	06/01/2026	Paydown		78,679	78,679	78,860			(181)		(181)		78,679				533	06/25/2060	1.A FE
26857L-AB-8	ELFI 2020-A B - ABS	06/25/2026	Paydown		107,454	107,454	107,402	107,426		28		28		107,454				1,304	08/25/2045	1.B FE
26894@-AA-0	ELR 2025-2 CLASS A DELAY DRAW - ABS	06/30/2026	Direct		1,574,465	1,574,465	1,579,091	1,575,123		(658)		(658)		1,574,465				27,141	03/25/2034	1.A PL
269330-AA-4	E3 2019-1 A - ABS	06/20/2026	Paydown		47,025	47,025	47,024	47,010		15		15		47,025				731	09/20/2055	1.A FE
30165B-AE-3	EART 2024-5 B - ABS	06/15/2026	Paydown		3,072,033	3,072,033	3,064,540	3,067,763		4,269		4,269		3,072,033				56,808	04/16/2029	1.C FE
30166T-AE-3	EART 2023-4 C - ABS	06/15/2026	Paydown		1,063,988	1,063,988	1,073,258	1,068,959		(4,971)		(4,971)		1,063,988				28,558	08/15/2028	1.C FE
30166V-AC-2	EART 2025-5 A2 - ABS	06/15/2026	Paydown		634,317	634,317	634,315	634,315		2		2		634,317				11,589	06/15/2028	1.A FE
30166X-AB-0	EART 2025-3 A2 - ABS	06/15/2026	Paydown		1,729,179	1,729,179	1,729,427	1,729,289		(110)		(110)		1,729,179				33,165	01/18/2028	1.A FE
30166X-AC-8	EART 2025-3 A3 - ABS	06/15/2026	Paydown		218,883	218,883	219,271	219,140		(257)		(257)		218,883				5,231	07/16/2029	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30167M-AC-1	EART 2025-1 A3 - ABS	06/15/2026	Paydown		2,272,646	2,272,646	2,276,201	2,274,111		(1,464)		(1,464)		2,272,646				43,815	08/15/2028	1.A FE
30167P-AD-2	EART 2024-1 B - ABS	06/15/2026	Paydown		438,712	438,712	439,717	439,225		(513)		(513)		438,712				9,541	08/15/2028	1.A FE
30168D-AE-6	EART 2023-5 C - ABS	06/15/2026	Paydown		5,867,252	5,867,252	5,993,740	5,950,057		(82,805)		(82,805)		5,867,252				165,603	01/16/2029	1.F FE
31659T-DV-4	FMIC 2005-2 M2 - RMBS	06/25/2026	Paydown		18,910	18,910	14,330	18,907		3		3		18,910				245	12/25/2035	1.A FM
34528Q-HY-3	FORDF 231 C - ABS	05/15/2026	Paydown		6,000,000	6,000,000	6,049,194	6,019,143		(19,143)		(19,143)		6,000,000				143,750	05/15/2028	1.E FE
38218G-AA-0	GOODG 2018-1 A - ABS	06/15/2026	Paydown		37,979	37,979	37,975	38,572		(594)		(594)		37,979				754	10/15/2053	1.A FE
42770U-AA-1	HERO 152 A - ABS	06/20/2026	Paydown		2,213	2,213	2,260	2,216		(3)		(3)		2,213				45	09/20/2040	1.A FE
525946-AA-7	LENDR 25SP2 A - ABS	06/15/2026	Paydown		451,005	451,005	463,858	463,729		(12,724)		(12,724)		451,005				12,722	01/15/2037	1.A FE
525946-AB-5	LENDR 25SP2 B - ABS	06/15/2026	Paydown		68,309	68,309	69,610	69,597		(1,288)		(1,288)		68,309				1,935	01/15/2037	1.C FE
525946-AC-3	LENDR 25SP2 C - ABS	06/15/2026	Paydown		64,606	64,606	62,227	62,250		2,356		2,356		64,606				839	01/15/2037	1.F FE
525946-AD-1	LENDR 25SP2 D - ABS	06/15/2026	Paydown		45,951	45,951	42,991	43,015		2,936		2,936		45,951				228	01/15/2037	2.B FE
525946-AE-9	LENDR 25SP2 E - ABS	06/15/2026	Paydown		18,518	18,518	16,766	16,780		1,738		1,738		18,518				83	01/15/2037	3.B FE
525946-AF-6	LENDR 25SP2 F - ABS	06/15/2026	Paydown		20,026	20,026	17,262	17,284		2,743		2,743		20,026				82	01/15/2037	4.B FE
68267E-AB-0	ODART 2019-1 B - ABS	05/14/2026	Paydown		1,131,032	1,131,032	1,124,360	1,127,914		3,118		3,118		1,131,032				17,745	11/14/2028	1.A FE
68268V-AB-1	OMFIT 2022-2 B - ABS	06/14/2026	Paydown		1,727,885	1,727,885	1,734,312	1,731,054		(3,169)		(3,169)		1,727,885				38,558	10/14/2034	1.A FE
682696-AA-7	OMFIT 2020-2 A - ABS	06/14/2026	Paydown		8,128,757	8,128,757	7,985,377	8,010,801		117,956		117,956		8,128,757				58,989	09/14/2035	1.A FE
68269M-AA-2	OMFIT 2021-1 A1 - ABS	06/14/2026	Paydown		482,461	482,461	465,914	468,470		13,990		13,990		482,461				3,739	06/16/2036	1.A FE
69356F-A*-2	PCRED II RATED NOTE VEHICLE I LP	06/30/2026	HIMCO		26,218,560	26,218,560	26,218,560	26,218,560						26,218,560				758,748	03/31/2032	2.A PL
69376B-AA-4	PACEF 2020-1 A - ABS	06/20/2026	Paydown		66,375	66,375	66,739	66,391		(16)		(16)		66,375				998	09/20/2055	1.A FE
71680@-DL-7	Petros Finance 2024-S1 SUBI CL A Certifi	05/01/2026	Direct		43,790	43,790	44,653	43,789		1		1		43,790				725	01/29/2059	1.C PL
71680@-DM-5	Petros Finance 2024-S1 SUBI CL B Certifi	05/01/2026	Direct		554	554	795	555		(1)		(1)		554				10	01/27/2059	2.B PL
76112B-2D-1	RAMP 2006-RS2 A3A - RMBS	06/25/2026	Paydown		10,023	10,023	8,961	9,735		288		288		10,023				176	03/25/2036	1.A FM
78449@-AA-1	SLR 2022-2 LLC - ABS	05/25/2026	Paydown		284,026	284,026	284,026	284,026						284,026				6,074	12/30/2052	1.F PL
80281H-AC-8	SCART 2021-C C - ABS	04/15/2026	Paydown		2,070	2,070	2,129	2,070						2,070				20	10/16/2028	1.A PL
80285X-AD-7	SDART 2023-3 B - ABS	06/15/2026	Paydown		352,147	352,147	354,106	353,130		(983)		(983)		352,147				8,173	07/17/2028	1.A FE
80286F-AE-3	SDART 2022-4 C - ABS	06/15/2026	Paydown		683,920	683,920	686,971	685,773		(1,853)		(1,853)		683,920				14,108	11/15/2029	1.A FE
80286M-AE-8	SDART 2022-2 C - ABS	06/15/2026	Paydown		1,052,842	1,052,842	1,043,465	1,046,956		5,886		5,886		1,052,842				19,011	07/16/2029	1.A FE
80286P-AD-3	SDART 2023-5 B - ABS	06/15/2026	Paydown		276,709	276,709	283,237	280,332		(3,623)		(3,623)		276,709				7,682	12/17/2029	1.A FE
80287H-AF-5	SDART 2022-5 D - ABS	06/15/2026	Paydown		675,539	675,539	681,562	679,375		(3,836)		(3,836)		675,539				16,193	12/16/2030	1.A FE
802920-AD-0	SDART 2024-5 A3 - ABS	06/15/2026	Paydown		998,525	998,525	998,330	998,451		75		75		998,525				19,064	11/15/2028	1.A FE
802923-AB-8	SDART 2025-4 A2 - ABS	06/15/2026	Paydown		1,177,012	1,177,012	1,176,946	1,176,953		59		59		1,177,012				20,848	01/16/2029	1.A FE
86358E-MR-4	SAIL 2004-9 M1 - RMBS	06/25/2026	Paydown		33,332	33,332	28,833	33,279		54		54		33,332				643	10/25/2034	1.C
89231H-AB-2	TAOT 2025-B A2A - ABS	06/15/2026	Paydown		360,879	360,879	361,093	361,010		(131)		(131)		360,879				6,637	03/15/2028	1.A FE
96042X-AF-2	WLAKE 2023-1 C - ABS	06/15/2026	Paydown		2,770,578	2,770,578	2,790,387	2,779,186		(8,608)		(8,608)		2,770,578				65,487	08/15/2028	1.A FE
96043P-AL-5	WLAKE 223 C - ABS	04/15/2026	Paydown		297,660	297,660	299,625	298,285		(626)		(626)		297,660				6,390	12/15/2027	1.A FE
96043P-AN-1	WLAKE 223 D - ABS	06/15/2026	Paydown		231,994	231,994	236,135	234,461		(2,467)		(2,467)		231,994				6,674	04/17/2028	1.D FE
96043R-AE-7	WLAKE 2024-1 B - ABS	06/15/2026	Paydown		1,857,437	1,857,437	1,870,062	1,865,031		(7,594)		(7,594)		1,857,437				42,512	11/15/2027	1.A FE
ABSELR-9A-2	ELR 2025-1 CLASS A DELAY DRAW - ABS	06/30/2026	Direct		1,744,189	1,744,189	1,745,208	1,744,351		(162)		(162)		1,744,189				32,671	02/28/2035	1.A
WHLNBT-92-7	THE BATTERY	06/24/2026	Direct		2,814,431	2,814,431	2,842,575	2,841,117		(26,687)		(26,687)		2,814,431					03/31/2048	1.F
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					92,145,507	92,145,508	92,251,270	84,313,752		(30,957)		(30,957)		92,145,508				2,132,076	XXX	XXX
83013@-AA-7	SIXTH STREET CMS DYNAMIC CREDIT NOTE ISS	06/25/2026	Unknown		4,228,678	4,228,678	4,228,678	3,597,150						4,228,678				143,377	12/31/2045	1.G PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					4,228,678	4,228,678	4,228,678	3,597,150						4,228,678				143,377	XXX	XXX
23942M-AB-0	PROJECT WOLVERINE CLASS A SR SEC	05/15/2026	Direct		320,573	320,573	320,573	300,494						320,573				11,641	05/15/2035	1.G PL
23942M-AC-8	PROJECT WOLVERINE CLASS B SR SEC	05/15/2026	Direct		74,010	74,010	74,010	69,374						74,010				3,726	05/15/2035	2.C PL
96451W-AA-9	WHIROS 2023 A - CDO	05/15/2026	Paydown		750,000	750,000	750,000	750,000						750,000				28,868	05/17/2038	1.G FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,144,583	1,144,583	1,144,583	1,119,868						1,144,583				44,235	XXX	XXX
126650-AY-6	CVSPAS 05 CTF - CMBS	06/10/2026	Paydown		53,617	53,617	53,617	53,617						53,617				841	10/10/2027	2.B
24703U-AC-7	DEFT 2025-1 A2 - ABS	06/22/2026	Paydown		815,004	815,004	816,329	815,640		(636)		(636)		815,004				15,382	07/22/2027	1.A FE
57631T-AA-1	MAST 2022-1 LTD. - ABS	06/15/2026	Direct		4,134,550	4,134,550	4,134,512	4,133,609		941		941		4,134,550				109,141	12/15/2047	1.G FE
88035K-AA-7	TENET 241 A1 - ABS	06/20/2026	Paydown		3,640	3,640	3,638	3,638		2		2		3,640				83	10/20/2054	1.C FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G1889#-AA-1	CANOPUS AVIATION NUMBER 2 DESIGNATED ACT	06/11/2026	Direct		21,506	21,506	21,453	21,502		4		4		21,506				742	06/28/2029	2.A PL
WHLN91-9F-2	ACS Warehouse IV Pass Through Trust - AB	05/25/2026	Paydown		161,773	161,773	161,449	161,446		326		326		161,773				3,750	11/17/2029	2.B
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,190,090	5,190,090	5,190,998	5,189,452		638		638		5,190,090				129,939	XXX	XXX
12782@-AA-5	CLR 2023-1 LLC - ABS	06/30/2026	Direct		2,527,385	2,527,385	1,792,283	2,296,975		230,410		230,410		2,527,385				58,895	04/30/2036	1.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					2,527,385	2,527,385	1,792,283	2,296,975		230,410		230,410		2,527,385				58,895	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					266,687,303	267,075,598	266,520,738	253,947,165		260,946		260,946		266,962,082		(274,779)	(274,779)	8,220,180	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					23,728,678	23,728,678	23,728,678	23,097,150						23,728,678				792,544	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					290,415,981	290,804,276	290,249,416	277,044,315		260,946		260,946		290,690,760		(274,779)	(274,779)	9,012,723	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					290,415,981	290,804,276	290,249,416	277,044,315		260,946		260,946		290,690,760		(274,779)	(274,779)	9,012,723	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					465,652,333	466,537,252	471,089,162	452,752,524		(371,076)		(371,076)	(864,075)	467,163,139	725,700	(2,480,005)	(1,754,305)	14,272,062	XXX	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	06/10/2026	Call @ 100.00	2,971,000.000	2,971,000		3,511,466	3,008,200	62,328	(99,528)		(37,200)		2,971,000				100,271		2.B FE
23989#-12-9	DAYTON PARTS HOLDINGS LLC	06/30/2026	HIMCO	100.000			3,577	3,577						3,577		(3,577)	(3,577)			4.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,971,000	XXX	3,515,043	3,011,777	62,328	(99,528)		(37,200)		2,974,577		(3,577)	(3,577)	100,271	XXX	XXX
BHM298-ZV-1	RED BARN HOLDINGS INC	06/30/2026	HIMCO	10,596.230			10,596	10,596						10,596		(10,596)	(10,596)			4.A FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred						XXX	10,596	10,596						10,596		(10,596)	(10,596)		XXX	XXX
4509999997. Total - preferred stocks - Part 4					2,971,000	XXX	3,525,640	3,022,373	62,328	(99,528)		(37,200)		2,985,173		(14,173)	(14,173)	100,271	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					2,971,000	XXX	3,525,640	3,022,373	62,328	(99,528)		(37,200)		2,985,173		(14,173)	(14,173)	100,271	XXX	XXX
BHM01H-MX-3	DAYTON PARTS HOLDINGS LLC	06/30/2026	HIMCO	100.000			3,665							3,665		(3,665)	(3,665)			
BHM1KA-35-7	OAC HOLDINGS I CORP	06/30/2026	HIMCO	53.210			53,210							53,210		(53,210)	(53,210)			
BHM1SD-XT-8	RED BARN HOLDINGS INC	06/30/2026	HIMCO	700.000			7,000							7,000		(7,000)	(7,000)			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other						XXX	63,875							63,875		(63,875)	(63,875)		XXX	XXX
5989999997. Total - common stocks - Part 4						XXX	63,875							63,875		(63,875)	(63,875)		XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks						XXX	63,875							63,875		(63,875)	(63,875)		XXX	XXX
5999999999. Total - preferred and common stocks					2,971,000	XXX	3,589,515	3,022,373	62,328	(99,528)		(37,200)		3,049,048		(78,048)	(78,048)	100,271	XXX	XXX
6009999999 - Totals					468,623,333	XXX	474,678,676	455,774,898	62,328	(470,604)		(408,276)	(864,075)	470,212,187	725,700	(2,558,054)	(1,832,354)	14,372,333	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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
BHM30N050 - MAY28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/12/2026	05/19/2028	20,000,000	20,000,000	1		1,872,000		507,875	^	507,875	(1,364,125)						0001
BHM30NRG7 - JUL28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	07/21/2028	20,000,000	20,000,000	1		2,050,000		538,764	^	538,764	(1,511,236)						0001
BHM31FF50 - DEC26 SPX C @ 7000	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/02/2026	12/18/2026	10,000	70,000,000	7,000		2,913,700		7,771,147	^	7,771,147	4,857,447						0001
BHM3077H2 - BHM3077H2 - MAR27 SPX C @ 7500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/14/2026	03/19/2027	10,000	75,000,000	7,500		3,397,900		5,528,051	^	5,528,051	2,130,151						0001
BHM324GM6 - BHM324GM6 - DEC26 SPX C @ 8200	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	12/18/2026	10,000	82,000,000	8,200		(1,305,200)		(929,836)	^	(929,836)	375,364						0001
BHM3289A1 - BHM3289A1 - DEC26 SPX C @ 7600	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/22/2026	12/18/2026	30,000	228,000,000	7,600		12,144,600		10,398,193	^	10,398,193	(1,746,407)						0001
BHM3289V5 - BHM3289V5 - DEC26 SPX C @ 8300	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/22/2026	12/18/2026	30,000	249,000,000	8,300		(3,280,800)		(2,139,468)	^	(2,139,468)	1,141,332						0001
BHM31KPB5 - DEC26 SPX C @ 7000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	12/18/2026	15,000	105,000,000	7,000		5,833,625		11,682,939	^	11,682,939	5,849,315						0001
BHM324GN4 - BHM324GN4 - DEC26 SPX C @ 7500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	12/18/2026	10,000	75,000,000	7,500		4,457,600		4,093,664	^	4,093,664	(363,936)						0001
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	60,000,000	60,000,000	1	(390,000)			(163,740)		(163,740)	(41,484)						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			819,135		819,135	125,790						0001
BHM2R6WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1	(417,000)			(163,218)		(163,218)	(41,130)						0001
BHM2RW8E6 - 10Y RTR 1.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	(996,000)			(328,524)		(328,524)	(83,664)						0001
BHM2R4TY1 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	3,882,000			1,953,744		1,953,744	294,912						0001
BHM2RC503 - 10Y RTR 3.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1	3,528,000			1,955,808		1,955,808	296,172						0001
BHM2R4TZ8 - 10Y RTR 1.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2034	120,000,000	120,000,000	1	(888,000)			(326,028)		(326,028)	(81,996)						0001
BHM2RJLU4 - 10Y RTR 3.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2024	06/12/2034	60,000,000	60,000,000	1	1,890,000			978,906		978,906	148,662						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			1,638,270		1,638,270	251,580						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			1,638,270		1,638,270	251,580						0001
BHM2R9SK1 - 10Y RTR 3.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1	3,840,000			1,955,424		1,955,424	295,716						0001
BHM2R6WT3 - 10Y RTR 3.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/20/2024	05/22/2034	60,000,000	60,000,000	1	1,878,000			977,484		977,484	147,786						0001
BHM2RW8C0 - 10Y RTR 3.000000 03-JUL-2034	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/01/2024	07/03/2034	120,000,000	120,000,000	1	4,020,000			1,960,644		1,960,644	299,028						0001
BHM2RC4Z7 - 10Y RTR 1.000000 30-MAY-2034	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/29/2024	05/30/2034	120,000,000	120,000,000	1	(834,000)			(326,784)		(326,784)	(82,512)						0001
BHM2R9SL9 - 10Y RTR 1.000000 23-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	05/23/2024	05/23/2034	120,000,000	120,000,000	1	(864,000)			(326,556)		(326,556)	(82,320)						0001
BHM2J3EF9 - CALL OPTION 10Y RTR 3.400000 11/03/2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032	200,000,000	200,000,000	1	10,950,000			4,327,660		4,327,660	450,500						0001
BHM2J7B48 - 10Y RTR 3.000000 15-NOV-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032	200,000,000	200,000,000	1	8,720,000			3,054,860		3,054,860	337,660						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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM2JG7F8 - 10Y RTR 2.750000 07-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2032	200,000,000	200,000,000	1	11,190,000			2,451,000		2,451,000	285,040						0001
BHM2JG693 - 10Y RTR 2.750000 06-DEC-2032	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032	200,000,000	200,000,000	1	10,385,000			2,449,820		2,449,820	284,560						0001
BHM2JDMY7 - 10Y RTR 3.000000 29-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/29/2032	200,000,000	200,000,000	1	10,975,000			3,061,520		3,061,520	342,260						0001
BHM2JENC2 - 10Y RTR 2.750000 01-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZL0RGWGDTN03	12/01/2022	12/01/2032	200,000,000	200,000,000	1	9,390,000			2,447,920		2,447,920	283,120						0001
BHM2JA480 - 10Y RTR 3.000000 22-NOV-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/22/2032	200,000,000	200,000,000	1	9,516,000			3,059,320		3,059,320	340,260						0001
BHM2JJCM1 - 10Y RTR 2.750000 13-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZL0RGWGDTN03	12/12/2022	12/13/2032	200,000,000	200,000,000	1	10,100,000			2,454,100		2,454,100	286,940						0001
BHM2JL205 - 10Y RTR 2.750000 15-DEC-2032	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2032	200,000,000	200,000,000	1	10,356,000			2,456,480		2,456,480	287,920						0001
BHM2JNWP3 - 10Y RTR 3.000000 20-DEC-2032	VA Macro Hedge		Interest Rate	SMBC CAPITAL MARKETS, INC. TVJ8SHLIZL0RGWGDTN03	12/20/2022	12/20/2032	200,000,000	200,000,000	1	10,940,000			3,074,460		3,074,460	349,880						0001
BHM2NZUX6 - 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			2,471,129	^	2,471,129	166,630						0001
BHM2VZ986 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,450,000			2,667,081	^	2,667,081	227,554						0001
BHM2NJBH8 - 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			2,237,056	^	2,237,056	164,079						0001
BHM32TPS8 - BHM32TPS8 - 10Y RTR 3.000000 30-JUN-2036	VA Macro Hedge		Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2026	06/30/2036	250,000,000	250,000,000	1		6,765,000		6,653,782	^	6,653,782	(111,218)						0001
BHM2NFR30 - FWDP 20Y RTR 2.000000 03-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2033	50,000,000	50,000,000	1	1,800,000			955,664	^	955,664	80,264						0001
BHM2W1LV5 - 10Y RTR 2.750000 09-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2025	04/09/2035	100,000,000	100,000,000	1	3,860,000			2,495,672	^	2,495,672	228,053						0001
BHM2WAY33 - 10Y RTR 2.750000 25-APR-2035	VA Macro Hedge		Interest Rate	NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	04/25/2025	04/25/2035	100,000,000	100,000,000	1	3,426,500			2,375,121	^	2,375,121	229,004						0001
BHM2P2Y70 - 20Y RTR 3.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	5,345,000			2,656,326	^	2,656,326	167,692						0001
BHM32TP82 - BHM32TP82 - 10Y RTR 3.000000 30-JUN-2036	VA Macro Hedge		Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2026	06/30/2036	250,000,000	250,000,000	1		6,712,500		6,636,365	^	6,636,365	(76,135)						0001
BHM2VZ8J3 - 10Y RTR 2.750000 04-APR-2035	VA Macro Hedge		Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/04/2035	100,000,000	100,000,000	1	4,560,000			2,699,412	^	2,699,412	227,481						0001
BHM32TNB7 - BHM32TNB7 - 10Y RTR 3.000000 30-JUN-2036	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	06/30/2026	06/30/2036	250,000,000	250,000,000	1		6,880,000		6,691,934	^	6,691,934	(188,066)						0001
BHM2VZY88 - 10Y RTR 2.750000 07-APR-2035	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/07/2025	04/09/2035	100,000,000	100,000,000	1	4,170,000			2,586,916	^	2,586,916	227,841						0001
BHM2NXDH5 - 20Y RTR 2.000000 30-NOV-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2033	50,000,000	50,000,000	1	1,840,000			973,555	^	973,555	81,590						0001
BHM2P2WV9 - 20Y RTR 2.000000 14-DEC-2033	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/14/2033	50,000,000	50,000,000	1	2,410,000			1,122,975	^	1,122,975	82,775						0001
BHM2NFB60 - 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			2,172,570	^	2,172,570	163,267						0001
BHM32TNV3 - BHM32TNV3 - 10Y RTR 3.000000 30-JUN-2036	VA Macro Hedge		Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2026	06/30/2036	250,000,000	250,000,000	1		6,687,500		6,628,071	^	6,628,071	(59,429)						0001
BHM2P6193 - 20Y RTR 2.000000 19-DEC-2033	VA Macro Hedge		Interest Rate	WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033	50,000,000	50,000,000	1	2,555,000			1,161,623	^	1,161,623	83,090						0001

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)
0159999999. Subtotal - purchased options - hedging other - call options and warrants										175,415,000	55,128,425		131,716,556	XXX	131,716,556	16,008,637					XXX	XXX
BHM30K4L7 - APR28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/06/2026	04/21/2028	20,000,000	20,000,000	1		1,490,000		471,501	^	471,501	(1,018,499)						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)			(11,642)		(11,642)	980,657						0001
BHM2PJ1W4 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6,150	8,486,320			11,642		11,642	(980,657)						0001
BHM30VQW5 - FEB28 SPX <6150 10Y SOFR<3.00%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/27/2026	02/18/2028	20,000,000	20,000,000	1		1,650,000		255,305	^	255,305	(1,394,695)						0001
BHM30K4K9 - FEB28 SPX <6150 10Y SOFR<3.25%	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/06/2026	02/18/2028	20,000,000	20,000,000	1		1,450,000		453,564	^	453,564	(996,436)						0001
BHM2TJB41 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	75,000,000	5,000	2,949,300			99,724		99,724	(716,323)						0001
BHM2PJ1X2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6,150	8,486,320			11,642		11,642	(980,657)						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)			(11,642)		(11,642)	980,657						0001
BHM2XTBD4 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	37,500,000	2,500	195,168			6,224		6,224	(99,710)						0001
BHM2TJB58 - SEP26 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	09/18/2026	15,000	37,500,000	2,500	(305,400)			(6,224)		(6,224)	99,710						0001
BHM2XTBC6 - SEP26 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	07/24/2025	09/18/2026	15,000	75,000,000	5,000	(1,567,500)			(99,724)		(99,724)	716,323						0001
BHM2J5TV3 - NOV27 RTY P @ 1825	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1,825	34,466,808			2,914		2,914	(444,296)						0001
BHM2J5TU5 - NOV27 NDX P @ 11350	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11,350	18,236,546						(12)						0001
BHM2J3HN9 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3,775	30,378,790												0001
BHM2J5TW1 - NOV27 RTY P @ 1100	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1,100	2,848,939												0001
BHM2J3CD6 - NOV27 SPX P @ 3725	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3,725	15,152,195						(40)						0001
BHM2J4EA8 - NOV27 SPX P @ 2275	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2,275	4,400,000						(1)						0001
BHM2J4MC5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2,300	4,353,000												0001
BHM2J5TT8 - NOV27 NDX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6,800	3,010,871												0001
BHM2J2XM5 - NOV27 SPX P @ 2300	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2,300	2,051,500												0001
BHM2J4ET7 - NOV27 SPX P @ 3775	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3,775	15,203,000												0001
BHM2WE5N3 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/02/2025	03/21/2031	25,000	125,000,000	5,000	14,977,000			8,764,336	^	8,764,336	(1,538,225)						0001
BHM2VJ263 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	50,000	125,000,000	2,500	(4,350,000)			(3,041,340)	^	(3,041,340)	446,996						0001
BHM2XNZX7 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	50,000	140,000,000	2,800	(5,000,000)			(4,186,978)	^	(4,186,978)	524,410						0001
BHM2X6S46 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	50,000	135,000,000	2,700	(5,175,000)			(3,970,059)	^	(3,970,059)	465,881						0001
BHM2VL847 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	25,000	125,000,000	5,000	13,535,525			8,283,706	^	8,283,706	(1,586,518)						0001
BHM2X6S38 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	06/23/2025	06/20/2031	25,000	135,000,000	5,400	15,589,265			10,667,668	^	10,667,668	(1,842,139)						0001
BHM2XBUG5 - JUN31 SPX P @ 5400	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/27/2025	06/20/2031	25,000	135,000,000	5,400	12,370,875			10,100,231	^	10,100,231	(1,849,734)						0001

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)
BHM2XR842 - JUN31 SPX P @ 2850	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	50,000	142,500,000	2,850	(5,095,000)			(4,332,022)	^	(4,332,022)	554,843						0001
BHM2VNMR6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	25,000	125,000,000	5,000	12,988,643			8,194,759	^	8,194,759	(1,587,765)						0001
BHM2W1N19 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/09/2025	03/21/2031	50,000	125,000,000	2,500	(5,719,500)			(3,405,928)	^	(3,405,928)	410,779						0001
BHM2VL839 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/14/2025	01/17/2031	50,000	125,000,000	2,500	(4,190,950)			(3,015,471)	^	(3,015,471)	447,358						0001
BHM3289S2 - BHM3289S2 - DEC26 SPX P @ 6400	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/22/2026	12/18/2026	30,000	192,000,000	6,400		(3,430,500)		(2,553,157)	^	(2,553,157)	877,343						0001
BHM32CQA3 - BHM32CQA3 - DEC26 SPX P @ 6050	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/01/2026	12/18/2026	300,000	1,815,000,000	6,050		21,525,000		17,944,600	^	17,944,600	(3,580,400)						0001
BHM3156T0 - JUN27 SPX P @ 6050	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/17/2026	06/17/2027	25,000	151,250,000	6,050		4,167,000		1,952,891	^	1,952,891	(2,214,109)						0001
BHM2VMTR1 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	50,000	125,000,000	2,500	(4,360,000)			(3,042,966)	^	(3,042,966)	446,973						0001
BHM316SX5 - MAR27 SPX P @ 6000	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/19/2026	03/19/2027	25,000	150,000,000	6,000		3,907,000		1,309,458	^	1,309,458	(2,597,542)						0001
BHM2W1N01 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/09/2025	03/21/2031	25,000	125,000,000	5,000	16,665,750			9,048,458	^	9,048,458	(1,534,300)						0001
BHM2VM2J8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	50,000	125,000,000	2,500	(4,115,280)			(3,003,164)	^	(3,003,164)	447,531						0001
BHM2XNZW9 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/17/2025	06/20/2031	25,000	140,000,000	5,600	14,906,750			11,364,052	^	11,364,052	(2,049,724)						0001
BHM2UN3C1 - JAN31 SPX P @ 2625	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	25,000	65,625,000	2,625	(1,825,000)			(1,594,648)	^	(1,594,648)	258,379						0001
BHM2WKBX0 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	50,000	125,000,000	2,500	(4,385,000)			(3,181,407)	^	(3,181,407)	413,880						0001
BHM30SUJ6 - BHM30SUJ6 - SEP26 SPX P @ 5800	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	02/23/2026	09/18/2026	50,000	290,000,000	5,800		5,916,000		774,540	^	774,540	(5,141,460)						0001
BHM2WKC19 - MAR31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	05/12/2025	03/21/2031	25,000	125,000,000	5,000	13,250,000			8,473,779	^	8,473,779	(1,542,239)						0001
BHM2VJ271 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/12/2025	01/17/2031	25,000	125,000,000	5,000	13,790,125			8,325,116	^	8,325,116	(1,585,938)						0001
BHM2XBUF7 - JUN31 SPX P @ 2700	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/27/2025	06/20/2031	50,000	135,000,000	2,700	(2,805,625)			(3,552,313)	^	(3,552,313)	471,472						0001
BHM2XF8Z9 - JUN31 SPX P @ 2800	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/03/2025	06/20/2031	50,000	140,000,000	2,800	(2,762,875)			(3,792,549)	^	(3,792,549)	529,690						0001
BHM2VMTS9 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/18/2025	01/17/2031	25,000	125,000,000	5,000	13,478,275			8,274,395	^	8,274,395	(1,586,649)						0001
BHM2VHCU3 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	50,000	125,000,000	2,500	(4,440,000)			(3,055,978)	^	(3,055,978)	446,790						0001
BHM317GV0 - SEP27 SPX P @ 6000	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2026	09/17/2027	25,000	150,000,000	6,000		5,332,500		2,365,204	^	2,365,204	(2,967,296)						0001
BHM32CQB1 - BHM32CQB1 - DEC26 SPX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/01/2026	12/18/2026	100,000	680,000,000	6,800		(14,550,000)		(12,859,471)	^	(12,859,471)	1,690,529						0001
BHM324GP9 - BHM324GP9 - DEC26 SPX P @ 6800	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	12/18/2026	10,000	68,000,000	6,800		(1,965,800)		(1,295,101)	^	(1,295,101)	670,699						0001
BHM2VNMQ8 - JAN31 SPX P @ 2500	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2025	01/17/2031	50,000	125,000,000	2,500	(4,014,115)			(2,986,710)	^	(2,986,710)	447,761						0001
BHM315YS1 - JUN27 SPX P @ 6000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/18/2026	06/17/2027	25,000	150,000,000	6,000		4,250,750		1,880,162	^	1,880,162	(2,370,588)						0001
BHM2UN3D9 - JAN31 SPX P @ 5250	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	01/16/2025	01/17/2031	12,500	65,625,000	5,250	6,522,750			4,536,421	^	4,536,421	(911,693)						0001
BHM316TQ9 - MAR27 SPX P @ 6000	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/19/2026	03/19/2027	25,000	150,000,000	6,000		3,875,000		1,308,555	^	1,308,555	(2,566,445)						0001
BHM2XR834 - JUN31 SPX P @ 5700	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	07/21/2025	06/20/2031	25,000	142,500,000	5,700	15,611,000			11,918,920	^	11,918,920	(2,155,745)						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)
BHM2WE5P8 - MAR31 SPX P @ 2500	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/02/2025	03/21/2031	50,000	125,000,000	2,500	(5,180,000)			(3,315,161)	^	(3,315,161)	412,032						0001
BHM318BF8 - SEP27 SPX P @ 6000	VA Macro Hedge		Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2026	09/17/2027	25,000	150,000,000	6,000		5,294,500		2,360,789	^	2,360,789	(2,933,711)						0001
BHM2WP441 - JUN31 SPX P @ 2650	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/19/2025	06/20/2031	75,000	198,750,000	2,650	(6,989,438)			(5,639,458)	^	(5,639,458)	659,401						0001
BHM2VHCT6 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/11/2025	01/17/2031	25,000	125,000,000	5,000	14,274,500			8,403,896	^	8,403,896	(1,584,834)						0001
BHM2WP458 - JUN31 SPX P @ 5300	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/19/2025	06/20/2031	37,500	198,750,000	5,300	21,706,688			15,125,908	^	15,125,908	(2,619,943)						0001
BHM2VM2H2 - JAN31 SPX P @ 5000	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2025	01/17/2031	25,000	125,000,000	5,000	12,917,308			8,183,157	^	8,183,157	(1,587,927)						0001
BHM2XF905 - JUN31 SPX P @ 5600	VA Macro Hedge		Equity/Index	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/03/2025	06/20/2031	25,000	140,000,000	5,600	13,066,625			11,039,618	^	11,039,618	(2,054,066)						0001
0169999999. Subtotal - purchased options - hedging other - put options										296,180,993	38,911,450		109,960,022	XXX	109,960,022	(45,220,222)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										471,595,993	94,039,875		241,676,578	XXX	241,676,578	(29,211,585)					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										175,415,000	55,128,425		131,716,556	XXX	131,716,556	16,008,637					XXX	XXX
0449999999. Total purchased options - put options										296,180,993	38,911,450		109,960,022	XXX	109,960,022	(45,220,222)					XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										471,595,993	94,039,875		241,676,578	XXX	241,676,578	(29,211,585)					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				(1,913,820)			(8,373,577)					894,547		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				(676,060)			(3,095,211)					378,579		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(2,589,880)		XXX	(11,468,788)					1,273,126	XXX	XXX
BHM27DRQ2 - CSWAP: EUR/USD 07-JAN-2031	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031	2,178,759	14,847,950		818,309		112,655	303,030		334,012	443,827				157,941		100/100
BHM1KJX89 - CSWAP: EUR/USD 31-OCT-2026	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/14/2016	10/31/2026	303,000	3,426,450		(10,950)		29,268	(123,078)		(119,901)	96,580				9,945		100/100
BHM1Q8N21 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,572	5,710,750		(191,679)		53,582	(372,672)		(337,386)	155,895				34,245		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										615,680		195,505	(192,720)	XXX	(123,275)	696,302				202,131	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										615,680		(2,394,375)	(192,720)	XXX	(11,592,063)	696,302				1,475,257	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BHM2TY8K6 - FSWP: OIS 3.498000 02-DEC-2054 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2054		75,000,000					(6,136,106)		(6,136,106)	1,040,768				1,999,979		0001
BHM2TY8N0 - FSWP: OIS 3.821500 02-DEC-2044 SOF	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	11/27/2024	12/02/2044		180,000,000					(7,170,432)		(7,170,432)	1,906,924				3,864,592		0001
BHM2EM703 - SWP: USD 2.085500 21-MAR-2042	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000				(3,204,598)	(36,218,415)		(36,218,415)	(215,187)				2,974,981		0001
BHM2JNVX7 - SWP: OIS 3.350000 22-DEC-2032	VA Macro Hedge		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		290,000,000					(9,436,318)		(9,436,318)	(5,081,787)				3,692,502		0001
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000				230,718	(20,448,731)		(20,448,731)	(20,448,731)				1,729,639		0002
BHM2KXP51 - SWP: OIS 2.508500 05-OCT-2067	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000					(47,999,957)		(47,999,957)	(47,999,957)				8,032,468		0002
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000				158,769	(14,210,618)		(14,210,618)	(14,210,618)				1,199,217		0002
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000				211,816	(19,183,695)		(19,183,695)	(19,183,695)				1,614,330		0002
BHM2KXNW4 - FSWP: OIS 2.558500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047						(779,796)				19,180,665						0002
BHM2KXNY0 - FSWP: OIS 2.564000 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047						(578,045)				14,207,242						0002
BHM2KXPE2 - FSWP: OIS 2.568500 03-OCT-2047	Asset Liability Gap		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047						(833,719)				20,442,535						0002
1119999999. Subtotal - swaps - hedging other - interest rate												(4,794,855)	(160,804,272)	XXX	(160,804,272)	(50,361,841)				25,107,708	XXX	XXX
1169999999. Subtotal - swaps - hedging other												(4,794,855)	(160,804,272)	XXX	(160,804,272)	(50,361,841)				25,107,708	XXX	XXX
BHM2KXP69 - FSWP: OIS 1.129000 08-JUN-2050	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000				(1,564,238)			(55,917,023)					2,691,977		0001
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				(459,476)			(2,874,914)					429,240		0001
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				(459,328)			(2,879,044)					429,240		0001
BHM2KXPB8 - FSWP: OIS 1.486500 27-JAN-2041	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000		39,294		(1,881,567)	39,294		(46,646,961)					2,769,181		0001
BHM2KXNX2 - FSWP: OIS 3.185000 25-SEP-2048	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000		21,056		(293,841)	21,056		(16,262,147)					2,004,937		0002
1179999999. Subtotal - swaps - replication - interest rate										60,350		(4,658,450)	60,350	XXX	(124,580,089)					8,324,575	XXX	XXX
Z978T5JT4 - Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	10/30/2025	12/20/2030			---			122,222										
Z978T5JT4 - Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	01/20/2026	12/20/2030			---			244,444										
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	05/19/2026	06/20/2031		100,000,000	---		2,258,728	261,111	2,258,728		2,194,000					100,000,000		
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	03/20/2026	06/20/2031		150,000,000	---		2,450,260	391,667	2,450,260		3,291,000					150,000,000		
1189999999. Subtotal - swaps - replication - credit default											4,708,988	1,019,444	4,708,988	XXX	5,485,000					250,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										60,350	4,708,988	(3,639,006)	4,769,338	XXX	(119,095,089)					258,324,575	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	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)
1359999999. Total swaps - interest rate										60,350		(12,043,185)	(160,743,922)	XXX	(296,853,149)	(50,361,841)				34,705,409	XXX	XXX
1369999999. Total swaps - credit default											4,708,988	1,019,444	4,708,988	XXX	5,485,000					250,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange										615,680		195,505	(192,720)	XXX	(123,275)	696,302				202,131	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										676,030	4,708,988	(10,828,236)	(156,227,654)	XXX	(291,491,424)	(49,665,539)				284,907,540	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										615,680		(2,394,375)	(192,720)	XXX	(11,592,063)	696,302				1,475,257	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										471,595,993	94,039,875	(4,794,855)	80,872,306	XXX	80,872,306	(79,573,426)				25,107,708	XXX	XXX
1719999999. Subtotal - replication										60,350	4,708,988	(3,639,006)	4,769,338	XXX	(119,095,089)					258,324,575	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										472,272,023	98,748,863	(10,828,236)	85,448,924	XXX	(49,814,846)	(78,877,124)				284,907,540	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 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 Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion 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
TYU6	2,355	235,500,000	10Y TNOTES SEP26				09/21/2026	Board of Trade of th 549300EX04Q2QBFQTQ27	05/26/2026	109.5700	109.8906	755,031	755,031				755,031	755,031	5,416,500		100,000
USU6	3,068	306,800,000	US T BONDS SEP26				09/21/2026	Board of Trade of th 549300EX04Q2QBFQTQ27	05/26/2026	111.5213	113.5000	6,070,531	6,070,531				6,070,531	6,070,531	16,874,000		100,000
1569999999. Subtotal - long futures - other												6,825,562	6,825,562				6,825,562	6,825,562	22,290,500	XXX	XXX
1579999999. Subtotal - long futures												6,825,562	6,825,562				6,825,562	6,825,562	22,290,500	XXX	XXX
ESU6	1,805	673,147,675	EMINI S&P SEP26				09/18/2026	CME:Index and Option SNZ20JLFK8MNNCLQOF39	06/12/2026	7,458.7000	7,548.2500	(8,081,888)	(8,081,888)				(8,081,888)	(8,081,888)	53,608,500		50
RTYU6	275	40,452,500	1RTY SEP26				09/18/2026	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/12/2026	2,942.0000	3,045.6000	(1,424,500)	(1,424,500)				(1,424,500)	(1,424,500)	4,097,500		50
NQU6	220	130,929,819	NAS EMIN SEP26				09/18/2026	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/12/2026	29,756.7771	30,523.5000	(3,373,581)	(3,373,581)				(3,373,581)	(3,373,581)	8,470,000		20
1639999999. Subtotal - short futures - other												(12,879,969)	(12,879,969)				(12,879,969)	(12,879,969)	66,176,000	XXX	XXX
1649999999. Subtotal - short futures												(12,879,969)	(12,879,969)				(12,879,969)	(12,879,969)	66,176,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other																				XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other												(6,054,407)	(6,054,407)				(6,054,407)	(6,054,407)	88,466,500	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(6,054,407)	(6,054,407)				(6,054,407)	(6,054,407)	88,466,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Barclays PLC	6,261,440	(9,297,495)	(3,036,055)
Total Net Cash Deposits	6,261,440	(9,297,495)	(3,036,055)

(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			(3,036,055)		6,825,562	(12,879,968)	6,825,562	88,466,500	88,466,500
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	9,372,905	10,286,693	23,396,336	(328,524)	3,408,214	23,396,336	(328,524)	13,694,907		
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	Y	Y		46,091,843	51,896,706	(21,805,497)		51,896,706	(21,805,497)	30,091,209		
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Y	Y	1,251,000	37,936,300	59,063,729	(13,806,855)	6,069,574	59,063,729	(13,768,391)	44,044,338	44,190	
DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	Y	Y	4,139,950	4,620,846	11,578,586	(815,802)	2,001,988	11,578,586	(815,802)	6,622,834		
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y		39,320,101	48,479,093	(9,268,808)		48,479,093	(9,268,808)	39,210,285		
J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	Y	Y		71,801,906	87,638,323	(31,127,531)		87,669,305	(31,127,531)	56,541,774	157,941	
MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	Y	Y		28,412,976	22,403,799			22,403,799		22,403,799		
NOMURA GLOBAL FINANCIAL 549300B3CEAHYG7K8164	Y	Y		5,536,615	5,042,201			5,042,201		5,042,201		
SMBC CAPITAL MARKETS, INC. TVJ8SHLIZLORGWGDTN03	Y	Y	8,348,000		7,976,480			7,976,480				
WELLS FARGO BANK, NATIONAL ASSOCIATION. KB1H1DSPRFMYMCUFXT09	Y	Y		1,899,308	1,161,623			1,161,623		1,161,623		
0299999999. Total NAIC 1 Designation			23,111,855	245,906,588	318,636,876	(77,153,017)	11,479,776	318,667,858	(77,114,553)	218,812,970	202,131	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)					4,769,338	(160,804,271)		5,485,000	(296,853,149)		284,705,407	254,708,988
0999999999 - Gross totals			23,111,855	245,906,588	323,406,214	(240,993,343)	11,479,776	330,978,420	(386,847,670)	225,638,532	373,374,038	343,175,488
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					323,406,214	(240,993,343)						

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	G5GSEF7VJP5I7OUK5573	Cash		Cash	288,246,011	288,246,011	288,246,011		IV
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	24,791,489	49,337,300	47,374,752	08/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I7OUK5573	UNITED STATES TREASURY	912810-RD-2	UNITED STATES TREASURY	8,742	10,000	9,825	11/15/2043	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I7OUK5573	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	64,734,110	134,481,000	93,660,486	05/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I7OUK5573	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	815,319	1,631,200	1,566,314	08/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I7OUK5573	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	9,610,471	16,533,900	16,352,787	08/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I7OUK5573	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	3,399,206	6,111,000	5,921,631	11/15/2051	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	7,984,814	15,890,500	15,258,405	08/15/2050	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	10,250,079	21,176,600	14,748,631	05/15/2050	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	1,229,542	2,446,900	2,349,567	08/15/2050	IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	17,728,648	31,687,000	30,705,078	11/15/2051	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	IGJSJL3JD5P30I6NJZ34	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	1,003,924	2,074,100	1,444,525	05/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	IGJSJL3JD5P30I6NJZ34	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	9,188,980	18,286,900	17,559,480	08/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	IGJSJL3JD5P30I6NJZ34	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	777,863	1,390,300	1,347,217	11/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	23,330	48,200	33,569	05/15/2050	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	642,986	1,279,600	1,228,700	08/15/2050	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	1,543,002	2,639,400	2,610,488	08/15/2051	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	549300B3CEAHYG7K8164	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	680,847	1,216,900	1,179,191	11/15/2051	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	1,215,422	2,418,800	2,322,585	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	302,532	517,500	511,831	08/15/2051	IV
0199999999 - Total					444,177,317	597,423,111	544,431,073	XXX	XXX

E09

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		USD Cash	9,372,905	9,372,905	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		USD Cash	1,251,000	1,251,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		USD Cash	4,139,950	4,139,950	XXX		IV
SMBC CAPITAL MARKETS INC	TVJ8SHLIZLORGWGDTN03	Cash		USD Cash	8,348,000	8,348,000	XXX		IV
0299999999 - Total					23,111,855	23,111,855	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	30,228,942	2,062,874	(28,166,068)	(28,166,068)	(28,166,068)	(2,577,928)	100.0	(2,577,928)	(177,926,817)	(10,917,966)	(2,577,928)		(8,340,038)	13,448,373		13,448,373	(172,818,482)
Total		30,228,942	2,062,874	(28,166,068)	(28,166,068)	(28,166,068)	(2,577,928)	XXX	(2,577,928)	(177,926,817)	(10,917,966)	(2,577,928)		(8,340,038)	13,448,373		13,448,373	(172,818,482)

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank N.A New York, NY		0.000			1,457,569	910,571	352,512	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			1,283,681	1,460,403	6,988,595	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			11,974,283	1,376,979	15,744,789	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			3,142,036	1,241,329	5,741,072	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			19,806,919	1,216,938	64,096,809	XXX
JP Morgan Chase Bank N.A New York, NY		0.000				19,806,919	50,472,019	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					608,896	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					354,146	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					30,676,084	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					362,692	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					1,216,938	XXX
The Bank of New York Mellon New York, NY		0.000			1,195,060	16,729,740	3,341,959	XXX
The Bank of New York Mellon New York, NY		0.000			85,615,991	94,875,806	99,899,014	XXX
The Bank of New York Mellon New York, NY		0.000			5,697,281	412,995	3,655,344	XXX
The Bank of New York Mellon New York, NY		0.000			427,567	1,604,056	33,020,640	XXX
The Bank of New York Mellon New York, NY		0.000			3,920,573	23,800,353	6,263,237	XXX
The Bank of New York Mellon New York, NY		0.000			1,025,019	12,696,040	5,066,006	XXX
Bank of America New York, NY		0.000			1,608,050	1,262,664	1,395,952	XXX
Bank of America New York, NY		0.000			4,497,761	18,520,912	29,264,488	XXX
Bank of America New York, NY		0.000			480,639			XXX
0199998. Deposits in ... 37 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			(129,040)	1,158,752	1,608,853	XXX
0199999. Totals - open depositories	XXX	XXX			142,003,388	197,074,458	360,130,046	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			142,003,388	197,074,458	360,130,046	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			142,003,388	197,074,458	360,130,046	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		06/22/2026	0.000	08/06/2026	53,805,358		178,995
	UNITED STATES TREASURY		06/18/2026	0.000	07/02/2026	19,498,055		129,185
	UNITED STATES TREASURY		04/17/2026	0.000	07/16/2026	11,482,750		86,250
	UNITED STATES TREASURY		06/16/2026	0.000	08/20/2026	72,634,079		202,612
	UNITED STATES TREASURY		06/09/2026	0.000	07/07/2026	1,199,279		2,525
	UNITED STATES TREASURY		06/16/2026	0.000	07/14/2026	3,795,080		5,677
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						162,414,600		605,244
0489999999. Total - issuer credit obligations (unaffiliated)						162,414,600		605,244
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						162,414,600		605,244
261908-10-7	BNY DREYFUS TR OB CM INS		06/30/2026	3.530		26,429,371		70,793
31846V-41-9	FIRST AMER:TRS OBG V		05/15/2025	3.420				
4812A0-37-5	JPMORGAN:100% MM CAP		05/29/2026	3.550		192,447,299		2,617,943
4812C2-23-9	JPMORGAN:US TRS+MM CAP		06/30/2026	3.540		53,816,300	37,831	542,838
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						272,692,970	37,831	3,231,574
4812C0-67-0	JPMORGAN:US GVT MM CAP		06/30/2026	3.550		294,718,964	27,692	55,504
8309999999. Subtotal - all other money market mutual funds						294,718,964	27,692	55,504
8589999999. Total cash equivalents (unaffiliated)						729,826,534	65,523	3,892,321
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						729,826,534	65,523	3,892,321