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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 AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 American Row (Street and Number)

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

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

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

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

Internet Website Address www.talcott.com

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

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

OFFICERS

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

OTHER

Christopher Benedict Cramer, EVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Lisa Michelle Proch	James Francis O'Grady	Oliver Peter Jakob

State of Connecticut
County of Hartford SS

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

Lisa M. Proch	Lindsay P. Mastroianni	Christopher B. Cramer
EVP, Chief Legal Officer and Chief Compliance Officer	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	3,681,335,270		3,681,335,270	2,992,962,146
2. Stocks:				
2.1 Preferred stocks				1,850,888
2.2 Common stocks	25,717,843	16,332,554	9,385,289	9,886,171
3. Mortgage loans on real estate:				
3.1 First liens	591,601,516		591,601,516	577,794,520
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 75,942,245), cash equivalents ($ 89,332,786) and short-term investments ($ 26,062,878)	191,337,909		191,337,909	195,554,580
6. Contract loans (including $ .... premium notes)	87,160,355		87,160,355	86,985,968
7. Derivatives	31,743,386		31,743,386	48,296,942
8. Other invested assets	643,745,800		643,745,800	603,880,764
9. Receivables for securities	56,209,539		56,209,539	1,139,524
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	46,172,110		46,172,110	39,094,280
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,355,023,728	16,332,554	5,338,691,174	4,557,445,783
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	47,392,866		47,392,866	39,504,375
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	63,091		63,091	47,160
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,344,130		18,344,130	18,554,010
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	58,073,287		58,073,287	57,631,836
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	2,883,189		2,883,189	625,435
18.2 Net deferred tax asset	135,774,277	76,323,274	59,451,003	63,541,833
19. Guaranty funds receivable or on deposit	1,351,801		1,351,801	1,351,801
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	434,227		434,227	4,435,083
24. Health care ($ ....) and other amounts receivable	83,514		83,514	5,774
25. Aggregate write-ins for other than invested assets	58,746,254	13,217,968	45,528,286	30,425,341
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,678,170,364	105,873,796	5,572,296,568	4,773,568,431
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	24,418,599,648		24,418,599,648	24,106,820,931
28. Total (Lines 26 and 27)	30,096,770,012	105,873,796	29,990,896,216	28,880,389,362
DETAILS OF WRITE-INS				
1101. Derivative Collateral	46,172,110		46,172,110	39,094,280
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	46,172,110		46,172,110	39,094,280
2501. Disbursements and Items not allocated	58,746,254	13,217,968	45,528,286	30,425,341
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	58,746,254	13,217,968	45,528,286	30,425,341

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 2,999,140,937 less $ 0 included in Line 6.3 (including $ 672,018,932 Modco Reserve)	2,999,140,937	2,947,127,662
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	15,844,323	15,924,144
3. Liability for deposit-type contracts (including $ 253,406,765 Modco Reserve)	773,289,766	125,690,078
4. Contract claims:		
4.1 Life	18,963,177	20,416,907
4.2 Accident and health	123,442	126,649
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 2,338 due and unpaid	2,338	2,059
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	532,130	601,262
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
6.3 Coupons and similar benefits (including $ 0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 134,988 accident and health premiums	134,988	117,595
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	16,339	16,462
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 81,183,442 ceded	81,183,442	24,604,927
9.4 Interest Maintenance Reserve	90,345,383	96,162,702
10. Commissions to agents due or accrued-life and annuity contracts $ 15,052,342 , accident and health $ 0 and deposit-type contract funds $ 0	15,052,342	15,755,845
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	20,878,285	33,264,204
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,824,955) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,971,857)	(10,329,925)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	382,981	(64,652)
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	3,392,868	3,401,632
17. Amounts withheld or retained by reporting entity as agent or trustee	3,680,782	4,241,627
18. Amounts held for agents' account, including $ 781,562 agents' credit balances	865,076	42,892
19. Remittances and items not allocated	23,960,912	18,577,288
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 0 and interest thereon $ 0		300,000,000
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	119,460,052	122,433,569
24.02 Reinsurance in unauthorized and certified ($) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	31,135,995	33,283,192
24.05 Drafts outstanding	56,285,944	55,982,297
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	182,851,697	
24.08 Derivatives	21,885,477	4,820,659
24.09 Payable for securities	127,843,558	58,049,967
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	288,479,614	166,824,257
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,863,759,991	4,037,073,299
27. From Separate Accounts Statement	24,418,599,648	24,106,820,931
28. Total liabilities (Lines 26 and 27)	29,282,359,639	28,143,894,230
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	98,742,904	98,742,904
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	607,293,673	635,252,228
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	706,036,577	733,995,132
38. Totals of Lines 29, 30 and 37	708,536,577	736,495,132
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,990,896,216	28,880,389,362
DETAILS OF WRITE-INS		
2501. Payable for repurchase agreements	238,682,770	120,684,019
2502. Other liabilities - abandoned property unpaid funds	22,760,384	20,545,375
2503. Miscellaneous liabilities	21,643,254	19,596,982
2598. Summary of remaining write-ins for Line 25 from overflow page	5,393,206	5,997,881
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	288,479,614	166,824,257
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	67,985,955	38,416,802	(8,856,324,429)
2.	Considerations for supplementary contracts with life contingencies		(481,837)	(481,837)
3.	Net investment income	105,174,131	112,166,673	221,343,136
4.	Amortization of Interest Maintenance Reserve (IMR)	2,382,002	199,573	2,098,767
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	137,960,121	53,394,981	4,936,832
7.	Reserve adjustments on reinsurance ceded	(1,510,770,053)	(947,965,960)	5,369,474,934
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	221,265,876	222,884,008	453,919,629
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	(134,714,521)	23,684,619	(120,607,086)
9.	Totals (Lines 1 to 8.3)	(1,110,716,489)	(497,701,141)	(2,925,640,054)
10.	Death benefits	4,919,477	(1,356,948)	3,288,340
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	68,522,351	94,468,917	164,319,079
13.	Disability benefits and benefits under accident and health contracts	118,415	112,435	220,310
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,167,421	642,818,118	635,847,063
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	13,486,220	2,473,581	(3,304,189)
18.	Payments on supplementary contracts with life contingencies	110,831	566,788	695,406
19.	Increase in aggregate reserves for life and accident and health contracts	51,933,454	(70,970,636)	(1,270,961,207)
20.	Totals (Lines 10 to 19)	142,258,169	668,112,255	(469,895,198)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	81,475,596	49,592,661	102,120,534
22.	Commissions and expense allowances on reinsurance assumed	2,922,988	2,833,678	5,751,892
23.	General insurance expenses and fraternal expenses	48,591,316	54,907,747	108,490,771
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,802,963	2,404,585	3,241,270
25.	Increase in loading on deferred and uncollected premiums	(11,725)	(1,178)	1,128
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,324,904,597)	(1,236,255,913)	(2,574,874,525)
27.	Aggregate write-ins for deductions	(74,856,125)	(76,542,467)	(79,050,598)
28.	Totals (Lines 20 to 27)	(1,120,721,415)	(534,948,632)	(2,904,214,726)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,004,926	37,247,491	(21,425,328)
30.	Dividends to policyholders and refunds to members	(68,852)	88,195	133,550
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	10,073,778	37,159,296	(21,558,878)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,261,734)	3,488,344	41,633,472
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,335,512	33,670,952	(63,192,350)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 913,186 (excluding taxes of $ (913,186) transferred to the IMR)	(23,209,323)	(24,393,121)	(75,630,359)
35.	Net income (Line 33 plus Line 34)	(10,873,811)	9,277,831	(138,822,709)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	736,495,132	626,632,214	626,632,214
37.	Net income (Line 35)	(10,873,811)	9,277,831	(138,822,709)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,359,409)	14,411,080	21,989,650	60,764,196
39.	Change in net unrealized foreign exchange capital gain (loss)	1,113	88,970	89,315
40.	Change in net deferred income tax	10,250,211	6,659,439	12,789,829
41.	Change in nonadmitted assets	(14,353,196)	(2,304,634)	(27,599,199)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	2,973,517	(10,205,555)	3,966,272
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			119,373,209
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			13,311,343
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(30,367,469)		193,909,872
52.	Dividends to stockholders			(8,546,001)
53.	Aggregate write-ins for gains and losses in surplus		(8,224,442)	(119,373,209)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(27,958,555)	17,281,259	109,862,918
55.	Capital and surplus, as of statement date (Lines 36 + 54)	708,536,577	643,913,473	736,495,132
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	189,393	(67,900)	(197,521)
08.302.	Separate Account loads	(184)	208,309	212,173
08.303.	Other investment management fees	(386,826)	23,544,210	18,662,176
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(134,516,904)		(139,283,914)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(134,714,521)	23,684,619	(120,607,086)
2701.	Miscellaneous deductions	(2,432,184)	(347,405)	13,204,372
2702.	MODCO adjustment	(72,423,941)	(79,358,469)	(166,331,457)
2703.	IMR adjustment on reinsurance ceded		3,163,407	74,076,487
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(74,856,125)	(76,542,467)	(79,050,598)
5301.	Gain on inforce reinsurance		(8,224,442)	(119,373,209)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(8,224,442)	(119,373,209)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	67,557,568	33,709,751	49,478,977
2.	Net investment income	100,741,376	131,084,081	247,959,103
3.	Miscellaneous income	194,144,007	291,739,166	571,810,416
4.	Total (Lines 1 to 3)	362,442,951	456,532,998	869,248,496
5.	Benefit and loss related payments	1,545,763,310	1,697,822,119	4,490,970,005
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,323,262,665)	(1,229,545,385)	(2,571,073,308)
7.	Commissions, expenses paid and aggregate write-ins for deductions	70,921,921	48,835,223	50,340,150
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)		(437,450)	45,140,436
10.	Total (Lines 5 through 9)	293,422,566	516,674,507	2,015,377,283
11.	Net cash from operations (Line 4 minus Line 10)	69,020,385	(60,141,509)	(1,146,128,787)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	459,200,228	410,964,985	778,067,288
	12.2 Stocks	2,867,502	22,492,266	23,268,192
	12.3 Mortgage loans	91,805,094	87,414,631	136,436,675
	12.4 Real estate			
	12.5 Other invested assets	12,797,443	18,669,502	36,690,739
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,595)	15,607	21,422
	12.7 Miscellaneous proceeds	104,622,513	3,305,763	36,277,053
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	671,290,185	542,862,754	1,010,761,369
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,155,126,330	106,672,701	344,827,420
	13.2 Stocks	453,307	427,025	13,862,572
	13.3 Mortgage loans	105,607,912	14,784,988	22,985,976
	13.4 Real estate			
	13.5 Other invested assets	63,614,284	27,573,768	95,426,720
	13.6 Miscellaneous applications	62,147,845	13,135,575	62,208,781
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,386,949,678	162,594,057	539,311,469
14.	Net increase/(decrease) in contract loans and premium notes	174,387	(692,824)	38,834
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(715,833,880)	380,961,521	471,411,066
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			13,311,343
	16.3 Borrowed funds	(300,000,000)		300,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	647,599,688	(4,946,837)	(17,622,662)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	294,997,136	46,083,244	(62,071,952)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	642,596,824	41,136,407	233,616,729
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(4,216,671)	361,956,419	(441,100,993)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	195,554,580	636,655,573	636,655,573
	19.2 End of period (Line 18 plus Line 19.1)	191,337,909	998,611,992	195,554,580

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

20.0001.	Non-cash proceeds from invested asset exchanges - bonds and other invested assets		(62,395,417)	(62,395,417)
20.0002.	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets		(62,395,417)	(62,395,417)
20.0003.	Non-cash ceded premiums for reinsurance		(3,163,407)	(3,163,407)
20.0004.	Non-cash payable on reinsurance		(2,066,458)	(2,066,458)
20.0005.	Non-cash transfer of funds witheld for unauthorized reinsurance		5,229,864	5,229,864
20.0006.	Non-cash transfer of IMR liability for reinsurance		(3,163,407)	
20.0007.	Non-cash IMR reserve transferred on reinsurance		3,163,407	
20.0008.	Non-cash proceeds from sale of common stock-affiliates			(8,546,001)
20.0009.	Non-cash dividend from distribution of affiliates			8,546,001
20.0010.	Non-cash premiums from recaptured reinsurance			(10,576,146,399)

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	258,561,319	276,350,073	559,198,274
2. Group life	658,924	1,334,854	1,342,688
3. Individual annuities	411,897,218	72,072,058	141,088,191
4. Group annuities			
5. Accident & health	23,591	24,819	57,098
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	671,141,052	349,781,804	701,686,251
9. Deposit-type contracts	400,000,000		
10. Total (Lines 8 and 9)	1,071,141,052	349,781,804	701,686,251

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (10,873,811)	$ (138,822,709)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(16,816,222)	(850,632)
				(16,816,222)	(850,632)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 5,942,411	$ (137,972,077)
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 708,536,577	$ 736,495,132
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	3,290,522	20,106,744
				3,290,522	20,106,744
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 705,246,055	$ 716,388,388

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

In 2025, the NAIC adopted updates to SSAP No. 1 – Accounting Policies, Risks & Uncertainties, and Other Disclosures to require the reporting of assets held under modified coinsurance ("Modco") or funds withheld ("FWH") agreements within the restricted asset disclosure. The NAIC also adopted updates to SSAP No. 1 that require disclosure of investments held in FWH or Modco portfolios that are affiliated assets of the reinsurer. The Company adopted this guidance effective January 1, 2026, however, it is not material to the Company.

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

In 2025, the NAIC adopted revisions that modify the SSAP No. 37 – Mortgage Loans to clarify that mortgage loans held by an insurer through a qualifying Delaware Statutory Trust ("DST") will be reported on Schedule B – Mortgage Loans. The Company adopted this guidance effective January 1, 2026. However, it is not material to the Company.

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

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

Recently Issued Accounting Standards

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

Recently Issued Accounting Standards - Future Adoption

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

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

In 2026, the NAIC adopted revisions to SSAP No. 52 – Deposit Type Contracts to incorporate new disclosures for funding agreements backed notes (FABN) 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 has no OTTI recognized on loan-backed securities 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	$	3,521,765
2. 12 Months or Longer	$	25,167,845
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	599,298,413
2. 12 Months or Longer	$	223,759,625

5. As of June 30, 2026 asset-backed securities in an unrealized loss position comprised 340 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in the basic industry sector which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of 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 June 30, 2026.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

NOTES TO FINANCIAL STATEMENTS

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

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

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

2. 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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —			
2. Overnight	—			
3. 2 days to 1 week	—			
4. >1 week to 1 month	—			
5. >1 month to 3 months	125,594,832	148,382,266		
6. >3 months to 1 year	118,654,269	150,083,387		
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	—	148,382,266		
5. >1 month to 3 months	123,213,895	90,300,505		
6. >3 months to 1 year	—			
7. > 1 year	—			

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 244,249,102	$ 298,465,653		
2. Securities (FV)	—			
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 122,553,895	$ 238,682,770		
2. Securities (FV)	—			

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

NOTES TO FINANCIAL STATEMENTS

	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a.	Cash	$ —	$ 238,682,770	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$ 238,682,770	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	238,682,770
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	$ 238,682,770	$ 238,682,770
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 244,249,102	$ 298,465,653		
2. Securities (FV)	—			
b. Ending Balance				
1. Cash	$ 122,553,895	$ 238,682,770		
2. Securities (FV)	—			

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

L. Restricted Assets

1. Restricted Assets (Including Pledged).

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	238,682,770	—	—	—	238,682,770	125,761,411	112,921,359
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale	—	—	—	—	—	—	—
i. FHLB capital stock	2,458,500	—	—	—	2,458,500	3,002,400	(543,900)
j. On deposit with states	4,870,925	—	—	—	4,870,925	4,868,200	2,725
k. On deposit with other regulatory bodies	1002064	—	—	—	1,002,064	—	1002064
l. Pledged as collateral to FHLB (including assets backing funding agreements)	80,258,807	—	—	—	80,258,807	96,444,026	(16,185,219)
m. Pledged as collateral not captured in other categories	91,814,877	—	—	—	91,814,877	87,670,783	4,144,094
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	238,682,770	—	—	—	238,682,770	128,801,361	109,881,409
p. Assets held under Modco	653,334,285	—	24,338,921,831	—	24,992,256,116	24,698,978,372	293,277,744
q. Assets held under funds withheld	186,301,825	—	—	—	186,301,825	—	186,301,825
r. Total restricted assets	$ 1,497,406,823	$ —	$24,338,921,831	$ —	25,836,328,654	$ 25,145,526,553	$ 690,802,101

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

	Current Year						
	8	9	Percentage		12	13	14
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	—	$ —	0.000 %	0.000 %	xxx	xxx	xxx
b. Collateral held under security lending agreements	—	—	0.000 %	0.000 %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	238,682,770	0.790 %	0.800 %	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale	—	—	0.000 %	0.000 %	—	—	26.26
i. FHLB capital stock	—	2,458,500	0.010 %	0.010 %	—	—	26.27
j. On deposit with states	—	4,870,925	0.020 %	0.020 %	—	—	26.28
k. On deposit with other regulatory bodies	—	1002064	0.000 %	0.000 %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	80,258,807	0.270 %	0.270 %	—	—	26.31
m. Pledged as collateral not captured in other categories	—	91,814,877	0.310 %	0.310 %	—	—	26.3
n. Other restricted assets	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral assets received and on balance sheet	—	238,682,770	0.790 %	0.800 %	xxx	xxx	xxx
p. Assets held under Modco	—	24,992,256,116	83.040 %	83.330 %	xxx	xxx	xxx
q. Assets held under funds withheld	—	186,301,825	0.620 %	0.620 %	xxx	xxx	xxx
r. Total restricted assets	$ —	$25,836,328,654	85.840 %	86.150 %	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.

NOTES TO FINANCIAL STATEMENTS

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	—	
26.30	—	
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	$ 91,814,877	$ —	$ —	$ —	$ 91,814,877	$ 87,670,783	$ 4,144,094	$ 91,814,877	0.31%	0.31%
Total	$ 91,814,877	$ 0	$ 0	$ 0	$ 91,814,877	$ 87,670,783	$ 4,144,094	$ 91,814,877	0.31%	0.31%

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

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

NOTES TO FINANCIAL STATEMENTS

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

		1	2	3	4	5	6	7	8
	Assets	BACV Collateral ***	BACV) Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:									
a.	Cash, Cash Equivalents and Short Term Investments	$ 238,682,770	$ 56,009,120	$ 1,998,740	$ 238,682,770	$ 56,008,746	$ 1,998,720	5.23 %	5.32 %
b.	Schedule D, Part 1, Sec. 1	—	411,305,059	186,301,825	—	401,593,166	186,522,416	10.52 %	10.72 %
c.	Schedule D, Part 1, Sec. 2	—	180,850,246	—	—	175,916,477	—	3.19 %	3.25 %
d.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—		
e.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.00 %	0.00 %
f.	Schedule B	—	—	—	—	—	—	0.00 %	0.00 %
g	Schedule A	—	—	—	—	—	—	0.00 %	0.00 %
h.	Schedule BA, Part 1	—	5,169,860	7,095,316	—	5,329,722	7,095,316	0.22 %	0.22 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
j.	Other	—	—	—	—	—	—	0.00 %	0.00 %
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ 238,682,770	$ 653,334,285	$ 195,395,881	$ 238,682,770	$ 638,848,111	$ 195,616,452	19.15 %	19.51 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	0.00 %	0.00 %
n.	Schedule D, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
o.	Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	0.00 %	0.00 %
p.	Schedule D, Part 2, Sec. 2								
q.	Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	0.00 %	0.00 %
r.	Schedule B	—	—	—	—	—	—	0.00 %	0.00 %
s.	Schedule A	—	—	—	—	—	—	0.00 %	0.00 %
t.	Schedule BA, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
u.	Schedule DL, Part 1	—	—	—	—	—	—	0.00 %	0.00 %
v.	Other	—	24,338,921,831	—	—	24,338,921,831	—	99.67 %	99.67 %
w	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$24,338,921,831	$ —	$ —	$ 24,338,921,831	$ —	99.67 %	99.67 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

	9	10	11	12	13	14	15
Assets	Book/Adjusted Carrying Value (BACV)	Related Party Code					
General Account:	FWH Including Modco	1	2	3	4	5	6
a. Cash, Cash Equivalents and Short Term Investments	$ 58,007,860	$ —	$ —	$ —	$ —	$ —	$ 58,007,860
b. Schedule D, Part 1, Sec. 1	597,606,884	—	—	—	—	—	597,606,884
c. Schedule D, Part 1, Sec. 2	180,850,246	—	—	—	—	—	180,850,246
d. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
e. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—
g Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	12,265,176	—	—	—	—	—	12,265,176
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i)	$ 848,730,166	$ —	$ —	$ —	$ —	$ —	$ 848,730,166
l. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

	9	10	11	12	13	14	15
Assets	Book/Adjusted Carrying Value (BACV)	Related Party Code					
Separate Account:	FWH Including Modco	1	2	3	4	5	6
m. Cash, Cash Equivalents and Short Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1, Sec. 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Sec. 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Sec. 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Sec. 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	24,338,921,831	—	—	—	—	—	24,338,921,831
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 24,338,921,831	$ —	$ —	$ —	$ —	$ —	$24,338,921,831
x. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

	(1) Amount	(2) % of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 238,682,770	4.91 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	0.00 %
aa. Recognized Obligation for Modco assets (General Account)	$ 653,334,285	13.43 %
bb. Recognized Obligation for Modco assets (Separate Account)	$ 24,338,921,831	99.67 %
cc. Recognized Obligation for FWH (excluding Modco assets (General Account)	$ 195,395,881	4.02 %
dd. Recognized Obligation for FWH (excluding Modco assets (Separate Account)	$ —	0.00 %

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

NOTES TO FINANCIAL STATEMENTS

5. Assets held as Collateral or under 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

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

a. (amount in thousands)

Fiscal Year	Derivative Premium Payments Due
2026	$ 23
2027	7,700
2028	—
2029	—
Thereafter	—
Total Financing Premiums	$ 7,723

b. (amount in thousands)

Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Financing Premiums
June 30, 2026	$ 7,723	$ 8,694	$ 971
December 31, 2025	$ 42,120	$ 20,031	$ (22,089)

Note 9 - Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On June 30, 2026, TLA loaned $25 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, TLA borrowed $25 million from TLI per the cash management agreement. The interest rate of this loan is 4.64% and the maturity date is June 30, 2026. On June 23, 2026, this loan was repaid plus accrued interest.

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

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

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

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

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

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

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

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account and carried at par. As of 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 $184 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. June 30, 2026

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	2,458,500	2,458,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	2,458,500	2,458,500	—
f.	Actual or estimated borrowing capacity as determined by the insurer	177,000,000	177,000,000	—

2. December 31, 2025

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

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock		Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Eligible for Redemption			
				Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	2,458,500	2,386,784	71,716	—	—	—

3 Collateral Pledged to FHLB

a. Amount Pledged as of June 30, 2026

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 74,256,368	$ 80,258,807	$ —
2	Current Year General Account: Total Collateral Pledged	74,256,368	80,258,807	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	$ 90,780,508	$ 96,444,026	—

b. Maximum Amount Pledged During Reporting Period

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

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

The Company had no borrowings from the FHLB as of 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 Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of June 30, 2026 and December 31, 2025, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

NOTES TO FINANCIAL STATEMENTS

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	4	—	—	—	—

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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					
Common stocks - unaffiliated	$ 6,927		$ 2,459	$ —	$ 9,386
Preferred stocks - unaffiliated	—	—	—	—	—
Cash equivalents	88,735	—	—	—	88,735
Total bonds and stocks	95,662	—	2,459	—	98,121
Derivative assets					
Equity derivatives	—	30,009	—	—	30,009
Macro hedge program	—	35	—	—	35
Total derivative assets	—	30,044	—	—	30,044
Separate Account assets [1]	24,408,889	—	—	—	24,408,889
Total assets accounted for at fair value	$ 24,504,551	$ 30,044	$ 2,459	$ —	$ 24,537,054
b. Liabilities accounted for at fair value					
Derivative liabilities					
Equity derivatives	—	21,315	—	—	21,315
Macro hedge program	—	35	—	—	35
Total liabilities accounted for at fair value	$ —	$ 21,350	$ —	$ —	$ 21,350

[1] Excludes approximately $10 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

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

Bonds and Stocks

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

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

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

Separate Account Assets

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

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

NOTES TO FINANCIAL STATEMENTS

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains and (Losses) Included in: Net Income [1]	Total Gains and (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Common stocks - unaffiliated	$ 3,002	$ —	$ —	$ —	$ —	$ —	$ (544)	$ —	$ 2,458
Total bonds and stocks	3,002	—	—	—	—	—	(544)	—	2,458
Derivatives									
Macro hedge program	2	—	(2)	—	—	—	—	—	—
Total derivatives [3]	2	—	(2)	—	—	—	—	—	—
Total assets	$ 3,004	$ —	$ (2)	$ —	$ —	$ —	$ (544)	$ —	$ 2,458
Liabilities									
Derivatives									
Macro hedge program	—	—	—	—	—	—	—	—	$ —
Total derivatives [3]	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	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	$ 1,727,862	$ 2,294,427	$ —	$ 1,505,119	$ 222,743	$ —	$ —
Asset-backed securities - unaffiliated	1,266,679	1,369,473	—	1,074,561	192,118	—	—
Asset-backed securities - affiliated	17,203	17,435	—	15,410	1,793	—	—
Preferred stocks - unaffiliated	—	—	—	—	—	—	—
Common stocks - unaffiliated	9,386	9,385	6,927	—	2,459	—	—
Mortgage loans	549,559	591,602	—	—	549,559	—	—
Cash, cash equivalents and short-term investments - unaffiliated	166,338	166,338	166,338	—	—	—	—
Cash, cash equivalents and short-term investments - affiliated	25,000	25,000	25,000	—	—	—	—
Derivative related assets	32,732	31,743	—	32,732	—	—	—
Contract loans	89,213	87,160	—	—	89,213	—	—
Surplus debentures	15,314	14,053	—	15,314	—	—	—
Capital notes	6,519	5,956	—	6,519	—	—	—
Debt securities without credit enhancement	11,828	11,782	—	4,372	7,456	—	—
Residual tranches fixed income	24,152	19,133	—	—	24,152	—	—
Separate Account assets [1]	24,408,889	24,418,600	24,408,889	—	—	—	—
Total assets	$ 24,441,625	$ 24,450,348	$ 24,408,889	$ 32,735	$ 1,089,493	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (773,290)	$ (773,290)	$ —	$ —	$ (773,290)	$ —	$ —
Derivative related liabilities	(76,946)	(21,885)	—	(76,946)	—	—	—
Separate Account liabilities	(24,408,889)	(24,418,600)	(24,408,889)	—	—	—	—
Total liabilities	$ (25,259,125)	$ (25,213,775)	$ (24,408,889)	$ (76,946)	$ (773,290)	$ —	$ —

[1] Excludes approximately $10 million at June 30, 2026, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

D. At 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 January 28, 2026 and March 30, 2026, the Company issued funding agreements, which are accounted for as deposit-type contracts in accordance with SSAP No. 52. As of June 30, 2026, the Company had outstanding funding agreements of $650 million, reported within line 3, Liability for deposit-type contracts. These agreements credit interest at rates ranging from 4.46% to 4.69% and mature through 2029. Certain funding agreements are associated with funding agreement backed loan ("FABL") programs and may be secured by assets held in trust.

The Company had no other significant changes.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of 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 $3,290,522 and $20,106,744, respectively.

   b. For the periods ended June 30, 2026 and December 31, 2025, the total amount of reinsurance credit taken for this agreement was $4,165,218 and $25,451,575, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTES TO FINANCIAL STATEMENTS

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Claim reserves for Accident & Health as of June 30, 2026 and December 31, 2025 were $3.7 million and $3.8 million, repectively. As of June 30, 2026, $0.1 million has been paid year-to-date for incurred claims and claim adjustment expenses attributable to insured events of prior years. The portion of reserves remaining for claims incurred before 2026 is $3.7 million. As a result, there has been a $0.0 million prior-year development from December 31, 2025 to June 30, 2026. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
.....

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

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 $4,870,925 of cash and bonds pledged as collateral for derivative activity; $2,458,500 of FHLB capital stock; $80,258,807 pledged as collateral for FHLB activity, $238,682,770 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 45,469,015

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 8,712,860	$ 17,435,156
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 16,142,964	$ 16,332,554
13.24	Short-Term Investments	$	$ 25,000,000
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 47,623,703	$ 47,221,114
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 72,479,527	$ 105,988,824
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
PGIM Inc.	U
Sixth Street Insurance Solutions, LP	A
Pacific Investment Management Company, 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
105676	PGIM Inc.	SEC	DS
317703	Sixth Street Insurance Solutions, LP	SEC	DS
104559	Pacific Investment Management Company, 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 [ ] No [X]

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$591,601,516
1.14 Total Mortgages in Good Standing	$591,601,516
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)	$591,601,516
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent .... %

2.2 A&H cost containment percent .... %

2.3 A&H expense percent excluding cost containment expenses .... %

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

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

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

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

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

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191486	01/01/2026	TR Re, Ltd.	BMU	COFW/I	IA	Reciprocal Jurisdiction		
00000	AA-3191486	01/01/2026	TR Re, Ltd.	BMU	COFW/I	FA	Reciprocal Jurisdiction		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	2,724,623	6,347,071	259	18,226	9,090,179	
2.	Alaska AK	L	288,303	955,403	82	36,856	1,280,644	
3.	Arizona AZ	L	5,869,582	9,841,075	(143)	10,131	15,720,645	
4.	Arkansas AR	L	2,782,077	3,095,184	80	11,070	5,888,411	
5.	California CA	L	30,517,308	8,571,863	1,516	258,768	39,349,455	
6.	Colorado CO	L	5,229,362	12,712,552	268	7,600	17,949,782	
7.	Connecticut CT	L	4,713,980	6,118,096		460,284	11,292,360	
8.	Delaware DE	L	1,237,405	1,793,045		3,200	3,033,650	400,000,000
9.	District of Columbia DC	L	786,900	1,192,203	33	5,400	1,984,536	
10.	Florida FL	L	20,480,151	46,139,944	2,372	193,462	66,815,929	
11.	Georgia GA	L	6,366,390	13,323,942	1,696	60,000	19,752,028	
12.	Hawaii HI	L	977,700	343,651	188	3,200	1,324,739	
13.	Idaho ID	L	1,121,891	2,020,111	396	5,300	3,147,698	
14.	Illinois IL	L	13,261,500	15,387,350	921	97,771	28,747,542	
15.	Indiana IN	L	3,990,850	7,705,369	(2,752)	173,051	11,866,518	
16.	Iowa IA	L	3,160,181	4,252,619	3,820	47,232	7,463,852	
17.	Kansas KS	L	3,103,845	3,439,996	258	30,100	6,574,199	
18.	Kentucky KY	L	3,144,131	3,261,552	1,411	12,124	6,419,218	
19.	Louisiana LA	L	5,168,493	3,944,440	1,792	282,176	9,396,901	
20.	Maine ME	L	447,010	1,245,631	128	34,569	1,727,338	
21.	Maryland MD	L	8,598,307	5,252,324		91,542	13,942,173	
22.	Massachusetts MA	L	3,808,318	6,051,613	87	51,977	9,911,995	
23.	Michigan MI	L	6,987,297	7,790,696	2,658	66,192	14,846,843	
24.	Minnesota MN	L	6,460,172	7,036,582	3,496	139,505	13,639,755	
25.	Mississippi MS	L	1,758,707	887,399	286	27,256	2,673,648	
26.	Missouri MO	L	6,066,883	8,252,027	1,984	7,380	14,328,274	
27.	Montana MT	L	486,659	595,245	313	1,830	1,084,047	
28.	Nebraska NE	L	2,216,909	1,487,668	889	21,929	3,727,395	
29.	Nevada NV	L	2,138,981	4,606,193	189	14,180	6,759,543	
30.	New Hampshire NH	L	1,025,533	6,099,770		44,387	7,169,690	
31.	New Jersey NJ	L	6,211,747	11,155,909		86,869	17,454,525	
32.	New Mexico NM	L	1,188,439	1,225,526	147	2,323	2,416,435	
33.	New York NY	N	2,922,354	51,449		46,010	3,019,813	
34.	North Carolina NC	L	12,450,964	20,671,867	(1,130)	113,579	33,235,280	
35.	North Dakota ND	L	1,224,449	272,340	142	102,735	1,599,666	
36.	Ohio OH	L	8,302,847	13,113,157	(3,084)	114,693	21,527,613	
37.	Oklahoma OK	L	3,116,531	4,310,327	1,380	77,604	7,505,842	
38.	Oregon OR	L	1,645,657	2,518,373	652	8,800	4,173,482	
39.	Pennsylvania PA	L	11,186,076	18,404,305	160	367,434	29,957,975	
40.	Rhode Island RI	L	558,840	1,910,669	252	2,700	2,472,461	
41.	South Carolina SC	L	3,725,234	13,154,962	540	17,296	16,898,032	
42.	South Dakota SD	L	1,744,823	550,046	110	19,350	2,314,329	
43.	Tennessee TN	L	6,168,597	10,832,585	(2,897)	52,445	17,050,730	
44.	Texas TX	L	19,524,563	60,890,138	1,734	1,005,872	81,422,307	
45.	Utah UT	L	1,799,692	8,351,326	50	26,846	10,177,914	
46.	Vermont VT	L	483,549	680,334		8,600	1,172,483	
47.	Virginia VA	L	7,284,325	17,825,143	487	498,597	25,608,552	
48.	Washington WA	L	4,493,038	12,533,539	(2,559)	39,649	17,063,667	
49.	West Virginia WV	L	1,341,418	1,941,640	624	18,070	3,301,752	
50.	Wisconsin WI	L	5,680,108	6,243,166	4,380	112,464	12,040,118	
51.	Wyoming WY	L	351,681	569,070		2,100	922,851	
52.	American Samoa AS	N						
53.	Guam GU	N	3,542				3,542	
54.	Puerto Rico PR	L	31,486				31,486	
55.	U.S. Virgin Islands VI	L	963				963	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	214,419				214,419	
58.	Aggregate other alien OT	XXX	1,800,875		(7)		1,800,868	
59.	Subtotal	XXX	258,375,665	406,956,485	23,208	4,940,734	670,296,092	400,000,000
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	473				473	
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	843,981		385		844,366	
94.	Aggregate or other amounts not allocable by state	XXX						
95.	Totals (direct business)	XXX	259,220,119	406,956,485	23,593	4,940,734	671,140,931	400,000,000
96.	Plus reinsurance assumed	XXX	18,165,580	2,635,011		512,488	21,313,079	
97	Totals (all business)	XXX	277,385,699	409,591,496	23,593	5,453,222	692,454,010	400,000,000
98.	Less reinsurance ceded	XXX	277,336,811	341,687,021		5,444,344	624,468,176	
99.	Totals (all business) less reinsurance ceded	XXX	48,888	67,904,475	23,593	8,878	67,985,834	400,000,000
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,800,875		(7)		1,800,868	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,800,875		(7)		1,800,868	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

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

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

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

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

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4926	Talcott Holdings Grp	00000	86-1594781				TAO Insurance Holdings, LLC1, 2	DE	UIP	A. Michael Muscolino/Alan Waxman	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578722				TAO Sutton Holdings, LLC2,3	CYM	UIP	TAO Insurance Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578678				Talcott Financial Group Investments, LLC4	BMU	UIP	TAO Sutton Holdings, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1578697				Talcott Financial Group, Ltd.	BMU	UIP	Talcott Financial Group Investments, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673007				Talcott Re FinCo, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1673064				Talcott Re Holdings, Ltd.	BMU	NIA	Talcott Re FinCo, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1625692				Talcott Life Re, Ltd.	BMU	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1652614				Talcott Life & Annuity Re SPC, Ltd.	CYM	IA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					Sutton Cayman Holdings, Ltd.	CYM	NIA	Talcott Re Holdings, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	98-1849391				Talcott US Holdings, Ltd.	BMU	NIA	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	86-1856539				Talcott Financial Group GP, LLC	DE	UIP	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3930622				Talcott Holdings, LP	DE	UIP	Talcott Financial Group GP, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	82-3950446				Talcott Acquisition, Inc.	DE	UIP	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UIP	Talcott Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re, Ltd.	BMU	UDP	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	45-4036343				Talcott Administration Services Company, LLC	DE	NIA	TR Re, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA	Talcott Administration Services Company, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	TR Re Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company, Inc.	CT	NIA	Talcott Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	SEE EXPLANATION
	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. The only new policies or certificates that would otherwise be subject to VM-20 being issued or assumed by the company are due to election of policy benefits or features from existing policies or certificates valued under VM-A and VM-C and the company was exempted from, or otherwise not subject to, the requirements of VM-20 in the prior year.

9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 1 1 5 3 2 0 2 6 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 1 1 5 3 2 0 2 6 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 1 1 5 3 2 0 2 6 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 1 1 5 3 2 0 2 6 4 4 7 0 0 0 0 2
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 1 1 5 3 2 0 2 6 4 4 8 0 0 0 0 2
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 7 1 1 5 3 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	3,609,950	3,039,950
2505. Accrued interest on derivatives in a liability position	909,179	2,148,197
2506. Provision for future dividends	840,216	792,222
2507. Interest on policy or contract funds due or accrued	33,861	17,512
2597. Summary of remaining write-ins for Line 25 from overflow page	5,393,206	5,997,881

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Fees on reinsurance ceded	(134,516,904)		(139,283,914)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(134,516,904)		(139,283,914)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	577,794,519	687,494,035
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	104,094,922	1,274,848
	2.2 Additional investment made after acquisition	1,512,990	21,711,128
3.	Capitalized deferred interest and other		
4.	Accrual of discount	812	190,408
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	662	3,586,459
7.	Deduct amounts received on disposals	91,805,094	136,436,675
8.	Deduct amortization of premium and mortgage interest points and commitment fees	(2,704)	25,685
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	591,601,515	577,794,519
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	591,601,515	577,794,519
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	591,601,515	577,794,519

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	603,880,764	513,085,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,348,660	34,339,196
	2.2 Additional investment made after acquisition	55,265,624	108,317,254
3.	Capitalized deferred interest and other		
4.	Accrual of discount	(23,251)	(33,800)
5.	Unrealized valuation increase/(decrease)	(7,529,688)	1,577,351
6.	Total gain (loss) on disposals	46,598	(602,375)
7.	Deduct amounts received on disposals	12,797,443	49,831,724
8.	Deduct amortization of premium, depreciation and proportional amortization	21,485	351,539
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	3,423,979	2,619,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	643,745,799	603,880,764
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	643,745,799	603,880,764

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,020,842,167	3,529,061,389
2.	Cost of bonds and stocks acquired	1,155,579,637	373,855,680
3.	Accrual of discount	2,354,377	5,544,454
4.	Unrealized valuation increase/(decrease)	282,676	(85,904)
5.	Total gain (loss) on disposals	(3,674,199)	(12,663,458)
6.	Deduct consideration for bonds and stocks disposed of	462,157,730	859,185,493
7.	Deduct amortization of premium	5,770,970	18,080,445
8.	Total foreign exchange change in book/adjusted carrying value	(492,845)	2,346,365
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	90,000	49,580
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,707,053,113	3,020,842,167
12.	Deduct total nonadmitted amounts	16,332,554	16,142,964
13.	Statement value at end of current period (Line 11 minus Line 12)	3,690,720,559	3,004,699,203

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	1,317,899,792	92,761,745	42,050,970	13,688,829	1,317,899,792	1,382,299,396		1,273,695,072
2. NAIC 2 (a)	850,324,302	66,318,917	10,448,122	(13,535,391)	850,324,302	892,659,707		878,672,896
3. NAIC 3 (a)	20,963,166	25,000,000	180,000	4,997	20,963,166	45,788,163		15,413,826
4. NAIC 4 (a)	340,000				340,000	340,000		340,000
5. NAIC 5 (a)								3,073,054
6. NAIC 6 (a)								
7. Total ICO	2,189,527,261	184,080,662	52,679,092	158,435	2,189,527,261	2,321,087,266		2,171,194,848
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	557,198,578	484,328,807	119,277,109	(16,189,485)	557,198,578	906,060,792		577,281,528
9. NAIC 2	318,051,091	185,707,478	54,901,130	13,731,692	318,051,091	462,589,131		237,645,253
10. NAIC 3	8,543,056	7,747,415	22,347	1,912	8,543,056	16,270,037		7,046,602
11. NAIC 4	1,890,067	111,885	20,026	2,173	1,890,067	1,984,099		734,083
12. NAIC 5	3,821			(560)	3,821	3,260		4,209
13. NAIC 6	1,503			(403)	1,503	1,100		1,947
14. Total ABS	885,688,116	677,895,585	174,220,611	(2,454,671)	885,688,116	1,386,908,418		822,713,623
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	1,829,835		1,828,000	(1,835)	1,829,835			1,850,888
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	1,829,835		1,828,000	(1,835)	1,829,835			1,850,888
22. Total ICO, ABS & Preferred Stock	3,077,045,212	861,976,247	228,727,704	(2,298,071)	3,077,045,212	3,707,995,684		2,995,759,359

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

NAIC 1 $ 1,660,414 ; NAIC 2 $; NAIC 3 $ 25,000,000 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	26,062,879	XXX	26,041,250		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	946,324	440,088,843
2.	Cost of short-term investments acquired	49,411,411	440,942,418
3.	Accrual of discount	21,078	3,906
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(911)	
6.	Deduct consideration received on disposals	24,315,024	880,088,843
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,062,879	946,324
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	26,062,879	946,324

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	43,476,286
2.	Cost paid/(consideration received) on additions	11,588,933
3.	Unrealized valuation increase/(decrease)	20,307,718
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(19,591,127)
6.	Considerations received/(paid) on terminations	46,351,087
7.	Amortization	(66,767)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	493,957
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	9,857,912
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	9,857,912

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DP5	Bond With Interest Rate Swap	1.B	5,082,458	5,570,783	4,461,056	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,539	(292,443)	20268J-AC-7	COMMONSPIRIT HEALTH	1.G FE	5,569,244	4,753,499
91283#DP5	Bond With Interest Rate Swap	1.B	12,653,423	13,444,653	15,528,092	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	3,832	(728,073)	29273R-AR-0	ENERGY TRANSFER LP	2.B FE	13,440,821	16,256,165
91283#DP5	Bond With Interest Rate Swap	1.B	3,374,246	4,115,203	3,848,533	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,022	(194,153)	64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS R	1.B FE	4,114,181	4,042,686
91283#DP5	Bond With Interest Rate Swap	1.B	2,054,072	1,990,461	1,998,128	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	622	(118,190)	912810-RD-2	UNITED STATES TREASURY	1.A	1,989,839	2,116,318
91283#DP5	Bond With Interest Rate Swap	1.B	1,159,897	1,113,241	942,595	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	351	(66,740)	912810-RU-4	UNITED STATES TREASURY	1.A	1,112,890	1,009,335
91283#DP5	Bond With Interest Rate Swap	1.B	21,089,038	14,773,414	11,179,340	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	6,387	(1,213,454)	912810-SP-4	UNITED STATES TREASURY	1.A	14,767,027	12,392,794
91283#DP5	Bond With Interest Rate Swap	1.B	1,345,481	1,372,620	924,917	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	408	(77,418)	912810-SX-7	UNITED STATES TREASURY	1.A	1,372,212	1,002,335
91283#DP5	Bond With Interest Rate Swap	1.B	32,477,118	27,368,997	20,338,458	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	9,836	(1,868,720)	912810-SZ-2	UNITED STATES TREASURY	1.A	27,359,161	22,207,178
91283#DP5	Bond With Interest Rate Swap	1.B	5,230,081	6,410,415	6,930,775	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	1,584	(300,937)	91324P-BK-7	UNITEDHEALTH GROUP INC	1.F FE	6,408,831	7,231,712
91283#DP5	Bond With Interest Rate Swap	1.B	8,785,693	11,759,624	9,681,126	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,661	(505,525)	37045V-AT-7	GENERAL MOTORS CO	2.B FE	11,756,963	10,186,651
91283#DP5	Bond With Interest Rate Swap	1.B	6,748,492	6,752,580	6,367,903	06/06/2019	06/10/2029	FSWP: OIS 2.135000 10-JUN-2029	2,044	(388,305)	79467B-DX-0	SALES TAX SECURITIZATION CORP ILL	1.D FE	6,750,536	6,756,208
91278*BB9	Bond With Interest Rate Swap	1.B	14,154,837	16,701,487	14,190,409	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,006	(5,379,094)	313309-AP-1	FEDEX CORP	2.B FE	16,696,481	19,569,503
91278*BB9	Bond With Interest Rate Swap	1.B	5,417,871	5,554,261	2,879,065	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,916	(2,058,889)	882484-AA-6	TEXAS HEALTH RESOURCES	1.C FE	5,552,345	4,937,954
91278*BB9	Bond With Interest Rate Swap	1.B	3,643,020	2,752,495	554,056	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	1,288	(1,384,413)	912810-SN-9	UNITED STATES TREASURY	1.A	2,751,207	1,938,469
91278*BB9	Bond With Interest Rate Swap	1.B	11,130,951	11,356,598	3,565,628	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	3,936	(4,229,963)	912810-SX-7	UNITED STATES TREASURY	1.A	11,352,662	7,795,591
91278*BB9	Bond With Interest Rate Swap	1.B	15,702,672	13,234,492	4,126,873	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	5,553	(5,967,299)	912810-SZ-2	UNITED STATES TREASURY	1.A	13,228,939	10,094,172
91278*BB9	Bond With Interest Rate Swap	1.B	26,918,867	26,937,905	11,704,955	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	9,519	(10,229,656)	BHM1K9-N5-8	BIO MED GROUND LEASE TRUST 2016 UW	3.C	26,928,386	21,934,611
91278*BB9	Bond With Interest Rate Swap	1.B	12,712,883	12,701,506	6,178,227	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	4,496	(4,831,126)	30303M-8K-1	META PLATFORMS INC	1.D FE	12,697,010	11,009,353
91278*BB9	Bond With Interest Rate Swap	1.B	10,318,899	9,510,331	2,551,570	12/13/2019	12/17/2049	FSWP: OIS 1.954500 17-DEC-2049	3,649	(3,921,368)	912810-SU-3	UNITED STATES TREASURY	1.A	9,506,682	6,472,938
12607@YS3	Bond With Credit Default Swap	2.B	22,981,616	23,006,808	24,363,420	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	375,406	504,217	912810-RD-2	UNITED STATES TREASURY	1.A	22,631,402	23,859,203
12607@YS3	Bond With Credit Default Swap	2.B	37,672,036	32,083,419	25,666,691	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	615,375	826,524	912810-TB-4	UNITED STATES TREASURY	1.A	31,468,044	24,840,167
12607@YS3	Bond With Credit Default Swap	2.B	26,789,003	27,664,203	33,608,679	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	437,600	587,751	BHM01E-HR-9	ALLETE FIRST MTG BONDS SERIES 31	1.F	27,226,603	33,020,928
12607@YS3	Bond With Credit Default Swap	2.B	12,557,345	12,967,595	13,340,222	03/21/2025	06/20/2030	ICE: (CDX.NA.IG.44.V1)	205,125	275,508	BHM0M1-6K-1	ATC TRANSMISSION COMPANY LLC	1.G	12,762,470	13,064,714
9999999999 - Totals				289,143,091	224,930,718	XXX	XXX	XXX	1,699,155	(41,561,766)	XXX	XXX	XXX	287,443,936	266,492,484

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	2	194,522,142	3	292,138,507					2	194,522,142
2. Add: Opened or acquired transactions	1	96,800,723							1	96,800,723
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	1,640,170	XXX		XXX		XXX		XXX	1,640,170
4. Less: Closed or disposed of transactions										
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	824,528	XXX	2,995,419	XXX		XXX		XXX	3,819,947
7. Ending inventory	3	292,138,507	3	289,143,088					3	289,143,088

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	9,857,911	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		9,857,911
4.	Part D, Section 1, Column 6	31,743,387	
5.	Part D, Section 1, Column 7	(21,885,476)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(44,214,032)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(44,214,032)
10.	Part D, Section 1, Column 9	32,731,740	
11.	Part D, Section 1, Column 10	(76,945,772)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	104,820,944	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	104,820,944	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	121,559,150	129,307,637
2.	Cost of cash equivalents acquired	1,998,324,593	1,909,645,752
3.	Accrual of discount	4,814	
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	1,783	
6.	Deduct consideration received on disposals	2,030,557,553	1,917,394,239
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	89,332,787	121,559,150
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	89,332,787	121,559,150

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	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
09056#AA8	Seattle	WA		02/01/2018	3.875	60,000,000		
6S0112485	Jersey City	NY		05/21/2026	0.372	42,541,356		
BHM2G4MY0	Dania Beach	FL		06/13/2023	7.446	51,388		55,400,237
BHM2G64U3	EAST HANOVER	NJ		04/20/2023	7.809		48,261	30,078,841
BHM2PRJM9	Houston	TX		02/28/2024	8.324	22,282	111,440	56,100,000
0599999. Mortgages in good standing - commercial mortgages-all other						102,615,026	159,702	141,579,077
0899999. Total mortgages in good standing						102,615,026	159,702	141,579,077
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						102,615,026	159,702	141,579,077

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
BHM2E9UR7	DENVER	CO		08/23/2023	06/01/2026	9,826,960		2,040			2,040		9,829,000	9,829,000			
0199999. Mortgages closed by repayment						9,826,960		2,040			2,040		9,829,000	9,829,000			
BHM0M26W3	WASHINGTON	DC		09/21/2017		144,600							144,600	101,264		(43,336)	(43,336)
BHM127TJ6	New York	NY		05/10/2019		41,014		(798)			(798)		40,216	40,216			
BHM21LBR5	MULTI-CITY	WI		02/11/2020		53,705							53,705	53,705			
BHM2EG3B6	TAMPA	FL		03/29/2022		88,882		71			71		88,953	89,137		185	185
BHM1UHQB3	Houston	TX		04/27/2018		25,395							25,395	25,395			
BHM1KFJV2	MULTI-CITY	NJ		11/01/2016		55,890							55,890	55,890			
BHM2DUW32	Davenport	FL		03/30/2022		51,874							51,874	51,874			
BHM265AL9	Naples	FL		09/24/2020		5,653							5,653	5,653			
BHM21QNL4	San Jose	CA		10/01/2019		47,967							47,967	47,967			
BHM01LDV8	Baltimore	MD		11/15/2017		95,847							95,847	95,847			
BHM2K5VL0	MULTI-CITY	US		03/28/2023		550,000							550,000	550,000			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		68,612		405			405		69,017	69,017			
BHM26DPR3	Richmond	VA		09/25/2020		15,008							15,008	15,008			
BHM1KA3P3	Charlotte	NC		02/01/2018		197,111							197,111	197,111			
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		31,779							31,779	31,779			

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
BHM27EGL3	Irvine	CA		06/01/2021		53,322							53,322	53,322			
BHM28RWD3	Aurora	CO		07/01/2021		140,488		557			557		141,045	141,045			
BHM190WN1	San Diego	CA		02/01/2018		103,640							103,640	103,640			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		168,699							168,699	168,699			
BHM1R1K02	Fort Worth	TX		02/01/2018		203,790							203,790	203,790			
BHM10N625	Irvine	CA		02/01/2018		365,451							365,451	365,451			
BHM1VMB76	Linthicum	MD		08/29/2018		60,420							60,420	60,420			
BHM2E91A6	OGDEN	UT		05/18/2022		38,502							38,502	38,502			
BHM1EEKQ1	Granada Hills	CA		02/01/2018		181,749							181,749	181,749			
09056#AA8	Seattle	WA		02/01/2018									30,000,000	30,000,000			
0299999. Mortgages with partial repayments						2,789,397		235			235		32,789,633	32,746,482		(43,151)	(43,151)
0599999 - Totals						12,616,357		2,276			2,276		42,618,633	42,575,482		(43,151)	(43,151)

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
BHM1JV-YA-8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	Juggernaut Capital Partners		03/29/2018			676,019			2.918
BHM03B-4L-0	UPFRONT III LP	LOS ANGELES	CA	Upfront Ventures		07/02/2012			12,241		7,779,336	1.612
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	The Blackstone Group		03/01/2018			107,482		4,509,768	0.670
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	Southfield Capital		02/24/2021			228,735		128,877	1.155
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	Carousel Capital		04/21/2021			31,769		1,530,993	0.643
BHM252-3H-4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	Parthenon Capital Partners		04/30/2020			572,789		2,551,766	0.526
BHM21P-3U-8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	Arlington Capital Partners		08/26/2019			27,700		1,012,782	0.606
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	Leeds Equity Partners		06/21/2022			384,026		239,263	0.767
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	Goldman Sachs		03/29/2018			2,228		10,527,479	3.047
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG Partners		10/14/2021			70,782		329,477	0.478
BHM29Y-QY-8	ONE ROCK CAPITAL PARTNERS III LP	NEW YORK	NY	One Rock Capital Partners		06/21/2021			28,454		2,544,381	0.500
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners		07/27/2021			115,882		277,056	0.769
BHM22R-5C-1	UPFRONT GROWTH III LP - INVESTMENT	LOS ANGELES	CA	Upfront Ventures		12/24/2019			21,391		163,022	2.000
BHM22J-9D-3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	WindPoint Partner		02/26/2020			82,925		1,273,670	0.714
BHM2BE-9L-6	UPFRONT VII LP	SANTA MONICA	CA	Upfront Ventures		09/16/2021			332,619		894,757	2.559
BHM22R-5B-3	REVELSTOKE CAPITAL PARTNERS FUND II	DENVER	CO	Revelstoke Capital Partners		11/04/2019			360,584		320,372	1.401
BHM035-DC-3	KRG CAPITAL FUND IV LP	DENVER	CO	KRG Capital		12/27/2017			13,181		18,095	0.314
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts		04/20/2020			46,669		362	12.894
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners		07/27/2023			64,123		4,248,745	1.333
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	SAN FRANCISCO	CA	Alpine Investors		12/15/2023			864,219		4,872,218	0.440
BENRGF-E6-6	Dextra Strategic Partners B-5 Onshore LP	NEW YORK	NY	Dextra Partners		12/28/2023			673,311		13,138,542	3.680
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners		01/02/2024			470,070		2,535,610	0.510
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	OH	MPE Partners		08/01/2024			458,580		4,112,574	0.790
BENUZ8-1C-5	Manulife Infrastructure Fund III, LP	BOSTON	US	Manulife		03/01/2025			606,293		59,953,626	2.100
BENUZ8-1D-3	Hunter Point Capital GPFS	NEW YORK	US	Hunter Point Capital		03/01/2025			17,997		6,398,525	0.500
BENVTD-J7-1	MIM Atticus Co-Invest Aggregator, LLC	BOSTON	US	MIM Atticus Coinvest Aggregator		06/01/2025			652,637		2,633,054	24.900
BHM2XG-VJ-7	Rockland Power Partners V LP	THE WOODLANDS	US	Rockland Power Partners		07/31/2025			821,502		3,609,752	0.417
BENWNS-Z7-4	Partners Group Direct Infrastructure IV	NEW YORK	US	Partenrs Group		09/28/2025			25,459		20,200,650	0.200
BHM2Z9-N5-0	EIV Capital Fund V	HOUSTON	US	EIV Capital		11/16/2025			134,559		3,604,904	0.500
BHM2ZN-8H-0	ACHIEVE PRTNRS WORKFORCE FND II LP	NEW YORK	US	ACHIEVE PRTNRS WORKFORCE		01/02/2026			31,347		4,653,660	2.000
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	NEW YORK	US	BDT & MSD R		12/02/2025			999,081		23,661,924	2.800
BENXHV-WU-4	TPG Real Estate Credit Opportunities, L.P.	FORT WORTH	US	TPG Real Estate Credit Opportunities, L.		12/02/2025			554,346		22,643,063	1.400
BHM2ZN-8G-2	BROADWING CAPITAL FUND I LP	DALLAS	US	BROADWING CAPITAL FUND		01/03/2026			1,037,322		1,312,060	1.850
321678-AA-2	MIF III Village Solar Co-Invest L.P.	BOSTON	US	Manulife Investment Management		03/04/2026			2,240,785		9,215	1.800
BHM31E-5J-4	ARCLIGHT INFRASTRUCTURE PARTNERS F	BOSTON	US	ARCLIGHT INFRASTRUCTURE PARTNERS F		04/03/2026			2,451,392		2,548,608	1.000
BENKAR-VI-I	KAYNE ANDERSON REAL ESTATE PARTNERS VII OFFSHORE,	LOS ANGELES	US	Kayne Anderson		05/03/2026			19,950,000		16,504,684	0.980
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									35,168,497		230,742,869	XXX
BENVVM-C0-0	Elk Coinvest LP	DALLAS	US	Elk Coinvest LP		06/01/2025			14,400			5.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									14,400			XXX
6S0074-48-7	Steam MH Funding I LLC ? Residual - ABS		US	Steam MH Funding I LLC ? Residual - ABS	6.	04/15/2026		8,319,152				0.000
525946-AG-4	LENDR 25SP2 CTF - ABS		US	LENDR 25SP2 CTF - ABS	6.	04/10/2026		29,508				0.000
BHM2YY-F7-1	OIC CREDIT OPPORT FND IV LP EQTY	NEW YORK	US	OIC CREDIT OPPORT	6.	12/09/2025			53,840			1.530
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								8,348,660	53,840			XXX
BHM2QH-2D-8	SIXTH STREET PRIVATE ASSET BASED INVESTMENT FUND I	DALLAS	CA	Sixth Street	6.	06/01/2025			213,327			6.873
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									213,327			XXX
7899999. Total - unaffiliated								8,348,660	35,222,337		230,742,869	XXX
7999999. Total - affiliated									227,727			XXX
8099999 - Totals								8,348,660	35,450,064		230,742,869	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
BENKAR-VI-I	KAYNE ANDERSON REAL ESTATE PARTNERS VII OFFSHORE,	LOS ANGELES	US	Kayne Anderson	05/03/2026	06/30/2026								1,454,684	1,454,684				
BENUZ8-1D-3	Hunter Point Capital GPFS	NEW YORK	US	Hunter Point Capital	03/01/2025	06/25/2026	663,287							663,287	663,287				
BENXGY-WZ-8	BDT & MSD REAL ESTATE CREDIT OPPORTUNITY FUND III	NEW YORK	US	BDT & MSD R	12/02/2025	06/30/2026	113,522							113,522	113,522				
BHM035-DC-3	KRG CAPITAL FUND IV LP	DENVER	CO	KRG Capital	12/27/2017	06/22/2026	13,182							13,182	13,182				
BHM0MG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	Heartwood Partners	03/29/2018	06/18/2026	89,385							89,385	89,385				
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	Lexington Partners	03/29/2018	06/26/2026	371,319							371,319	371,319				
BHM1JV-YA-8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	Juggernaut Capital Partners	03/29/2018	06/29/2026	216,783							216,783	216,783				
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts	04/20/2020	06/05/2026	2,967,443							2,967,443	2,967,443				
BHM299-RV-8	DRAWBRIDGE 2018 RCA	NEW YORK	NY	Fortress Investment Group	05/03/2021	06/01/2026	185,142							185,142	185,142				
BHM2XS-L5-2	NORTHAMPTON CAP PARTNERS LP - TALC	NEW YORK	US	NORTHAMPTON CAP PARTNERS	09/01/2025	06/02/2026	11,023							11,023	11,023				
BHM2ZN-8H-0	ACHIEVE PRTNRS WORKFORCE FND II LP	NEW YORK	US	ACHIEVE PRTNRS WORKFORCE	01/02/2026	05/26/2026								57,321	57,321				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							4,631,086							6,143,091	6,143,091				
BENQGH-FD-8	Golden Road IT 1 LLC	VARIOUS	US	Sixth Street Partners	08/04/2023	06/30/2026	1,095,752							1,095,752	1,095,752				
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							1,095,752							1,095,752	1,095,752				
05565A-M3-4	BNP PARIBAS SA		FRA	BNP PARIBAS SA	08/08/2022	06/30/2026	1,001,022		(120)			(120)		1,000,902	1,047,500		46,598	46,598	66,689
2999999. Capital notes - unaffiliated							1,001,022		(120)			(120)		1,000,902	1,047,500		46,598	46,598	66,689
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								10	10				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated														10	10				
BENWRJ-KC-5	Sixth Street Specialty Lending Europe III, LLC - E	DALLAS	US	Sixth Street	09/01/2025	06/12/2026	1,098,990							1,098,990	1,098,990				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							1,098,990							1,098,990	1,098,990				
7899999. Total - unaffiliated							5,632,107		(120)			(120)		7,144,003	7,190,601		46,598	46,598	66,689
7999999. Total - affiliated							2,194,742							2,194,742	2,194,742				
8099999 - Totals							7,826,850		(120)			(120)		9,338,745	9,385,343		46,598	46,598	66,689

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UR-7	UNITED STATES TREASURY	05/13/2026	Various		61,791,917	63,580,000	571,550	1.A
912810-UU-0	UNITED STATES TREASURY	06/30/2026	Various		77,082,454	76,865,000	291,330	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					138,874,371	140,445,000	862,880	XXX
168863-DY-1	CHILE, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,925,715	2,200,000	18,566	1.F FE
168863-EA-2	CHILE, REPUBLIC OF (GOVERNMENT)	05/15/2026	MORGAN STANLEY CO		851,080	900,000	17,619	1.F FE
445545-AF-3	HUNGARY (GOVERNMENT)	05/15/2026	Unknown		825,394	700,000		2.B FE
50066C-AD-1	KOREA GAS CORP	05/18/2026	CREDIT AGRICOLE		1,975,167	1,800,000	36,563	1.C FE
715638-BM-3	PERU, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,238,220	1,300,000	13,906	2.B FE
715638-EC-2	PERU, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,923,360	2,000,000	32,313	2.B FE
715638-FD-9	PERU, REPUBLIC OF (GOVERNMENT)	05/15/2026	HSBC SECURITIES INC.		1,908,116	1,900,000	44,795	2.B FE
718286-CU-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/14/2026	BNP PARIBAS NY BRANCH/PARIS BONDS		1,009,700	1,000,000	5,289	2.B FE
718286-DB-0	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/14/2026	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		968,050	1,000,000	156	2.B FE
718286-DH-7	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/15/2026	Various		1,906,391	1,900,000	32,040	2.B FE
718286-DN-4	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	06/16/2026	Bank of New York Mellon		997,700	1,000,000		2.B FE
731011-AW-2	POLAND, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,941,857	2,100,000	13,765	1.G FE
731011-AZ-5	POLAND, REPUBLIC OF (GOVERNMENT)	05/15/2026	GOLDMAN SACHS INTL		1,937,870	2,100,000	18,899	1.G FE
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	05/15/2026	Various		1,928,755	2,100,000	44,299	2.B FE
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	05/15/2026	HSBC SECURITIES INC.		1,329,534	1,500,000	5,638	2.B FE
760942-BG-6	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	05/15/2026	Various		1,909,805	2,100,000	20,490	2.A FE
857524-AH-5	POLAND, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		507,654	500,000	7,062	1.G FE
91086Q-AZ-1	UNITED MEXICAN STATES (MEXICO) (GOVERNME	05/15/2026	GOLDMAN		1,947,240	2,400,000	13,417	2.C FE
91087B-AX-8	UNITED MEXICAN STATES (MEXICO) (GOVERNME	05/13/2026	BARCLAYS CAPITAL INC		466,555	500,000	968	2.C FE
91087B-BD-1	UNITED MEXICAN STATES (MEXICO) (GOVERNME	05/13/2026	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		949,941	900,000	369	2.C FE
91087B-BS-8	UNITED MEXICAN STATES (MEXICO) (GOVERNME	06/22/2026	Various		2,525,530	2,600,000	67,125	2.C FE
G06820-AA-5	AVILEASE CAPITAL LTD	05/15/2026	Unknown		975,093	1,000,000		2.B FE
G37050-AB-3	GACI FIRST INVESTMENT CO	05/15/2026	Unknown		1,939,316	2,300,000		1.E FE
G37050-AH-0	GACI FIRST INVESTMENT CO	05/15/2026	Unknown		361,360	400,000		1.E FE
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC	05/15/2026	Unknown		1,493,000	1,700,000	29,836	1.C FE
M52168-AL-1	DUBAI, EMIRATE OF	06/19/2026	Unknown		1,332,152	1,400,000	1,517	1.F
M6320U-AJ-8	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	05/15/2026	Unknown		607,666	700,000		1.E FE
M6320U-CJ-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	05/15/2026	Unknown		1,936,653	2,000,000		1.E FE
M6320U-DE-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	05/15/2026	Unknown		1,942,869	2,000,000		1.E FE
M75242-BH-5	OMAN, SULTANATE OF (GOVERNMENT)	05/15/2026	Unknown		1,974,645	1,800,000		2.C FE
M75242-BP-7	OMAN, SULTANATE OF (GOVERNMENT)	05/15/2026	Unknown		340,400	300,000		2.C FE
P3742R-AW-0	EMPRESA DE LOS FERROCARRILES DEL ESTADO	05/15/2026	Various		635,352	1,000,000	7,619	1.F FE
P37466-AS-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	05/15/2026	Bank of America Securities		854,122	1,000,000	1,358	1.G FE
QZ9368-22-1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	06/19/2026	Unknown		1,957,723	2,400,000	3,725	1.E FE
V0055B-AY-1	AFRICA FINANCE CORP	05/15/2026	Unknown		960,562	1,000,000	1,549	1.G FE
X0645A-DC-3	BANK GOSPODARSTWA KRAJOWEGO	05/15/2026	Unknown		1,914,242	1,900,000	26,389	1.G FE
X0R483-BD-3	BULGARIA, REPUBLIC OF (GOVERNMENT)	05/14/2026	Unknown		393,489	400,000		2.A FE
X7360W-AV-4	ROMANIA (GOVERNMENT)	05/15/2026	Unknown		1,232,163	1,500,000		2.C FE
X7360W-CP-5	ROMANIA (GOVERNMENT)	05/15/2026	Unknown		1,981,875	1,800,000		2.C FE
X7S904-CR-0	LATVIA, REPUBLIC OF (GOVERNMENT)	05/15/2026	Unknown		1,016,252	1,000,000		1.F FE
X93622-GL-0	HUNGARY (GOVERNMENT)	05/15/2026	Unknown		323,228	300,000		2.C FE
X93622-GZ-9	HUNGARY (GOVERNMENT)	05/15/2026	Unknown		1,936,287	1,800,000		2.C FE
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,671,554	1,400,000	36,253	2.B FE
Y20721-BK-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,988,946	1,800,000	41,175	2.B FE
Y20721-BP-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	05/15/2026	Various		1,927,680	1,900,000	40,477	2.B FE
Y2387V-AC-7	EXPORT IMPORT BANK OF INDIA	05/14/2026	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		1,107,446	1,100,000	9,823	2.B FE
Y68856-AQ-9	PETRONAS CAPITAL LTD	05/15/2026	Citi Bank		1,937,287	2,200,000	16,225	1.G FE
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/15/2026	Various		1,347,460	1,700,000	9,543	2.B FE
Y7141M-AA-7	HUTAMA KARYA (PERSERO) PT	05/18/2026	Various		478,015	500,000	292	2.B FE
Y7177R-AD-7	AZERBAIJAN, REPUBLIC OF (GOVERNMENT)	05/15/2026	Unknown		466,200	500,000	3,792	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					68,006,668	71,300,000	622,849	XXX
02364W-AW-5	AMERICA MOVIL SAB DE CV	05/15/2026	Bank of America Securities		311,148	300,000	2,501	2.A FE
37373W-AE-0	GERDAU TRADE INC	05/15/2026	JEFFERIES & COMPANY, INC.		713,980	700,000	17,697	2.B FE

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
45434M-2A-9	INDIAN RAILWAY FINANCE CORP LTD	05/18/2026	EUROCLEAR BANK SA/NV		471,185	500,000	4,332	2.C FE
74450A-AA-5	PT DANANTARA INVESTMENT MANAGEMENT	06/11/2026	Bank of New York Mellon		200,000	200,000		2.B FE
74450A-AB-3	PT DANANTARA INVESTMENT MANAGEMENT	06/11/2026	Various		400,000	400,000		2.B FE
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	04/29/2026	Various		5,195,118	5,350,000	60,188	2.A FE
G0399B-AC-1	ANTOFAGASTA PLC	05/15/2026	Various		1,009,122	1,000,000	10,688	2.B FE
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD	05/15/2026	Unknown		206,476	200,000	136	2.C FE
G7302V-SX-3	QNB FINANCE LTD	05/15/2026	Unknown		1,017,544	1,000,000		1.E FE
G7303Z-AH-7	OOREDOO INTERNATIONAL FINANCE LTD	05/15/2026	Unknown		1,350,368	1,500,000	16,050	1.F FE
G84228-GW-2	STANDARD CHARTERED PLC	05/15/2026	Unknown		201,102	200,000		2.A FE
L2660V-AA-3	EAGLE FUNDING LUXCO SARL	05/15/2026	Various		1,001,496	1,000,000	13,811	2.B FE
M0152V-AV-5	ABU DHABI NATIONAL ENERGY COMPANY PJSC	05/15/2026	Unknown		490,131	500,000		1.D FE
M1586M-AZ-0	BANK HAPOALIM BM	05/15/2026	Unknown		507,006	500,000		2.A FE
M1R786-BY-3	BANK LEUMI LE ISRAEL BM	06/22/2026	GOLDMAN SACHS		500,000	500,000		2.A FE
M53213-AA-8	ICL GROUP LTD	06/09/2026	Unknown		650,360	700,000		2.C FE
M5R07D-AG-5	ICL GROUP LTD	05/15/2026	Unknown		518,302	500,000	2,993	2.C FE
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TOCUMEN SA	05/15/2026	Various		414,636	500,000	6,947	2.C FE
P2205J-AT-7	CENCOSUD SA	05/15/2026	Various		517,200	500,000	13,933	2.C FE
P29595-AG-3	COMISION FEDERAL DE ELECTRICIDAD	05/13/2026	BARCLAYS CAPITAL INC		390,320	400,000	7,728	2.C FE
P3143N-AS-3	CORPORACION NACIONAL DEL COBRE DE CHILE	05/15/2026	Unknown		1,990,562	2,100,000		2.A FE
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE DE CHILE	05/13/2026	GOLDMAN		1,032,000	1,200,000	1,788	2.A FE
P37110-AS-5	EMPRESA NACIONAL DEL PETROLEO	05/15/2026	Various		732,870	700,000	803	2.C FE
P40692-AB-4	FIDEICOMISO IRREVOCABLE NO F/1721	05/15/2026	Various		971,640	1,000,000	19,281	2.A FE
P4R53V-AC-7	GRUPO ENERGIA BOGOTA SA ESP	05/15/2026	JEFFERIES & COMPANY, INC.		487,400	500,000	2,156	2.C FE
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV	05/15/2026	Various		1,015,955	1,100,000	11,253	2.B FE
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	05/15/2026	Various		1,199,180	1,200,000	12,344	2.A FE
P8803L-AB-4	SURA ASSET MANAGEMENT SA	05/15/2026	JEFFERIES & COMPANY, INC.		208,740	200,000	212	2.B FE
U23388-AN-8	DAE FUNDING LLC	05/15/2026	Unknown		975,950	1,000,000		2.B FE
U4327B-AB-6	HIKMA FINANCE USA LLC	05/15/2026	Unknown		507,735	500,000		2.B FE
X5920U-AA-1	ORLEN SA	05/15/2026	Unknown		2,005,400	1,900,000		2.A FE
Y3815N-BH-3	HYUNDAI CAPITAL SERVICES INC	05/18/2026	BNP PARIBAS NY BRANCH/PARIS BONDS		505,350	500,000	7,403	1.G FE
Y6028G-AK-8	METROPOLITAN BANK & TRUST CO	05/18/2026	Unknown		1,026,540	1,000,000		2.B FE
Y68856-AV-8	PETRONAS CAPITAL LTD	05/15/2026	Unknown		173,006	200,000		1.G FE
Y68856-BF-2	PETRONAS CAPITAL LTD	05/15/2026	Various		1,961,283	1,900,000	13,548	1.G FE
Y7150M-AE-7	PTTEP TREASURY CENTER CO LTD	05/14/2026	EUROCLEAR BANK SA/NV		466,233	600,000		2.A FE
Y72570-AU-1	RELIANCE INDUSTRIES LTD	05/18/2026	Various		987,274	1,400,000	17,662	1.G FE
Y7457Q-AC-2	BANK NEGARA INDONESIA (PERSERO) TBK PT	05/18/2026	Unknown		713,593	700,000		2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					33,026,204	34,150,000	243,453	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					239,907,243	245,895,000	1,729,181	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					239,907,243	245,895,000	1,729,181	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					239,907,243	245,895,000	1,729,181	XXX
03466M-AF-9	AOMT 263 A2 - RMBS	06/26/2026	JP Morgan Securities LLC		1,438,970	1,438,978	6,956	1.C FE
04539C-AC-9	SPIRE 263 A1 - RMBS	06/17/2026	MORGAN STANLEY & CO LLC		999,980	1,000,000	3,336	1.A FE
06747U-AE-8	BARC 2026-NQM5 A1 - RMBS	05/18/2026	BARCLAYS CAPITAL INC.		999,991	1,000,000	3,989	1.A FE
19689G-AF-9	COLT 263 A1 - RMBS	04/14/2026	GOLDMAN		1,799,992	1,800,000	4,095	1.A FE
19689H-AC-4	COLT 265 A1 - RMBS	06/17/2026	MORGAN STANLEY & CO LLC		1,499,986	1,500,000	5,185	1.A FE
22758F-AE-4	CROSS 26NQM4 A1 - RMBS	03/27/2026	GOLDMAN			(12,225)		1.A FE
26846K-AF-5	EFMT 26NQM4 A1 - RMBS	03/25/2026	Various		(89)		89	1.A FE
26847X-AF-6	EFMT 26NQM7 A1F - RMBS	06/25/2026	NOMURA SECURITIES/FIXED INCOME		2,800,000	2,800,000		1.A FE
36274Y-AE-8	GSMBS 26NQM4 A1 - RMBS	05/27/2026	GOLDMAN		1,099,982	1,100,000	4,672	1.A FE
46660Y-AC-3	JPMMT 26LTV1 A1 - RMBS	04/28/2026	JP Morgan Securities LLC		1,809,140	1,809,160	7,893	1.A FE
46660Y-AD-1	JPMMT 26LTV1 A2 - RMBS	04/28/2026	JP Morgan Securities LLC		999,999	1,000,000	4,568	1.D FE
61780Q-AC-4	MSRM 26NQM4 A1 - RMBS	04/20/2026	MORGAN STANLEY & CO LLC		1,799,988	1,800,000	7,359	1.A FE
617954-AC-6	MSRM 26NEW1 A1 - RMBS	05/25/2026	MORGAN STANLEY & CO LLC		1,299,984	1,300,000	4,382	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE Talcott Resolution Life and Annuity Insurance Company

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
617967-AC-8	MSRM 26NQM4 A1 - RMBS	05/04/2026	MORGAN STANLEY & CO LLC		799,989	800,000	5,319	1.A FE
67124D-AF-8	OBX 26NQM5 A1 - RMBS	03/31/2026	Various				(11,529)	1.A FE
69384E-AE-0	PRPM 26NQM2 A1 - RMBS	04/21/2026	BARCLAYS CAPITAL INC.		1,999,969	2,000,000	7,896	1.A FE
92541H-AA-3	VERUS 2026-R3 A1A - RMBS	04/14/2026	MORGAN STANLEY & CO LLC		2,701,608	2,700,000	6,228	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					22,049,490	22,035,913	60,438	XXX
563126-AA-9	MNW 262MW A - CMBS	05/12/2026	WELLS FARGO ADVISORS LLC		2,000,000	2,000,000	8,248	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,000,000	2,000,000	8,248	XXX
00039L-AE-8	ABBSL 6 C - CDO	04/07/2026	Citi Bank		3,007,245	3,000,000	38,790	1.F FE
000823-BC-7	ABPCI 2RR DRR - CDO	06/03/2026	PTCP		1,247,813	1,250,000	12,227	2.C FE
00112K-AG-5	ABPCI 20 C - CDO	04/07/2026	Citi Bank		4,937,500	5,000,000	53,992	1.F FE
00112K-AJ-9	ABPCI 20 D - CDO	04/07/2026	Citi Bank		7,680,000	8,000,000	102,254	2.C FE
00140N-BC-3	AIMCO 11 1R2 - CDO	04/07/2026	Citi Bank		6,848,919	6,840,000	98,073	2.B FE
00901A-AW-7	AIMCO 10 CRR - CDO	04/07/2026	Citi Bank		8,010,744	8,000,000	96,591	1.F FE
00901A-BL-0	AIMCO 10R3 CR3 - CDO	05/22/2026	NOMURA SECURITIES/FIXED INCOME		8,000,000	8,000,000		1.F FE
00901F-BE-5	AIMCO 16R2 D1R - CDO	06/23/2026	PTCP		7,380,000	7,380,000		2.B
00901W-AY-5	AIMCO 21R D1R - CDO	04/15/2026	Various		14,508,625	14,500,000		2.C FE
03666B-BC-7	ANTR 2021-1 CR - CDO	04/07/2026	Citi Bank		3,472,000	3,500,000	41,076	1.F FE
03769C-AG-3	APID XXXVIII C - CDO	04/07/2026	Citi Bank		3,001,074	3,000,000	37,418	1.F FE
03769H-AG-2	APID XXXVII D - CDO	04/07/2026	Citi Bank		1,993,674	2,000,000	29,475	2.C FE
03769R-AU-9	APID XL D1R - CDO	04/07/2026	Citi Bank		10,019,750	10,000,000	151,525	2.C FE
03770C-AU-9	APID 41R CR - CDO	04/07/2026	Citi Bank		7,510,740	7,500,000	91,286	1.F FE
03770C-AW-5	APID 41R D1R - CDO	04/07/2026	Citi Bank		11,036,674	11,000,000	158,912	2.C FE
03770Q-AU-8	APID 47R D1R - CDO	04/02/2026	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000		2.C FE
03790T-AJ-3	APIDOS CLO LVII - CDO	06/24/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		3,500,000	3,500,000		2.B
039953-AJ-3	ARES LXIX D - CDO	04/07/2026	Citi Bank		3,931,208	4,000,000	67,066	2.C FE
04016N-BP-7	ARES 44RR BRR - CDO	04/07/2026	Citi Bank		3,882,395	3,900,000	48,755	1.F FE
07355T-BL-5	BCHPK 1RR A1R - CDO	04/07/2026	Citi Bank		17,977,392	18,000,000	184,768	1.A FE
08182Y-AE-8	BSP XXXV C - CDO	04/07/2026	Citi Bank		3,509,002	3,500,000	41,776	1.F FE
08182Y-AN-8	BSP 35R CR - CDO	05/21/2026	JP MORGAN SECS INC., - FIXED INCOME		6,000,000	6,000,000		1.F FE
08182Y-AQ-1	BSP 35R D1R - CDO	05/21/2026	JP MORGAN SECS INC., - FIXED INCOME		3,900,000	3,900,000		2.C FE
08187W-AG-2	BSP 50 D1 - CDO	05/01/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		2,250,000	2,250,000		2.C FE
09077T-AW-5	BGCLO 8R D1R - CDO	04/02/2026	JP MORGAN SECS INC., - FIXED INCOME		5,000,000	5,000,000		2.C FE
09090R-AE-2	BGCLO 14 C - CDO	04/07/2026	Citi Bank		3,005,055	3,000,000	37,172	1.F FE
09090R-AS-1	BGCLO 14R CR - CDO	06/10/2026	WELLS FARGO SECURITIES		3,000,000	3,000,000	33,227	1.F
12517R-AG-6	CBAMR 173R2 CR2 - CDO	06/09/2026	Bank of America Securities		10,000,000	10,000,000		1.F FE
12553D-AY-3	CIFC 191R CR2 - CDO	04/07/2026	Citi Bank		7,111,268	7,100,000	87,187	1.F FE
12567W-AL-3	CIFC 2022-IV AR - CDO	04/07/2026	Citi Bank		2,996,658	3,000,000	32,534	1.A FE
12574H-AQ-6	CIFC 226R CR - CDO	04/07/2026	Citi Bank		9,014,283	9,000,000	116,258	1.F FE
12574H-AS-2	CIFC 226R D1R - CDO	04/07/2026	Citi Bank		8,806,081	8,800,000	133,719	2.C FE
14319K-AG-7	CGMS 2024-5 C - CDO	04/07/2026	Citi Bank		4,005,712	4,000,000	44,944	1.F FE
14320N-AJ-2	CGMS 261 D1 - CDO	04/10/2026	GOLDMAN		2,056,844	2,075,000	2,532	2.C FE
14686N-AQ-4	CARVL VIII-C CR - CDO	04/07/2026	Citi Bank		3,001,737	3,000,000	36,855	1.F FE
14687M-AS-1	CARVL 5R BR - CDO	05/29/2026	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000		1.C FE
14687Y-AG-1	CARVL XII-C C - CDO	06/04/2026	RBC CAPITAL MARKETS		5,392,200	5,375,000	38,291	1.F FE
14688H-AS-1	CARVL 9R DR - CDO	04/24/2026	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000		2.C FE
14688R-AJ-9	CARVL XI-C D1 - CDO	04/13/2026	Bank of America Securities		1,500,750	1,500,000	23,337	2.C FE
146918-AG-2	CARVL X-C D1 - CDO	04/30/2026	BARCLAYS CAPITAL INC FIXED INC		4,010,000	4,000,000	8,098	2.C FE
25255N-BL-1	DCLO 4 D1R - CDO	06/05/2026	PTCP		1,251,250	1,250,000	11,575	2.C FE
25255U-AW-2	DCLO 6 D1R - CDO	06/04/2026	BARCLAYS CAPITAL INC FIXED INC		2,554,038	2,525,000	23,513	2.C FE
25256X-AG-0	DCLO 14 D1 - CDO	05/29/2026	JP MORGAN SECS INC., - FIXED INCOME		4,000,000	4,000,000		2.B
289908-AJ-4	ELM38 38 D1 - CDO	06/03/2026	BARCLAYS CAPITAL INC FIXED INC		1,001,250	1,000,000	7,362	2.C FE
29001B-AJ-2	ELM25 25 D - CDO	04/07/2026	Citi Bank		2,003,406	2,000,000	32,143	2.C FE
29001B-AU-7	ELM25 25 DR - CDO	05/08/2026	MORGAN STANLEY CO		4,875,000	4,875,000		2.C FE
29002A-BC-7	ELM20 20 D12 - CDO	04/13/2026	JP MORGAN SECS INC., - FIXED INCOME		4,449,375	4,500,000	52,087	2.C FE
29003F-AR-3	ELM27 27R CR - CDO	04/28/2026	JP MORGAN SECS INC., - FIXED INCOME		12,500,000	12,500,000		1.F FE
29003T-AG-7	ELM32 32 C - CDO	04/07/2026	Citi Bank		8,008,872	8,000,000	96,506	1.F FE

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
29003U-AQ-2	ELMW9 IX D1R - CDO	06/01/2026	MORGAN STANLEY CO		4,265,300	4,250,000	32,109	2.C FE
33882J-AJ-1	FLAT 27 D1 - CDO	04/07/2026	Citi Bank		10,000,350	10,000,000	142,299	2.C FE
34964R-AU-7	FCO 19R CR - CDO	04/07/2026	Citi Bank		7,985,672	8,000,000	114,765	1.F FE
38139M-AY-1	GLM 20R DR - CDO	05/07/2026	WELLS FARGO SECURITIES		3,000,000	3,000,000		2.C FE
381934-AJ-7	GOCAP 78 C - CDO	04/07/2026	Citi Bank		2,958,000	3,000,000	36,381	1.F FE
381948-AG-3	GOCAP 47MR CR - CDO	04/07/2026	Citi Bank		6,740,728	6,757,500	70,563	1.F FE
46604K-AS-7	IVYH 22R DR - CDO	05/20/2026	SG AMERICAS SECURITIES, LLC		3,000,000	3,000,000		2.C FE
55822V-AU-5	MDPK 69R CR - CDO	05/14/2026	Bank of America Securities		3,000,000	3,000,000		1.E FE
55955K-AS-3	MAGNE 29R DR - CDO	04/07/2026	Citi Bank		10,013,890	10,000,000	154,984	2.C FE
55955U-AA-0	MAGNE 44 A1 - CDO	04/07/2026	Citi Bank		16,019,888	16,000,000	185,263	1.A FE
55955U-AG-7	MAGNE 44 C - CDO	04/07/2026	Citi Bank		6,007,368	6,000,000	76,114	1.E FE
55956A-AD-7	MAGNE 41 D1 - CDO	05/01/2026	BARCLAYS CAPITAL INC FIXED INC		2,510,625	2,500,000	3,046	2.C FE
640969-AW-1	NEUB 55R D1R - CDO	05/13/2026	WELLS FARGO SECURITIES		3,810,000	3,810,000		2.C FE
640987-AG-8	NEUB 64 D1 - CDO	04/30/2026	Bank of America Securities		2,500,000	2,500,000		2.C FE
64136D-AJ-3	NEUB 57 D1 - CDO	04/07/2026	Citi Bank		8,031,864	8,000,000	105,088	2.C FE
67109F-BU-8	OAKC 11R3 CR3 - CDO	05/01/2026	BANK OF NYC/MIZUHO SEC		4,500,000	4,500,000		1.F FE
67403C-AW-5	OAKCL 2426R D1R - CDO	04/10/2026	PERSHING LLC		3,500,000	3,500,000		2.C FE
67690A-AW-1	OAKC 9R CR - CDO	04/07/2026	Citi Bank		12,065,846	12,050,000	146,667	1.F FE
69702M-AS-6	PLMRS 225R CR - CDO	04/07/2026	Citi Bank		9,030,699	9,000,000	109,544	1.F FE
69702M-AU-1	PLMRS 225R D1R - CDO	04/07/2026	Citi Bank		6,983,599	7,000,000	101,884	2.C FE
69702T-AQ-5	PLMRS 2021-3 CR - CDO	04/07/2026	Citi Bank		4,983,310	5,000,000	58,691	1.F FE
74971C-BC-6	RRAM 16R2 CR2 - CDO	06/05/2026	SANTANDER US CAPITAL MARKETS LLC		8,000,000	8,000,000		2.B FE
749780-AG-7	RRAM 46 B - CDO	06/23/2026	RBC CAPITAL MARKETS		2,000,000	2,000,000		1.C
749780-AJ-1	RRAM 46 C1 - CDO	06/23/2026	RBC CAPITAL MARKETS		15,000,000	15,000,000		1.F
74989U-AJ-2	RRAM 20 A1R - CDO	06/23/2026	GOLDMAN		1,499,625	1,500,000	13,601	1.A FE
75903U-AA-1	REG30 30 A1 - CDO	04/07/2026	Citi Bank		11,505,394	11,500,000	114,724	1.A FE
75904P-AJ-2	REG36 36 D1 - CDO	06/23/2026	WELLS FARGO SECURITIES		3,022,200	3,000,000	31,111	2.C FE
803169-AU-5	SRANC 3R CR - CDO	04/07/2026	Citi Bank		2,349,197	2,344,822	6,572	1.A FE
83607H-AQ-8	SNDPT VIII-R C1R - CDO	04/07/2026	Citi Bank		7,275,816	7,267,306	103,611	1.A FE
87229W-AW-1	TSYMP 2016-1 DR2 - CDO	05/12/2026	RBC CAPITAL MARKETS		1,008,500	1,000,000	5,859	1.F FE
87232B-AK-8	TSYMP 2017-1 CR - CDO	04/07/2026	Citi Bank		6,508,242	6,500,000	85,927	1.A FE
92915C-AU-8	VOYA 2016-1 BR - CDO	04/07/2026	Citi Bank		3,760,496	3,756,000	46,625	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					453,985,141	454,255,627	3,816,750	XXX
24381T-AF-2	DRMT 26INV3 A2 - RMBS	06/18/2026	GOLDMAN		1,317,892	1,317,900	5,031	1.C FE
267954-AA-3	EFMT 25CES4 A1 - RMBS	04/02/2026	SANTANDER US CAPITAL MARKETS LLC		662,380	660,857	498	1.A FE
46593P-AB-6	JPMMT 25HE1 M1 - RMBS	06/12/2026	NOMURA SECURITIES/FIXED INCOME		2,439,045	2,436,000	8,841	1.A FE
525946-AA-7	LENDR 25SP2 A - ABS	04/10/2026	Citi Bank		2,859,083	2,796,612	14,747	1.A FE
525946-AB-5	LENDR 25SP2 B - ABS	04/10/2026	Citi Bank		430,465	423,497	2,243	1.C FE
525946-AC-3	LENDR 25SP2 C - ABS	04/10/2026	Citi Bank		389,004	400,490	972	1.F FE
525946-AD-1	LENDR 25SP2 D - ABS	04/10/2026	Citi Bank		269,897	285,456	264	2.B FE
525946-AE-9	LENDR 25SP2 E - ABS	04/10/2026	Citi Bank		104,170	115,034	97	3.B FE
525946-AF-6	LENDR 25SP2 F - ABS	04/10/2026	Citi Bank		111,885	124,408	95	4.B FE
83408E-AC-7	SCLP 262 C - ABS	05/01/2026	Bank of America Securities		2,784,960	2,785,000		1.F FE
85790@-AA-1	STEAM MH FUNDING I LLC - ABS	04/15/2026	Unknown		112,101,825	112,721,740	15,656	1.E PL
85790@-AB-9	STEAM MH FUNDING I LLC - ABS	04/15/2026	Unknown		8,866,597	8,846,774		2.B PL
85790@-AC-7	STEAM MH FUNDING I LLC - ABS	04/15/2026	Unknown		7,643,245	7,646,295		3.B PL
96041G-AF-0	WLAKE 262 C - ABS	05/08/2026	BMOCM/BONDS		2,624,440	2,625,000		1.F FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					142,604,888	143,185,063	48,444	XXX
53161A-AA-9	OASIS 251 A - ABS	04/08/2026	Citi Bank		57,256,065	57,035,850	241,642	1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					57,256,065	57,035,850	241,642	XXX
1889999999. Total - asset-backed securities (unaffiliated)					677,895,585	678,512,453	4,175,521	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					677,895,585	678,512,453	4,175,521	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX

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 Admini-strative Symbol
1909999999. Total - asset-backed securities					677,895,585	678,512,453	4,175,521	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					917,802,828	924,407,453	5,904,702	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
399874-84-1	American Funds Growth Fund of America R4 Fund	06/30/2026	DIRECT WITH ISSUER	0.670	54			
354713-55-4	Franklin Core Plus Bond R Fund	06/30/2026	DIRECT WITH ISSUER	78.120	643			
416649-35-8	Hartford Capital Appreciation R4 Fund	06/30/2026	DIRECT WITH ISSUER	0.290	17			
416649-28-3	Hartford Dividend & Growth R4 Fund	06/30/2026	DIRECT WITH ISSUER	41.170	1,429			
416641-87-6	Hartford Growth Opportunities R4 Fund	06/30/2026	DIRECT WITH ISSUER	6.840	497			
416649-34-1	Hartford High Yield R4 Fund	06/30/2026	DIRECT WITH ISSUER	172.790	1,226			
416649-39-0	Hartford Small Company R4 Fund	06/30/2026	DIRECT WITH ISSUER	0.900	27			
416649-25-9	Hartford Total Return Bond R4 Fund	06/30/2026	DIRECT WITH ISSUER	390.380	3,645			
55272P-25-7	MFS Total Return Bond R3 Fund	06/30/2026	DIRECT WITH ISSUER	96.190	919			
552981-46-6	MFS Total Return R3 Fund	06/30/2026	DIRECT WITH ISSUER	334.670	6,548			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					15,005	XXX		XXX
5989999997. Total - common stocks - Part 3					15,005	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					15,005	XXX		XXX
5999999999. Total - preferred and common stocks					15,005	XXX		XXX
6009999999 - Totals					917,817,833	XXX	5,904,702	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
912810-UR-7	UNITED STATES TREASURY	06/24/2026	Various		51,476,152	54,183,000	52,849,139			3,290		3,290		52,852,600		(1,376,449)	(1,376,449)	658,702	02/15/2056	1.A
91282C-PZ-8	UNITED STATES TREASURY	06/23/2026	Various		19,834,815	20,478,000	20,595,109			(1,136)		(1,136)		20,593,115		(758,299)	(758,299)	218,156	02/15/2036	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					71,310,967	74,661,000	73,444,248			2,154		2,154		73,445,715		(2,134,748)	(2,134,748)	876,858	XXX	XXX
731011-AU-6	POLAND, REPUBLIC OF (GOVERNMENT)	04/06/2026	Maturity @ 100.00		8,850,000	8,850,000	8,616,370	8,841,114		8,886		8,886		8,850,000				143,813	04/06/2026	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					8,850,000	8,850,000	8,616,370	8,841,114		8,886		8,886		8,850,000				143,813	XXX	XXX
736688-FN-7	PORTLAND COMMUNITY COLLEGE	04/28/2026	Call @ 100.00		585,000	585,000	585,000	585,000						585,000				14,069	06/01/2027	1.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					585,000	585,000	585,000	585,000						585,000				14,069	XXX	XXX
626207-YM-0	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	03/09/2026	Call @ 100.00															2	04/01/2057	1.F FE
67704L-AA-9	OGLETHORPE POWER CORP	06/05/2026	Call @ 100.00		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				70,402	01/01/2035	2.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				70,404	XXX	XXX
00440E-AV-9	CHUBB INA HOLDINGS LLC	05/03/2026	Maturity @ 100.00		770,000	770,000	767,636	769,914		86		86		770,000				12,898	05/03/2026	1.F FE
01185*-AA-3	ALASKA VENTURES LLC	06/30/2026	Direct		198,887	198,887	198,887	198,887						198,887				6,939	06/30/2033	2.C PL
11135F-BV-2	BROADCOM INC	06/18/2026	Call @ 98.20		1,310,983	1,335,000	1,301,499	1,307,654		830		830		1,308,484		2,499	2,499	38,909	05/15/2037	1.G FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	06/10/2026	Paydown		80,545	80,545	107,997	89,760		(9,216)		(9,216)		80,545				2,806	07/10/2031	2.B FE
224044-CN-5	COX COMMUNICATIONS INC	05/05/2026	Various		1,317,819	1,500,000	1,235,340	1,321,856		9,833		9,833		1,331,689		(13,870)	(13,870)	15,260	06/15/2031	2.B FE
68341P-AA-7	OOREDOO INTERNATIONAL FINANCE LTD	06/22/2026	Maturity @ 100.00		200,000	200,000	193,640	199,574		426		426		200,000				3,750	06/22/2026	1.F FE
68389X-BE-4	ORACLE CORP	06/12/2026	US BANCORP INVESTMENTS INC.		85,368	100,000	85,420	87,824		457		457		88,280		(2,912)	(2,912)	2,275	05/15/2035	2.B FE
83421#-AA-1	SOLGEN LLC	06/30/2026	Direct		241,162	241,162	241,162	241,162						241,162				4,739	09/30/2036	2.C PL
857477-AW-3	STATE STREET CORP	05/19/2026	Maturity @ 100.00		5,300,000	5,300,000	5,185,944	5,294,524		5,476		5,476		5,300,000				70,225	05/19/2026	1.F FE
911596-AL-8	US BANCORP	06/01/2026	Maturity @ 100.00		1,500,000	1,500,000	1,576,590	1,502,654		(2,654)		(2,654)		1,500,000				56,250	06/01/2026	1.G FE
96950F-AF-1	WILLIAMS COMPANIES INC	04/29/2026	Various		5,283,500	5,000,000	5,178,633	5,124,927		(1,825)		(1,825)		5,123,102		160,398	160,398	170,625	04/15/2040	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				1,245	12/20/2044	2.C PL
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO	06/14/2026	Direct		180,000	180,000	180,000	180,000						180,000				11,489	03/31/2035	3.A PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					16,509,910	16,447,240	16,294,394	16,360,383		3,413		3,413		16,363,795		146,115	146,115	397,410	XXX	XXX
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C.	06/10/2026	Paydown		46,321	46,321	46,321	46,321						46,321				868	11/10/2039	1.D
09056#-AA-8	BIO MED GROUND LEASE TRUST 2016 UW - MBS	04/01/2026	Adjustment		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000					09/15/2061	1.B PL
12665U-AA-2	CVS HEALTH CORP - ABS	06/10/2026	Paydown		80,645	80,645	80,771	80,645						80,645				1,581	01/10/2036	2.C FE
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	05/01/2026	Paydown		39,567	39,567	39,567	39,567		(1)		(1)		39,567				534	11/01/2033	1.E FE
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS	06/01/2026	Paydown		9,066	9,066	9,066	9,066						9,066				156	06/01/2029	1.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					30,175,599	30,175,599	30,175,725	30,175,600		(1)		(1)		30,175,599				3,140	XXX	XXX
30280@-AA-4	FR-ENCLAVE LLC	04/07/2026	Direct		62,166	62,166	62,166	62,166						62,166				1,613	09/30/2033	2.B
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
92581*-AA-2	VICOF II TRUST - ABS	06/20/2026	Paydown		2,466,493	2,466,493	2,460,327	2,463,423		3,070		3,070		2,466,493				47,618	02/10/2030	1.E PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,528,659	3,528,659	3,522,493	3,525,589		3,070		3,070		3,528,659				67,531	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					133,160,135	136,447,497	134,838,230	61,687,685		17,522		17,522		135,148,768		(1,988,633)	(1,988,633)	1,573,226	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					133,160,135	136,447,497	134,838,230	61,687,685		17,522		17,522		135,148,768		(1,988,633)	(1,988,633)	1,573,226	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					133,160,135	136,447,497	134,838,230	61,687,685		17,522		17,522		135,148,768		(1,988,633)	(1,988,633)	1,573,226	XXX	XXX
36179U-CA-8	G2 MA5465 - RMBS	06/01/2026	Paydown		1,962	1,962	1,958	1,954		8		8		1,962				29	09/20/2048	1.A
36179U-CB-6	G2 MA5466 - RMBS	06/01/2026	Paydown		5,173	5,173	5,278	5,398		(225)		(225)		5,173				86	09/20/2048	1.A
36200Q-3L-6	GN 569703 - RMBS	06/01/2026	Paydown		111	111	115	116		(5)		(5)		111				3	02/15/2032	1.A
36200R-YQ-9	GN 570519 - RMBS	06/01/2026	Paydown		96	96	99	100		(5)		(5)		96				3	01/15/2032	1.A
36200U-WJ-0	GN 573149 - RMBS	06/01/2026	Paydown		78	78	80	79		(1)		(1)		78				2	09/15/2031	1.A
36200X-JF-7	GN 575462 - RMBS	06/01/2026	Paydown		251	251	281	278		(27)		(27)		251				7	12/15/2031	1.A
36200X-KN-8	GN 575501 - RMBS	06/01/2026	Paydown		1,298	1,298	1,354	1,329		(31)		(31)		1,298				35	01/15/2032	1.A
36201C-6E-9	GN 579669 - RMBS	06/01/2026	Paydown		284	284	312	301		(17)		(17)		284				8	03/15/2032	1.A
36201C-PY-4	GN 579239 - RMBS	06/01/2026	Paydown		312	312	317	317		(5)		(5)		312				8	01/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36201F-Q6-7	GN 581977 - RMBS	06/01/2026	Paydown		982	982	1,009	1,015		(33)		(33)		982				29	05/15/2032	1.A
36201F-UH-8	GN 582084 - RMBS	06/01/2026	Paydown		1,305	1,305	1,342	1,358		(53)		(53)		1,305				35	04/15/2032	1.A
36201F-UQ-8	GN 582091 - RMBS	04/15/2026	Paydown		13,648	13,648	14,036	14,196		(548)		(548)		13,648				296	04/15/2032	1.A
36201F-X6-9	GN 582201 - RMBS	06/01/2026	Paydown		399	399	405	406		(7)		(7)		399				11	02/15/2032	1.A
36201H-WX-7	GN 583962 - RMBS	06/01/2026	Paydown		1,646	1,646	1,688	1,674		(28)		(28)		1,646				45	06/15/2032	1.A
36201J-F6-1	GN 584389 - RMBS	06/01/2026	Paydown		189	189	194	196		(7)		(7)		189				5	05/15/2032	1.A
36201J-FD-6	GN 584364 - RMBS	06/01/2026	Paydown		4,276	4,275	4,463	4,642		(367)		(367)		4,275				125	04/15/2032	1.A
36201L-7K-4	GN 586898 - RMBS	06/01/2026	Paydown		752	752	788	809		(57)		(57)		752				22	08/15/2032	1.A
36201M-G8-9	GN 587123 - RMBS	06/01/2026	Paydown		194	194	199	203		(9)		(9)		194				6	06/15/2032	1.A
36201M-JU-7	GN 587175 - RMBS	06/01/2026	Paydown		265	265	273	278		(13)		(13)		265				7	07/15/2032	1.A
36201M-LH-3	GN 587228 - RMBS	06/01/2026	Paydown		533	533	577	569		(36)		(36)		533				14	08/15/2032	1.A
36201T-AM-9	GN 592312 - RMBS	06/01/2026	Paydown		2,250	2,250	2,314	2,310		(60)		(60)		2,250				61	08/15/2032	1.A
36202E-AL-3	G2 003611 - RMBS	06/01/2026	Paydown		4,374	4,374	4,497	4,474		(100)		(100)		4,374				109	09/20/2034	1.A
36202F-B4-7	G2 004559 - RMBS	06/01/2026	Paydown		318	318	341	346		(28)		(28)		318				7	10/20/2039	1.A
36202F-DB-9	G2 004598 - RMBS	06/01/2026	Paydown		932	932	956	955		(23)		(23)		932				17	12/20/2039	1.A
36202F-E6-9	G2 004657 - RMBS	06/01/2026	Paydown		431	431	436	436		(5)		(5)		431				8	03/20/2040	1.A
36202F-EH-5	G2 004636 - RMBS	06/01/2026	Paydown		13,559	13,558	13,664	13,662		(104)		(104)		13,558				257	02/20/2040	1.A
36202F-GW-0	G2 004713 - RMBS	06/01/2026	Paydown		1,358	1,358	1,391	1,393		(35)		(35)		1,358				24	06/20/2040	1.A
36202F-KN-5	G2 004801 - RMBS	06/01/2026	Paydown		30,987	30,987	32,812	32,983		(1,996)		(1,996)		30,987				580	09/20/2040	1.A
36202F-LP-9	G2 004834 - RMBS	06/01/2026	Paydown		787	787	830	834		(47)		(47)		787				14	10/20/2040	1.A
36209R-VG-5	GN 479515 - RMBS	06/01/2026	Paydown		36	36	36	37		(1)		(1)		36				1	08/15/2030	1.A
36209Y-X4-5	GN 485899 - RMBS	06/01/2026	Paydown		211	211	215	214		(3)		(3)		211				6	09/15/2031	1.A
3620A1-X7-8	GN 716302 - RMBS	06/01/2026	Paydown		35	35	36	36		(1)		(1)		35				1	06/15/2039	1.A
3620A8-LU-5	GN 722239 - RMBS	06/01/2026	Paydown		79	79	82	82		(2)		(2)		79				2	08/15/2039	1.A
3620A9-SH-5	GN 723320 - RMBS	06/01/2026	Paydown		270	270	279	278		(8)		(8)		270				6	09/15/2039	1.A
3620AC-3Z-5	GN 726316 - RMBS	06/01/2026	Paydown		840	840	867	864		(25)		(25)		840				17	09/15/2039	1.A
3620AC-4G-6	GN 726323 - RMBS	06/01/2026	Paydown		83	83	86	85		(3)		(3)		83				2	09/15/2039	1.A
36211C-2S-0	GN 509385 - RMBS	05/15/2026	Paydown		2,763	2,763	2,809	2,801		(38)		(38)		2,763				80	07/15/2029	1.A
36213D-3C-0	GN 551695 - RMBS	06/01/2026	Paydown		823	823	850	836		(12)		(12)		823				22	02/15/2032	1.A
36213E-AB-2	GN 551802 - RMBS	06/01/2026	Paydown		940	940	982	974		(34)		(34)		940				25	05/15/2032	1.A
36213E-SK-3	GN 552322 - RMBS	06/01/2026	Paydown		1,687	1,687	1,734	1,717		(30)		(30)		1,687				46	01/15/2032	1.A
36213E-YS-9	GN 552521 - RMBS	06/01/2026	Paydown		226	226	245	236		(10)		(10)		226				6	04/15/2032	1.A
36213G-AL-5	GN 553611 - RMBS	06/01/2026	Paydown		598	598	610	613		(15)		(15)		598				17	02/15/2032	1.A
36213G-TY-7	GN 554167 - RMBS	06/01/2026	Paydown		102	102	104	106		(4)		(4)		102				3	11/15/2031	1.A
36213U-C9-9	GN 564496 - RMBS	06/01/2026	Paydown		14	14	14	15		(1)		(1)		14					11/15/2031	1.A
36213X-SB-1	GN 567614 - RMBS	06/01/2026	Paydown		1,094	1,094	1,171	1,126		(32)		(32)		1,094				30	04/15/2032	1.A
36213X-T5-3	GN 567672 - RMBS	06/01/2026	Paydown		37	37	38	38		(1)		(1)		37				1	05/15/2032	1.A
36213X-T6-1	GN 567673 - RMBS	06/01/2026	Paydown		1,170	1,170	1,203	1,216		(46)		(46)		1,170				34	05/15/2032	1.A
36225B-ND-6	GN 781288 - RMBS	06/01/2026	Paydown		1,221	1,221	1,257	1,273		(52)		(52)		1,221				32	05/15/2031	1.A
36225B-PM-4	GN 781328 - RMBS	06/01/2026	Paydown		5,833	5,833	5,967	6,018		(185)		(185)		5,833				170	09/15/2031	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					106,812	106,812	110,591	111,180		(4,368)		(4,368)		106,812				2,355	XXX	XXX
31283H-QX-6	FH G01370 - RMBS	06/01/2026	Paydown		97	97	100	99		(2)		(2)		97				2	03/01/2032	1.A
31283H-UA-1	FH G01477 - RMBS	06/01/2026	Paydown		164	164	170	168		(4)		(4)		164				4	12/01/2032	1.A
31283H-XH-3	FH G01580 - RMBS	06/01/2026	Paydown		94	94	97	97		(3)		(3)		94				2	06/01/2033	1.A
31283H-Y5-8	FH G01632 - RMBS	06/01/2026	Paydown		2,458	2,458	2,588	2,548		(90)		(90)		2,458				65	12/01/2033	1.A
31288F-6X-7	FH C77186 - RMBS	06/01/2026	Paydown		17	17	17	17						17					03/01/2033	1.A
3128KR-WQ-3	FH A61555 - RMBS	06/01/2026	Paydown		121	121	128	129		(8)		(8)		121				3	10/01/2036	1.A
3128L0-YL-0	FH A68815 - RMBS	06/01/2026	Paydown		47	47	48	49		(2)		(2)		47				1	11/01/2037	1.A
3128M5-LF-5	FH G03626 - RMBS	06/01/2026	Paydown		2,832	2,832	3,090	3,230		(398)		(398)		2,832				77	12/01/2037	1.A
3128M7-BX-3	FH G05154 - RMBS	06/01/2026	Paydown		483	483	508	523		(40)		(40)		483				12	12/01/2038	1.A
31292G-Y5-9	FH C00732 - RMBS	06/01/2026	Paydown		35	35	36	36						35				1	03/01/2029	1.A
31292H-4H-4	FH C01724 - RMBS	06/01/2026	Paydown		5,172	5,172	5,097	5,124		47		47		5,172				107	12/01/2033	1.A
31292H-SQ-8	FH C01427 - RMBS	06/01/2026	Paydown		171	171	177	175		(4)		(4)		171				4	11/01/2032	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE Talcott Resolution Life and Annuity 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 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
31296J-TJ-5	FH A10553 - RMBS	06/01/2026	Paydown		2,721	2,721	2,741	2,735		(14)		(14)		2,721				62	06/01/2033	1.A
31296M-2N-8	FH A13481 - RMBS	06/01/2026	Paydown		2,641	2,641	2,773	2,745		(105)		(105)		2,641				66	09/01/2033	1.A
31296P-TL-6	FH A15055 - RMBS	06/01/2026	Paydown		514	514	518	516		(2)		(2)		514				12	10/01/2033	1.A
31296S-AC-0	FH A17203 - RMBS	06/01/2026	Paydown		84	84	87	86		(2)		(2)		84				2	01/01/2034	1.A
31296U-EU-1	FH A19147 - RMBS	06/01/2026	Paydown		189	189	195	195		(6)		(6)		189				5	03/01/2034	1.A
31297A-3S-1	FH A23509 - RMBS	06/01/2026	Paydown		4,116	4,116	3,939	4,013		103		103		4,116				86	06/01/2034	1.A
31297A-3T-9	FH A23510 - RMBS	06/01/2026	Paydown		3,911	3,911	3,743	3,811		100		100		3,911				82	06/01/2034	1.A
31297A-5J-9	FH A23549 - RMBS	06/01/2026	Paydown		35,220	35,220	33,707	34,444		776		776		35,220				854	06/01/2034	1.A
31297A-5K-6	FH A23550 - RMBS	06/01/2026	Paydown		6,216	6,216	5,949	6,059		157		157		6,216				130	06/01/2034	1.A
31297B-AM-4	FH A23612 - RMBS	06/01/2026	Paydown		1,157	1,157	1,107	1,130		26		26		1,157				24	06/01/2034	1.A
31298F-JL-7	FH C46567 - RMBS	06/01/2026	Paydown		118	118	118	118						118				3	01/01/2031	1.A
3132WP-LD-7	FH Q49323 - RMBS	06/01/2026	Paydown		1,550	1,550	1,534	1,528		22		22		1,550				23	07/01/2047	1.A
3132XX-MY-2	FH Q54874 - RMBS	06/01/2026	Paydown		4,774	4,774	4,724	4,702		72		72		4,774				70	03/01/2048	1.A
3132Y1-UJ-5	FH Q57784 - RMBS	06/01/2026	Paydown		31,286	31,286	32,469	33,289		(2,003)		(2,003)		31,286				684	08/01/2048	1.A
3133TH-A5-6	FHR 2104 PG - CMO/RMBS	06/01/2026	Paydown		20,309	20,309	20,739	20,443		(134)		(134)		20,309				533	12/15/2028	1.A
31359S-J3-5	FNR 0119C PE - CMO/RMBS	06/01/2026	Paydown		1,807	1,807	1,896	1,839		(32)		(32)		1,807				49	05/25/2031	1.A
31359S-JT-8	FNR 2001-5 QG - CMO/RMBS	06/01/2026	Paydown		583	583	590	585		(2)		(2)		583				17	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
31371J-L4-4	FN 253347 - RMBS	06/01/2026	Paydown		45	45	46	47		(2)		(2)		45				2	06/01/2030	1.A
31371J-XA-7	FN 253673 - RMBS	06/01/2026	Paydown		94	94	96	97		(3)		(3)		94				3	03/01/2031	1.A
31371K-HY-0	FN 254147 - RMBS	06/01/2026	Paydown		231	231	229	229		2		2		231				6	01/01/2032	1.A
31371L-CD-9	FN 254868 - RMBS	06/01/2026	Paydown		93	93	96	96		(2)		(2)		93				2	09/01/2033	1.A
31371L-DH-9	FN 254904 - RMBS	06/01/2026	Paydown		2,214	2,214	2,229	2,223		(9)		(9)		2,214				50	10/01/2033	1.A
31382S-GP-0	FN 490806 - RMBS	06/01/2026	Paydown		775	775	803	809		(34)		(34)		775				21	04/01/2029	1.A
31383R-FV-9	FN 510580 - RMBS	06/01/2026	Paydown		193	193	189	191		3		3		193				5	08/01/2029	1.A
31385J-GG-7	FN 545699 - RMBS	06/01/2026	Paydown		347	347	359	367		(20)		(20)		347				10	06/01/2032	1.A
31386E-C4-8	FN 560891 - RMBS	06/01/2026	Paydown		285	285	293	292		(7)		(7)		285				8	04/01/2031	1.A
31386H-MR-9	FN 563868 - RMBS	06/01/2026	Paydown		14	14	15	15						14					01/01/2031	1.A
31386M-ZB-9	FN 567838 - RMBS	06/01/2026	Paydown		438	438	446	443		(5)		(5)		438				12	10/01/2030	1.A
31386P-UJ-0	FN 569485 - RMBS	06/01/2026	Paydown		63	63	65	65		(2)		(2)		63				2	01/01/2031	1.A
31389C-Q8-5	FN 621579 - RMBS	06/01/2026	Paydown		61	61	62	62						61				2	12/01/2031	1.A
3138W5-KA-5	FN AR7488 - RMBS	06/01/2026	Paydown		166	166	166	166						166				2	03/01/2043	1.A
3138W6-GB-6	FN AR8293 - RMBS	06/01/2026	Paydown		270	269	270	270		(1)		(1)		269				4	05/01/2043	1.A
3138WM-XK-2	FN AT0681 - RMBS	06/01/2026	Paydown		577	577	579	578		(1)		(1)		577				7	03/01/2043	1.A
3138WP-G2-4	FN AT2016 - RMBS	06/01/2026	Paydown		1,727	1,727	1,731	1,731		(4)		(4)		1,727				21	04/01/2043	1.A
3138WQ-A2-8	FN AT2724 - RMBS	06/01/2026	Paydown		252	252	253	253						252				3	05/01/2043	1.A
3138WQ-AY-8	FN AT2722 - RMBS	06/01/2026	Paydown		798	798	800	800		(2)		(2)		798				10	05/01/2043	1.A
3138WT-RV-0	FN AT5899 - RMBS	06/01/2026	Paydown		256	256	256	256		(1)		(1)		256				3	06/01/2043	1.A
3138WT-US-3	FN AT5992 - RMBS	06/01/2026	Paydown		495	495	496	496		(1)		(1)		495				6	04/01/2043	1.A
3138X2-RR-7	FN AU3195 - RMBS	06/01/2026	Paydown		591	591	592	592		(1)		(1)		591				8	08/01/2043	1.A
3138X2-YC-2	FN AU3406 - RMBS	06/01/2026	Paydown		320	320	321	321		(1)		(1)		320				4	07/01/2043	1.A
31390K-WQ-7	FN 648755 - RMBS	06/01/2026	Paydown		1,265	1,265	1,309	1,316		(52)		(52)		1,265				34	08/01/2032	1.A
31390P-GK-7	FN 651902 - RMBS	06/01/2026	Paydown		796	796	833	847		(51)		(51)		796				22	08/01/2032	1.A
31391U-J2-2	FN 677181 - RMBS	06/01/2026	Paydown		146	146	153	154		(8)		(8)		146				4	01/01/2033	1.A
31391W-5H-0	FN 679548 - RMBS	06/01/2026	Paydown		140	140	144	144		(4)		(4)		140				3	04/01/2033	1.A
31392C-KP-8	FNR 0215D FB - CMO/RMBS	06/25/2026	Paydown		1,905	1,905	1,920	1,964		(59)		(59)		1,905				36	04/25/2032	1.A
31392F-P9-2	FNR 2002-82 FB - CMO/RMBS	06/25/2026	Paydown		1,910	1,910	1,911	2,010		(99)		(99)		1,910				34	12/25/2032	1.A
31396X-QJ-6	FNR 2007-89 F - CMO/RMBS	06/25/2026	Paydown		5,109	5,109	5,081	5,578		(470)		(470)		5,109				95	09/25/2037	1.A
31397L-TB-5	FNR 2008-49 PA - CMO/RMBS	06/01/2026	Paydown		4,878	4,878	5,116	5,052		(174)		(174)		4,878				93	04/25/2038	1.A
31400J-PF-0	FN 689022 - RMBS	06/01/2026	Paydown		65	65	67	67		(2)		(2)		65				1	05/01/2033	1.A
31400J-SJ-9	FN 689121 - RMBS	06/01/2026	Paydown		67	67	69	69		(2)		(2)		67				1	02/01/2033	1.A
31400Q-TN-3	FN 694557 - RMBS	06/01/2026	Paydown		322	322	324	323		(1)		(1)		322				7	04/01/2033	1.A
31400T-B2-2	FN 696757 - RMBS	06/01/2026	Paydown		34	34	35	34						34				1	05/01/2033	1.A
31401B-NS-0	FN 703401 - RMBS	06/01/2026	Paydown		511	511	515	513		(2)		(2)		511				12	04/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31401N-4U-0	FN 713735 - RMBS	06/01/2026	Paydown		543	543	564	567		(23)		(23)		543				11	09/01/2033	1.A
31402C-PL-0	FN 725027 - RMBS	06/01/2026	Paydown		503	503	518	516		(13)		(13)		503				10	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS	06/01/2026	Paydown		146	146	151	150		(4)		(4)		146				3	03/01/2034	1.A
31402E-AQ-1	FN 726415 - RMBS	06/01/2026	Paydown		101	101	104	105		(3)		(3)		101				2	07/01/2033	1.A
31402K-CE-2	FN 730969 - RMBS	06/01/2026	Paydown		153	153	157	156		(4)		(4)		153				3	08/01/2033	1.A
31402R-UN-7	FN 735989 - RMBS	06/01/2026	Paydown		372	372	388	389		(17)		(17)		372				9	02/01/2035	1.A
31403F-JW-5	FN 747377 - RMBS	06/01/2026	Paydown		3,646	3,646	3,676	3,659		(13)		(13)		3,646				83	10/01/2033	1.A
31404M-6Q-6	FN 773179 - RMBS	06/01/2026	Paydown		70	70	69	69		1		1		70				2	06/01/2034	1.A
31405A-TY-9	FN 783667 - RMBS	06/01/2026	Paydown		929	929	911	916		13		13		929				21	06/01/2034	1.A
31408E-G5-5	FN 849020 - RMBS	06/01/2026	Paydown		416	416	403	402		14		14		416				10	01/01/2036	1.A
3140KC-WV-0	FN BP5159 - RMBS	06/01/2026	Paydown		23,307	23,307	24,305	24,367		(1,059)		(1,059)		23,307				244	04/01/2050	1.A
3140KT-TW-5	FN BQ7764 - RMBS	06/01/2026	Paydown		8,766	8,766	8,584	8,607		159		159		8,766				52	03/01/2051	1.A
3140KT-TY-1	FN BQ7766 - RMBS	06/01/2026	Paydown		10,847	10,847	10,922	10,913		(66)		(66)		10,847				87	03/01/2051	1.A
3140KT-XT-7	FN BQ7889 - RMBS	06/01/2026	Paydown		18,006	18,006	18,583	18,482		(476)		(476)		18,006				148	11/01/2050	1.A
3140L3-QQ-7	FN BR4962 - RMBS	06/01/2026	Paydown		7,317	7,317	7,582	7,541		(224)		(224)		7,317				61	02/01/2051	1.A
3140X4-7L-4	FN FM1798 - RMBS	06/01/2026	Paydown		20,192	20,192	21,864	22,889		(2,697)		(2,697)		20,192				295	09/01/2049	1.A
3140X9-SL-0	FN FM5922 - RMBS	06/01/2026	Paydown		5,359	5,359	5,735	5,826		(467)		(467)		5,359				78	01/01/2050	1.A
31410F-Z9-9	FN 888268 - RMBS	06/01/2026	Paydown		4,998	4,998	5,515	5,814		(816)		(816)		4,998				126	03/01/2037	1.A
31410G-NB-5	FN 888786 - RMBS	06/01/2026	Paydown		14,506	14,506	14,502	14,495		11		11		14,506				431	10/01/2037	1.A
31412N-SL-1	FN 930323 - RMBS	06/01/2026	Paydown		255	255	269	278		(23)		(23)		255				6	12/01/2038	1.A
31413U-TQ-2	FN 956059 - RMBS	06/01/2026	Paydown		48	48	51	51		(3)		(3)		48				1	12/01/2037	1.A
31416B-VH-8	FN 995316 - RMBS	06/01/2026	Paydown		479	479	494	495		(16)		(16)		479				10	12/01/2034	1.A
31417E-ZA-2	FN AB7936 - RMBS	06/01/2026	Paydown		185	185	186	186						185				2	02/01/2043	1.A
31417F-VB-1	FN AB8709 - RMBS	06/01/2026	Paydown		4,723	4,723	4,838	4,823		(101)		(101)		4,723				59	03/01/2043	1.A
31417G-TQ-9	FN AB9558 - RMBS	06/01/2026	Paydown		287	287	288	288		(1)		(1)		287				4	06/01/2043	1.A
31418M-A2-8	FN AD0024 - RMBS	06/01/2026	Paydown		619	619	645	648		(30)		(30)		619				14	08/01/2037	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					283,241	283,241	288,180	291,656		(8,415)		(8,415)		283,241				5,290	XXX	XXX
03464J-AC-5	AOMT 217 A3 - CMO/RMBS	06/01/2026	Paydown		130,641	130,641	130,640	130,620		21		21		130,641				714	10/25/2066	1.A FE
03466K-AC-0	AOMT 2512 A1 - RMBS	06/01/2026	Paydown		60,532	60,532	60,532	60,526		6		6		60,532				1,227	12/25/2070	1.A FE
034947-AG-6	AOMT 261 A3 - RMBS	06/01/2026	Paydown		63,966	63,966	63,965			1		1		63,966				1,220	02/25/2071	1.F FE
05552U-AC-8	BINOM 21INV1 A3 - CMO/RMBS	06/01/2026	Paydown		130,088	130,088	130,086	129,989		99		99		130,088				580	06/25/2056	1.A
06747U-AE-8	BARC 2026-NQM5 A1 - RMBS	06/01/2026	Paydown		12,428	12,428	12,428							12,428				57	03/25/2066	1.A FE
10571L-AE-1	BRAVO 26NQM3 A1 - RMBS	06/01/2026	Paydown		105,820	105,820	105,818			1		1		105,820				1,303	11/25/2065	1.A FE
19689G-AF-9	COLT 2026-3 A1 - RMBS	06/01/2026	Paydown		14,563	14,563	14,563							14,563				124	05/26/2071	1.A FE
22758F-AE-4	CROSS 26NQM4 A1 - RMBS	06/01/2026	Paydown		38,324	38,324	38,586			(262)		(262)		38,324				724	04/27/2071	1.A FE
24381J-AC-1	DRMT 2021-4 A3 - CMO/RMBS	06/01/2026	Paydown		276,192	276,192	276,189	276,129		62		62		276,192				1,521	11/25/2066	1.C FE
26846J-AF-8	EFMT 26NQM3 A1 - RMBS	06/01/2026	Paydown		127,598	127,598	127,598			1		1		127,598				1,302	03/25/2071	1.A FE
26846K-AF-5	EFMT 26NQM4 A1 - RMBS	06/01/2026	Paydown		99,623	99,623	99,619			4		4		99,623				839	04/27/2071	1.A FE
33853H-BD-2	FSMT 2021-13INV B3 - CMO/RMBS	06/01/2026	Paydown		19,767	19,767	19,500	19,543		224		224		19,767				166	12/25/2051	2.A
36274Y-AE-8	GSMBS 26NQM4 A1 - RMBS	06/01/2026	Paydown		34,023	34,023	34,022			1		1		34,023				155	06/25/2066	1.A FE
46660Y-AC-3	JPMMT 26LTV1 A1 - RMBS	06/01/2026	Paydown		127,057	127,057	127,055			1		1		127,057				837	09/25/2056	1.A FE
46660Y-AD-1	JPMMT 26LTV1 A2 - RMBS	06/01/2026	Paydown		70,230	70,230	70,230							70,230				484	09/25/2056	1.D FE
61780Q-AC-4	MSRM 26NQM4 A1 - RMBS	06/01/2026	Paydown		69,895	69,895	69,894							69,895				446	03/25/2071	1.A FE
617954-AC-6	MSRM 26NEW1 A1 - RMBS	06/01/2026	Paydown		21,750	21,750	21,749							21,750				152	04/27/2071	1.A FE
617960-AC-3	MSRM 26NQM3 A1 - RMBS	06/01/2026	Paydown		165,293	165,293	165,293			1		1		165,293				1,462	03/25/2071	1.A FE
617967-AC-8	MSRM 26NQM4 A1 - RMBS	06/01/2026	Paydown		14,431	14,431	14,431							14,431				81	03/25/2071	1.A FE
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS	06/25/2026	Paydown		1,039	1,039	968	1,026		14		14		1,039				20	02/25/2035	1.A FM
64829L-AA-6	NRZT 2016-4 A1 - CMO/RMBS	06/01/2026	Paydown		9,230	9,230	9,157	9,158		72		72		9,230				146	11/27/2056	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
67124D-AF-8	OBX 26NQM5 A1 - RMBS	06/01/2026	Paydown		106,336	106,336	106,335							106,336				455	01/25/2066	1.A FE
67124F-AF-3	OBX 26NQM4 A1 - RMBS	06/01/2026	Paydown		98,690	98,690	98,689			2		2		98,690				961	02/25/2066	1.A FE
67449L-AA-9	OBX 25NQ19 A1 - RMBS	06/01/2026	Paydown		142,866	142,866	142,866	142,846		20		20		142,866				2,771	10/25/2065	1.A FE
69384E-AE-0	PRPM 2026-NQM2 A1 - RMBS	06/01/2026	Paydown		34,388	34,388	34,388			1		1		34,388				302	04/27/2071	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74939B-AA-4	RCKT 2026-CES1 A1A - RMBS	06/01/2026	Paydown		124,749	124,749	124,748			1		1		124,749				2,010	01/25/2056	1.A FE
78432Y-AC-3	SGR 2021-2 A3 - CMO/RMBS	06/01/2026	Paydown		92,017	92,017	92,016	92,001		16		16		92,017				763	11/25/2061	1.B
78438N-AC-1	SGR 262 A1 - RMBS	06/01/2026	Paydown		85,535	85,535	85,534			1		1		85,535				843	04/26/2066	1.A FE
802929-AC-3	SAN 2026-NQM3 A1 - RMBS	06/01/2026	Paydown		84,993	84,993	84,990			2		2		84,993				822	03/25/2066	1.A FE
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS	06/01/2026	Paydown		1,749	1,749	1,665	1,672		77		77		1,749				26	09/25/2043	1.A
92490E-AA-1	VERUS 259 A1 - RMBS	06/01/2026	Paydown		130,500	130,500	130,498	130,467		33		33		130,500				2,695	10/25/2070	1.A FE
92541H-AA-3	VERUS 2026-R3 A1A - RMBS	06/01/2026	Paydown		137,080	137,080	137,162			(82)		(82)		137,080				941	02/27/2068	1.A FE
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS	06/25/2026	Paydown		593	593	522	338		255		255		593				11	12/25/2045	1.A FM
95002K-BJ-1	WFMBS 2020-1 B2 - CMO/RMBS	06/01/2026	Paydown		43,610	43,610	44,972	44,324		(714)		(714)		43,610				611	12/27/2049	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,681,125	2,681,125	2,682,248	1,044,169		(141)		(141)		2,681,125				26,864	XXX	XXX
05594L-AA-2	BX 2025-JDI A - CMBS	06/15/2026	Paydown		33,933	33,933	33,933	33,933						33,933				871	11/17/2042	1.A FE
05610H-AJ-2	BX 22LP2 E - CMBS	04/15/2026	Paydown		3,920,000	3,920,000	3,903,246	3,920,000						3,920,000				83,015	02/15/2039	1.A
07388N-AX-4	BSCMS 2006-TOP24 X1 - CMBS	06/01/2026	Direct				129,711	(3)	324			324							10/12/2041	6. FE
12515A-BD-1	CD 2016-CD2 A3 - CMBS	06/01/2026	Paydown		3,982,821	3,982,821	4,022,430	3,982,502		318		318		3,982,821				61,877	11/15/2049	1.A
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	06/01/2026	Paydown		91,012	91,012	87,726	90,829		183		183		91,012				1,608	08/12/2048	1.A
12594C-BJ-8	COMM 2016-DC2 B - CMBS	06/01/2026	Paydown		22,277	22,277	25,111	22,291		(14)		(14)		22,277				435	02/12/2049	1.A
17324T-AE-9	CGCMT 2016-GC36 A5 - CMBS	06/01/2026	Paydown		126,139	126,139	130,475	126,139						126,139				2,171	02/12/2049	1.A
53218C-AL-4	LIFE 2021-BMR F - CMBS	06/23/2026	BANK OF AMERICA - SECURITIES		4,550,285	5,250,000	5,250,000	5,250,000						5,250,000		(699,715)	(699,715)	165,691	03/15/2038	1.A
61691E-AZ-8	MSC 2016-UBS12 A3 - CMBS	06/01/2026	Paydown		1,624,093	1,624,093	1,640,320	1,623,833		260		260		1,624,093				27,098	12/17/2049	1.A
74332Y-AA-7	PROG 22SFR5 A - CMBS	06/01/2026	Paydown		5,552	5,552	5,517	5,535		16		16		5,552				108	06/17/2039	1.A FE
89614Y-AE-6	TCN 2021-SFR1 E1 - CMBS	06/18/2026	Paydown		2,634,680	2,634,680	2,634,644	2,609,954		28,096		28,096		2,634,680				36,806	07/19/2038	2.A FE
94989D-BA-6	WFCM 2015-C27 XB - CMBS	05/01/2026	Direct				269												02/18/2048	6. FE
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS	06/01/2026	Paydown		2,778,352	2,778,352	2,806,072	2,777,427		925		925		2,778,352				43,244	12/17/2059	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					19,769,144	20,468,859	20,669,453	20,442,441	325	29,785		30,110		20,468,859		(699,715)	(699,715)	422,925	XXX	XXX
00039L-AE-8	ABBSL 6 C - CDO	06/26/2026	Call @ 100.00		3,000,000	3,000,000	3,007,245			(149)		(149)		3,007,096		(7,096)	(7,096)	78,119	07/20/2037	1.F FE
00901A-AW-7	AIMCO 10 CRR - CDO	06/09/2026	Call @ 100.00		8,000,000	8,000,000	8,010,744			(42)		(42)		8,010,702		(10,702)	(10,702)	179,139	07/22/2037	1.F FE
00901A-AY-3	AIMCO 10 D1R - CDO	06/09/2026	Call @ 100.00		5,375,000	5,375,000	5,375,000	5,375,000						5,375,000				234,552	07/22/2037	2.C FE
00901W-AJ-8	AIMCO 21 D1 - CDO	04/20/2026	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				210,126	04/20/2037	2.C FE
039953-AJ-3	ARES LXIX D - CDO	05/13/2026	Call @ 100.00		4,000,000	4,000,000	3,931,208			576		576		3,931,784		68,216	68,216	95,349	04/15/2036	2.C FE
056921-AG-4	BCC 2024-2 C - CDO	06/24/2026	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				357,266	07/15/2037	1.F FE
056921-AJ-8	BCC 2024-2 D1 - CDO	06/24/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				266,125	07/15/2037	2.B FE
05877G-AG-8	BALLY 22 B - CDO	06/11/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,152	04/15/2037	1.F FE
05877G-AJ-2	BALLY 22 C - CDO	06/11/2026	Call @ 100.00		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				103,653	04/15/2037	2.C FE
07355T-BL-5	BCHPK 1RR A1R - CDO	04/13/2026	Bank of America Securities		17,985,600	18,000,000	17,977,392			175		175		17,977,567		8,033	8,033	197,664	01/17/2035	1.A FE
08182Y-AE-8	BSP XXXV C - CDO	06/03/2026	Call @ 100.00		6,000,000	6,000,000	6,009,002	2,500,000		(720)		(720)		6,008,282		(8,282)	(8,282)	171,196	04/27/2037	1.F FE
09090R-AE-2	BGCLO 14 C - CDO	06/24/2026	Call @ 100.00		3,000,000	3,000,000	3,005,055			(78)		(78)		3,004,977		(4,977)	(4,977)	77,246	07/22/2037	1.F FE
13887A-AJ-7	CANYC 2023-2 D - CDO	06/02/2026	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				189,033	05/15/2037	2.C FE
14074E-AJ-0	CPTPK 1 C - CDO	06/23/2026	Call @ 100.00		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				198,761	07/20/2037	1.F FE
14312J-BU-5	CGMS 2015-5 CR4 - CDO	06/03/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,412	01/20/2032	1.G FE
146918-AG-2	CARVL X-C D1 - CDO	06/22/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	5,010,000	1,000,000		731		731		5,010,731		(10,731)	(10,731)	92,165	07/20/2037	2.C FE
26254K-AL-7	DRSLF 119 D1 - CDO	06/02/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				237,895	04/15/2036	2.B FE
29001B-AJ-2	ELM25 25 D - CDO	05/12/2026	Call @ 100.00		2,000,000	2,000,000	2,003,406			1		1		2,003,407		(3,407)	(3,407)	47,410	04/17/2037	2.C FE
29003F-AC-6	ELM27 27 C - CDO	05/05/2026	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				259,085	04/20/2037	1.F FE
33888A-AC-9	FLAT 26 A - CDO	04/06/2026	MORGAN STANLEY CO		2,302,875	2,300,000	2,304,600	2,300,913		(2,960)		(2,960)		2,297,953		4,922	4,922	56,973	01/15/2038	1.A FE
38139M-AJ-4	GLM 20 D - CDO	05/26/2026	Call @ 100.00		3,000,000	3,000,000	3,005,500	3,004,715		(145)		(145)		3,004,570		(4,570)	(4,570)	127,245	07/20/2037	2.C FE
381945-AG-9	GCBSL 52(B) DR - CDO	06/22/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				155,002	04/20/2037	2.C FE
46148H-AD-0	INVCO 2024-3 C - CDO	06/03/2026	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				96,340	07/20/2037	1.F FE
481952-AJ-8	KKR 50 D1 - CDO	05/07/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				206,421	04/20/2037	2.A FE
557910-AN-6	MDPK LX A1R - CDO	04/06/2026	SANTANDER US CAPITAL MARKETS LLC		8,006,000	8,000,000	8,000,000	8,000,000						8,000,000		6,000	6,000	185,210	10/26/2037	1.A FE
55822V-AG-6	MDPK 69 C - CDO	05/27/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				110,262	07/27/2037	1.E 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
64135D-AJ-4	NEUB 47 AR - CDO	04/06/2026	JPMORGAN VPR FTP		4,995,000	5,000,000	5,005,000	5,004,844		(2,412)		(2,412)		5,002,432		(7,432)	(7,432)	118,745	04/16/2035	1.A FE
67572Y-BW-1	OCT22 XXII DRR - CDO	04/22/2026	Paydown		1,250,000	1,250,000	1,260,625	1,259,686		(9,686)		(9,686)		1,250,000				42,820	01/22/2030	2.A FE
76857J-AL-6	RVRPK 1 D1 - CDO	06/22/2026	WELLS FARGO SECURITIES		1,470,000	1,500,000	1,451,250			546		546		1,451,796		18,204	18,204	38,649	01/25/2038	2.C FE
803169-AU-5	SRANC 3R CR - CDO	06/22/2026	Paydown		2,344,822	2,344,822	2,349,197			(4,375)		(4,375)		2,344,822				37,336	06/24/2030	1.A FE
83607H-AQ-8	SNDPT VIII-R C1R - CDO	04/15/2026	Paydown		3,498,158	3,498,158	3,502,254			(4,096)		(4,096)		3,498,158				54,080	04/15/2030	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					141,127,454	141,167,979	141,107,478	88,345,158		(22,634)		(22,634)		141,079,277		48,177	48,177	4,386,431	XXX	XXX
456789-AD-8	PIMCO Specialty Finance Income - Class A	04/15/2026	Adjustment		27	27	27							27					06/30/2040	1.G
456789-AE-6	PIMCO Specialty Finance Income, L.P. - C	04/15/2026	Adjustment		13	13	13							13					06/30/2040	3.C
456789-AF-3	PIMCO Specialty Finance Income - Class B	04/15/2026	Adjustment		17	17	17							17					06/30/2040	2.C
004421-MG-5	ACE 2005-HE2 M5 - RMBS	06/25/2026	Paydown		36,741	36,741	31,402	36,726		16		16		36,741				347	04/25/2035	1.A FM
03067F-AB-6	AMCAR 2025-1 A2A - ABS	06/18/2026	Paydown		773,209	773,209	773,193	773,193		16		16		773,209				13,538	03/19/2029	1.A FE
267954-AA-3	EFMT 25CES4 A1 - RMBS	06/01/2026	Paydown		39,339	39,339	39,430			(91)		(91)		39,339				266	06/25/2060	1.A FE
269330-AA-4	E3 2019-1 A - ABS	06/20/2026	Paydown		15,691	15,691	15,690	16,108		(417)		(417)		15,691				244	09/20/2055	1.A FE
30166V-AC-2	EART 2025-5 A2 - ABS	06/15/2026	Paydown		2,748,708	2,748,708	2,748,697	2,748,698		10		10		2,748,708				50,219	06/15/2028	1.A FE
31659T-DV-4	FMIC 2005-2 M2 - RMBS	06/25/2026	Paydown		5,544	5,544	4,202	5,543		1		1		5,544				72	12/25/2035	1.A FM
34964M-AA-2	FORTI 2021-1 A - ABS	06/20/2026	Paydown		32,475	32,475	32,473	32,473		2		2		32,475				320	03/20/2057	1.A FE
38218D-AA-7	GOODG 2019-1 A - ABS	06/15/2026	Paydown		24,249	24,249	24,241	24,364		(115)		(115)		24,249				474	10/15/2054	1.C FE
38218G-AA-0	GOODG 2018-1 A - ABS	06/15/2026	Paydown		65,408	65,408	66,439	73,441		(8,033)		(8,033)		65,408				1,298	10/15/2053	1.A FE
42770A-AA-5	HERO 2021-1 A - ABS	06/20/2026	Paydown		69,567	69,567	69,598	69,605		(37)		(37)		69,567				796	09/20/2051	1.A FE
42770U-AA-1	HERO 152 A - ABS	06/20/2026	Paydown		2,336	2,336	2,386	2,338		(2)		(2)		2,336				47	09/20/2040	1.A FE
46660C-AA-5	JPMMT 25HE3 A1 - RMBS	06/20/2026	Paydown		132,337	132,337	132,337	132,337						132,337				2,847	03/20/2056	1.A FE
46664M-AA-9	JPMMT 26ACS1 A1 - RMBS	06/01/2026	Paydown		344,470	344,470	344,470			1		1		344,470				2,841	04/26/2066	1.A FE
525946-AA-7	LENDR 25SP2 A - ABS	06/15/2026	Paydown		450,182	450,182	460,238			(10,056)		(10,056)		450,182				5,068	01/15/2037	1.A FE
525946-AB-5	LENDR 25SP2 B - ABS	06/15/2026	Paydown		68,172	68,172	69,294			(1,122)		(1,122)		68,172				771	01/15/2037	1.C FE
525946-AC-3	LENDR 25SP2 C - ABS	06/15/2026	Paydown		64,468	64,468	62,619			1,849		1,849		64,468				334	01/15/2037	1.F FE
525946-AD-1	LENDR 25SP2 D - ABS	06/15/2026	Paydown		45,951	45,951	43,446			2,505		2,505		45,951				91	01/15/2037	2.B FE
525946-AE-9	LENDR 25SP2 E - ABS	06/15/2026	Paydown		18,518	18,518	16,769			1,749		1,749		18,518				33	01/15/2037	3.B FE
525946-AF-6	LENDR 25SP2 F - ABS	06/15/2026	Paydown		20,026	20,026	18,011			2,016		2,016		20,026				33	01/15/2037	4.B FE
63942G-AA-1	NAVSL 2021-F A - ABS	06/15/2026	Paydown		89,483	89,483	80,591			8,892		8,892		89,483				327	02/18/2070	1.A FE
63942K-AA-2	NAVSL 2021-G A - ABS	06/15/2026	Paydown		231,565	231,565	211,473			20,092		20,092		231,565				1,220	04/15/2070	1.A FE
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	05/22/2026	Unknown		14,461	14,461	14,461	14,461						14,461				475	03/31/2036	2.A PL
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	05/22/2026	Unknown		7,230	7,230	7,230	7,230						7,230				267	03/31/2036	2.C PL
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV ONSHORE	05/22/2026	Unknown		2,169	2,169	2,169	2,169						2,169				89	03/31/2036	3.B PL
69376B-AA-4	PACEF 2020-1 A - ABS	06/20/2026	Paydown		44,250	44,250	44,614	44,265		(16)		(16)		44,250				666	09/20/2055	1.A FE
71680@-DL-7	Petros Finance 2024-S1 SUBI CL A Certifi	05/01/2026	Direct		18,767	18,767	19,232	18,767						18,767				300	01/29/2059	1.C PL
71680@-DM-5	Petros Finance 2024-S1 SUBI CL B Certifi	05/01/2026	Direct		238	238	341	238						238				4	01/27/2059	2.B PL
74939W-AA-8	RCKT 2025-CES8 A1A - RMBS	06/01/2026	Paydown		153,487	153,487	153,487	153,487						153,487				3,181	08/25/2055	1.A FE
75975B-AA-6	RENEW 211 A - ABS	06/20/2026	Paydown		16,251	16,251	16,249	16,149		102		102		16,251				102	11/20/2056	1.A FE
80281H-AC-8	SCART 2021-C C - ABS	04/15/2026	Paydown		4,558	4,558	4,688	4,558						4,558				45	10/16/2028	1.A PL
802923-AB-8	SDART 2025-4 A2 - ABS	06/15/2026	Paydown		588,360	588,360	588,327	588,331		29		29		588,360				10,421	01/16/2029	1.A FE
85790@-AA-1	STEAM MH FUNDING I LLC - ABS	06/23/2026	Direct		3,114,146	3,114,146	3,097,020			100		100		3,114,146				13,642	12/31/2060	1.E PL
85790@-AB-9	STEAM MH FUNDING I LLC - ABS	04/15/2026												1,499		(1,499)	(1,499)		12/31/2060	2.B PL
85790@-AC-7	STEAM MH FUNDING I LLC - ABS	04/15/2026												1,647		(1,647)	(1,647)		12/31/2060	3.B PL
89170U-AA-8	TPMT 25CES4 A1A - RMBS	06/01/2026	Paydown		93,086	93,086	93,085	93,075		10		10		93,086				1,892	10/25/2065	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					9,335,500	9,335,500	9,287,958	4,857,557		17,500		17,500		9,338,646		(3,146)	(3,146)	112,272	XXX	XXX
85208N-AE-0	SPRNTS 1A2 - ABS	06/20/2026	Paydown		262,650	262,650	262,754	262,673		(23)		(23)		262,650				6,766	09/20/2029	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					262,650	262,650	262,754	262,673		(23)		(23)		262,650				6,766	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					173,565,927	174,306,168	174,408,663	115,354,835	325	11,704		12,028		174,220,611		(654,684)	(654,684)	4,962,902	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
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	10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 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
1909999997. Total - asset-backed securities - Part 4					173,565,927	174,306,168	174,408,663	115,354,835	325	11,704		12,028		174,220,611		(654,684)	(654,684)	4,962,902	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					173,565,927	174,306,168	174,408,663	115,354,835	325	11,704		12,028		174,220,611		(654,684)	(654,684)	4,962,902	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					306,726,062	310,753,665	309,246,893	177,042,520	325	29,226		29,550		309,369,380		(2,643,317)	(2,643,317)	6,536,128	XXX	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	06/10/2026	Call @ 100.00	1,828,000.000	1,828,000		2,160,539	1,850,888	38,349	(61,238)		(22,888)		1,828,000				61,695		2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,828,000	XXX	2,160,539	1,850,888	38,349	(61,238)		(22,888)		1,828,000				61,695	XXX	XXX
4509999997. Total - preferred stocks - Part 4					1,828,000	XXX	2,160,539	1,850,888	38,349	(61,238)		(22,888)		1,828,000				61,695	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					1,828,000	XXX	2,160,539	1,850,888	38,349	(61,238)		(22,888)		1,828,000				61,695	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	05/12/2026	Unmatched Counter Party	5,439.000	543,900		543,900	543,900						543,900				35,339		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					543,900	XXX	543,900	543,900						543,900				35,339	XXX	XXX
09661L-30-2	BNY Mellon S&P 500 Index Fund	06/30/2026	DIRECT WITH ISSUER	984.010	59,877		50,155							50,155		9,722	9,722			
416649-35-8	Hartford Capital Appreciation R4 Fund	06/30/2026	DIRECT WITH ISSUER	25.990	1,420		1,022							1,022		398	398			
55272P-25-7	MFS Total Return Bond R3 Fund	06/30/2026	DIRECT WITH ISSUER	1,611.520	31,699		32,057							32,057		(359)	(359)			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					92,996	XXX	83,234							83,234		9,761	9,761		XXX	XXX
5989999997. Total - common stocks - Part 4					636,896	XXX	627,134	543,900						627,134		9,761	9,761	35,339	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					636,896	XXX	627,134	543,900						627,134		9,761	9,761	35,339	XXX	XXX
5999999999. Total - preferred and common stocks					2,464,896	XXX	2,787,673	2,394,788	38,349	(61,238)		(22,888)		2,455,134		9,761	9,761	97,034	XXX	XXX
6009999999 - Totals					309,190,958	XXX	312,034,566	179,437,308	38,674	(32,012)		6,662		311,824,514		(2,633,556)	(2,633,556)	6,633,162	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
BHM31KN76 - APR27 SPX C @ 6825	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	530	3,617,250	6,825		(338,953)		(572,047)	^	(572,047)	(233,094)						0003
BHM31FDD5 - APR27 SPX C @ 6835	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	525	3,588,375	6,835		(260,267)		(556,535)	^	(556,535)	(296,268)						0003
BHM32BYJ7 - MAY27 SPET C @ 10283	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2027	31	318,773	10,283		24,766		15,981	^	15,981	(8,785)						0003
BHM30VPV8 - FEB27 SPET C @ 9540	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	18	171,720	9,540		10,866		13,721	^	13,721	2,855						0003
BHM31X0P3 - APR27 SPX C @ 7455	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/29/2027	31	231,105	7,455		(16,432)		(19,972)	^	(19,972)	(3,540)						0003
BHM30VPZ9 - FEB27 GSEM C @ 120.39	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/26/2027	1,540	185,401	120		7,798		3,977	^	3,977	(3,821)						0003
BHM32SQ26 - JUN27 QBFC C @ 544.02	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	662	360,141	544		16,099		19,103	^	19,103	3,004						0003
BHM31ZRZ7 - MAY27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	05/04/2027	381	2,743,200	7,200		301,295		319,246	^	319,246	17,952						0003
BHM32JWR4 - JUN27 SPET C @ 10483	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/09/2027	44	461,252	10,483		(19,799)		(18,936)	^	(18,936)	863						0003
BHM3289F0 - MAY27 SPX C @ 7355	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	182	1,338,610	7,355		145,291		136,787	^	136,787	(8,504)						0003
BHM32JWU7 - JUN27 GSEM C @ 119.06	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	3,258	387,897	119		13,607		12,165	^	12,165	(1,442)						0003
BHM305XQ7 - JAN27 SPET C @ 10601	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	9	97,529	10,601		(3,251)		(2,218)	^	(2,218)	1,034						0003
BHM32FCR4 - JUN27 SPET C @ 10471	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/01/2027	29	303,659	10,471		14,740		12,920	^	12,920	(1,820)						0003
BHM30ZUM3 - MAR27 SPX C @ 6820	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	76	518,320	6,820		46,656		78,680	^	78,680	32,024						0003
BHM3289C7 - MAY27 SPX C @ 7750	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/14/2027	362	2,805,500	7,750		(193,147)		(176,708)	^	(176,708)	16,439						0003
BHM313S79 - MAR27 SPET C @ 9082	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	115	1,044,430	9,082		65,830		111,660	^	111,660	45,830						0003
BHM31PNJ9 - APR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/13/2027	309	2,129,010	6,890		253,171		322,274	^	322,274	69,102						0003
BHM32FCY9 - JUN27 SPET C @ 11020	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	39	429,780	11,020		(11,681)		(10,227)	^	(10,227)	1,454						0003
BHM30ZUV3 - MAR27 GSEM C @ 120.93	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/05/2027	7,327	886,054	121		26,591		17,640	^	17,640	(8,951)						0003
BHM313S20 - MAR27 SPX C @ 6775	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/13/2026	03/11/2027	208	1,409,200	6,775		123,558		225,167	^	225,167	101,608						0003
BHM313RL9 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	608	4,097,920	6,740		369,056		670,808	^	670,808	301,752						0003
BHM31T5C6 - APR27 SPET C @ 10051	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	30	301,530	10,051		(14,727)		(16,791)	^	(16,791)	(2,064)						0003
BHM31FDY9 - APR27 SPET C @ 9057	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/02/2026	04/01/2027	49	443,793	9,057		(22,597)		(54,423)	^	(54,423)	(31,826)						0003
BHM324H78 - MAY27 SPX C @ 7415	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	485	3,596,275	7,415		345,461		337,307	^	337,307	(8,154)						0003
BHM32BYE8 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/21/2027	108	840,240	7,780		(62,279)		(52,181)	^	(52,181)	10,098						0003
BHM32SPG6 - JUN27 SPX C @ 7355	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	521	3,831,955	7,355		384,326		419,688	^	419,688	35,361						0003
BHM32Q0U6 - JUN27 SPET C @ 10021	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/16/2027	67	671,407	10,021		39,648		42,303	^	42,303	2,655						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM30K5B8 - FEB27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	16	108,800	6,800		11,712		16,288	^	16,288	4,576						0003
BHM31X0V0 - APR27 SPX C @ 7155	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	840	6,010,200	7,155		608,088		715,720	^	715,720	107,632						0003
BHM30S174 - FEB27 QBFC C @ 505.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/20/2026	02/18/2027	300	151,650	506		7,649		14,880	^	14,880	7,231						0003
BHM30S075 - FEB27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	192	1,319,040	6,870		125,506		187,622	^	187,622	62,116						0003
BHM32SPU5 - JUN27 GSEM C @ 121.1	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/04/2027	1,448	175,353	121		3,760		4,178	^	4,178	418						0003
BHM32JW94 - JUN27 SPX C @ 7410	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/04/2027	436	3,230,760	7,410		314,007		320,816	^	320,816	6,808						0003
BHM2ZWLY8 - DEC26 SPET C @ 9618.97	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	28	264,906	9,619	18,434			17,610	^	17,610	(825)						0003
BHM31PNT7 - APR27 SPET C @ 9898	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	29	287,042	9,898		(15,434)		(18,176)	^	(18,176)	(2,742)						0003
BHM31KNU5 - APR27 SPET C @ 9085	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	41	372,485	9,085		25,496		44,449	^	44,449	18,953						0003
BHM31KNJ0 - APR27 QBFC C @ 496	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/10/2026	04/06/2027	504	249,984	496		15,171		29,432	^	29,432	14,261						0003
BHM3218R0 - MAY27 SPET C @ 9908	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/11/2026	05/07/2027	96	951,168	9,908		78,081		62,535	^	62,535	(15,545)						0003
BHM324KY5 - MAY27 GSEM C @ 121.5	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	2,976	361,584	122		12,566		7,996	^	7,996	(4,569)						0003
BHM31X172 - APR27 QBFC C @ 527.24	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/01/2026	04/30/2027	1,268	668,540	527		33,941		46,615	^	46,615	12,675						0003
BHM30VPB2 - FEB27 SPX C @ 6850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/27/2026	02/23/2027	110	753,500	6,850		70,263		110,025	^	110,025	39,762						0003
BHM30NR02 - FEB27 SPX C @ 7070	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	410	2,898,700	7,070		(194,392)		(330,141)	^	(330,141)	(135,748)						0003
BHM30ZUZ4 - MAR27 QBFC C @ 508.58	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/06/2026	03/05/2027	867	440,939	509		17,353		41,216	^	41,216	23,863						0003
BHM32SPB7 - JUN27 SPX C @ 7850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/22/2027	118	926,300	7,850		(49,800)		(57,246)	^	(57,246)	(7,446)						0003
BHM30K5C6 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	88	624,800	7,100		(42,624)		(67,799)	^	(67,799)	(25,176)						0003
BHM32FCG8 - JUN27 SPX C @ 7925	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	303	2,401,275	7,925		(135,005)		(127,526)	^	(127,526)	7,479						0003
BHM32LG48 - JUN27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/15/2027	115	909,075	7,905		(54,165)		(51,482)	^	(51,482)	2,683						0003
BHM32FCC7 - JUN27 SPX C @ 7940	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	914	7,257,160	7,940		(395,597)		(373,405)	^	(373,405)	22,192						0003
BHM32JWP8 - JUN27 SPET C @ 9936	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/09/2027	44	437,184	9,936		31,372		29,329	^	29,329	(2,042)						0003
BHM31FDG8 - MAR27 SPX C @ 6570	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/30/2027	336	2,207,520	6,570		(221,497)		(430,034)	^	(430,034)	(208,537)						0003
BHM328AD3 - MAY27 SPET C @ 10195	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	35	356,825	10,195		25,592		18,954	^	18,954	(6,638)						0003
BHM30X4S4 - FEB27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	418	3,059,760	7,320		(127,164)		(266,039)	^	(266,039)	(138,875)						0003
BHM31KNY7 - APR27 SPET C @ 8796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/06/2027	55	483,780	8,796		41,979		71,041	^	71,041	29,062						0003
BHM32BYM0 - MAY27 QBFC C @ 551.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/29/2026	05/27/2027	908	500,762	552		26,550		22,014	^	22,014	(4,535)						0003
BHM32FCQ6 - JUN27 QBFC C @ 558.78	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/05/2026	06/01/2027	803	448,700	559		16,530		16,839	^	16,839	309						0003
BHM32LFZ0 - JUN27 SPX C @ 7480	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/11/2027	102	762,960	7,480		74,766		71,442	^	71,442	(3,324)						0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BHM31AX77 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	262	1,776,360	6,780		(116,778)		(284,385)	^	(284,385)	(167,608)						0003
BHM31X0S7 - APR27 SPX C @ 7540	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	633	4,772,820	7,540		(304,347)		(373,130)	^	(373,130)	(68,783)						0003
BHM32SPD3 - JUN27 SPX C @ 7495	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/17/2027	443	3,320,285	7,495		280,698		308,323	^	308,323	27,625						0003
BHM324H86 - MAY27 SPX C @ 7400	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/07/2027	302	2,234,800	7,400		217,144		211,321	^	211,321	(5,823)						0003
BHM30ZUT8 - FEB27 SPX C @ 6880	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	810	5,572,800	6,880		458,460		792,395	^	792,395	333,935						0003
BHM32BXY5 - MAY27 SPX C @ 7565	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/28/2027	100	756,500	7,565		72,845		62,510	^	62,510	(10,335)						0003
BHM30S1A7 - FEB27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	53	523,640	9,880		(25,927)		(30,455)	^	(30,455)	(4,528)						0003
BHM328AH4 - MAY27 SPET C @ 10647	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/19/2027	32	340,704	10,647		(16,071)		(11,505)	^	(11,505)	4,566						0003
BHM31T5U6 - APR27 SPX C @ 7140	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	418	2,984,520	7,140		279,540		359,413	^	359,413	79,873						0003
BHM317HY3 - MAR27 SPX C @ 7270	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	184	1,337,680	7,270		(49,181)		(127,395)	^	(127,395)	(78,213)						0003
BHM31AX36 - MAR27 SPET C @ 8709	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	121	1,053,789	8,709		63,385		162,515	^	162,515	99,129						0003
BHM305XJ3 - JAN27 GSEM C @ 116.85	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	2,188	255,668	117		9,649		8,064	^	8,064	(1,585)						0003
BHM31X149 - APR27 SPET C @ 10334	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/30/2027	70	723,380	10,334		(32,300)		(31,442)	^	(31,442)	858						0003
BHM32QOW2 - JUN27 QBFC C @ 547.23	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/23/2026	06/16/2027	1,003	548,872	547		24,226		26,943	^	26,943	2,717						0003
BHM3289D5 - MAY27 SPX C @ 7415	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/14/2027	362	2,684,230	7,415		272,186		253,919	^	253,919	(18,266)						0003
BHM313SA2 - MAR27 GSEM C @ 119.18	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/11/2027	2,450	291,991	119		9,661		7,604	^	7,604	(2,057)						0003
BHM3218N9 - MAY27 GSEM C @ 119.15	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2026	05/07/2027	6,359	757,675	119		33,880		22,491	^	22,491	(11,389)						0003
BHM32JWA1 - JUN27 SPX C @ 7740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/04/2027	436	3,374,640	7,740		(222,547)		(228,384)	^	(228,384)	(5,836)						0003
BHM32JWE3 - JUN27 SPX C @ 7385	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	397	2,931,845	7,385		294,828		302,181	^	302,181	7,353						0003
BHM317HX5 - MAR27 SPX C @ 6620	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	374	2,475,880	6,620		236,203		456,846	^	456,846	220,643						0003
BHM32SPW1 - JUN27 GSEM C @ 118.98	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/17/2027	1,890	224,872	119		6,498		7,153	^	7,153	655						0003
BHM31T5X0 - APR27 SPX C @ 7345	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/20/2027	340	2,497,300	7,345		(179,765)		(239,873)	^	(239,873)	(60,108)						0003
BHM30K5A0 - FEB27 SPX C @ 6875	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	88	605,000	6,875		56,013		83,848	^	83,848	27,835						0003
BHM31PNV2 - APR27 GSEM C @ 118.46	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	2,452	290,464	118		11,695		9,000	^	9,000	(2,694)						0003
BHM324KX7 - MAY27 QBFC C @ 544.35	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2027	609	331,509	544		16,003		16,544	^	16,544	541						0003
BHM2ZWLW2 - DEC26 SPET C @ 10003.73	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	28	275,503	10,004	(13,137)			(12,113)	^	(12,113)	1,024						0003
BHM311EG8 - FEB27 SPX C @ 6950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	67	465,650	6,950		37,051		61,673	^	61,673	24,622						0003
BHM31FDW3 - APR27 QBFC C @ 488	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	581	283,528	488		15,960		37,620	^	37,620	21,660						0003
BHM313RK1 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	42	289,380	6,890		(21,865)		(41,537)	^	(41,537)	(19,672)						0003

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BHM324L32 - MAY27 SPET C @ 10196	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2027	76	774,896	10,196		53,096		40,377	^	40,377	(12,718)						0003
BHM32BY32 - MAY27 SPX C @ 7515	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/26/2027	252	1,893,780	7,515		190,847		164,848	^	164,848	(25,999)						0003
BHM31X115 - APR27 GSEM C @ 118.77	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	3,707	440,280	119		16,882		13,264	^	13,264	(3,618)						0003
BHM31FDN3 - APR27 SPX C @ 6575	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	525	3,451,875	6,575		346,221		671,010	^	671,010	324,789						0003
BHM32LG22 - JUN27 SPX C @ 7510	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/16/2027	452	3,394,520	7,510		324,907		311,032	^	311,032	(13,874)						0003
BHM31AXH5 - MAR27 SPX C @ 6585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	124	816,540	6,585		70,195		155,986	^	155,986	85,791						0003
BHM32FC29 - JUN27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/03/2027	243	1,835,865	7,555		161,221		155,051	^	155,051	(6,170)						0003
BHM313SD6 - MAR27 QBFC C @ 502.1	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/13/2026	03/11/2027	494	248,037	502		10,697		26,038	^	26,038	15,341						0003
BHM32FD77 - JUN27 QBFC C @ 558.96	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/05/2026	06/04/2027	684	382,329	559		14,094		14,368	^	14,368	273						0003
BHM32SQL4 - JUN27 SPET C @ 10506	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/23/2027	51	535,806	10,506		(18,596)		(21,979)	^	(21,979)	(3,383)						0003
BHM317HW7 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	374	2,576,860	6,890		(173,468)		(372,489)	^	(372,489)	(199,021)						0003
BHM32JWD5 - JUN27 SPX C @ 7720	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	397	3,064,840	7,720		(209,425)		(215,681)	^	(215,681)	(6,255)						0003
BHM32JWJ2 - JUN27 QBFC C @ 547.65	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/12/2026	06/09/2027	685	375,140	548		16,937		18,098	^	18,098	1,161						0003
BHM317JE5 - MAR27 SPET C @ 9605	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	34	326,570	9,605		(8,165)		(25,232)	^	(25,232)	(17,067)						0003
BHM2ZWLU6 - DEC26 SPX C @ 7056.62	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	39	273,444	7,057	(17,479)			(28,294)	^	(28,294)	(10,814)						0003
BHM32SQA8 - JUN27 SPET C @ 10009	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/22/2027	47	470,423	10,009		27,465		30,156	^	30,156	2,691						0003
BHM32QOM4 - JUN27 SPET C @ 10423	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	41	427,343	10,423		(16,697)		(18,744)	^	(18,744)	(2,047)						0003
BHM30NRB8 - FEB27 SPET C @ 9588.2	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	50	479,410	9,588		29,670		36,006	^	36,006	6,336						0003
BHM305XM6 - JAN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	17	126,437	7,420		(5,580)		(8,341)	^	(8,341)	(2,761)						0003
BHM324GW4 - MAY27 SPX C @ 7850	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	503	3,948,550	7,850		(226,365)		(216,618)	^	(216,618)	9,747						0003
BHM328A01 - MAY27 QBFC C @ 543.55	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/22/2026	05/19/2027	652	354,395	544		18,486		18,208	^	18,208	(278)						0003
BHM32SPK7 - JUN27 SPX C @ 7710	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2027	772	5,952,120	7,710		(387,204)		(438,993)	^	(438,993)	(51,789)						0003
BHM317JQ8 - MAR27 SPET C @ 8880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	34	301,920	8,880		17,652		33,061	^	33,061	15,409						0003
BHM3218W9 - MAY27 SPX C @ 7675	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	70	537,250	7,675		(36,737)		(36,426)	^	(36,426)	311						0003
BHM313RV7 - MAR27 SPX C @ 6795	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	310	2,106,450	6,795		176,390		329,484	^	329,484	153,094						0003
BHM32JW52 - JUN27 SPX C @ 7395	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/11/2027	284	2,100,180	7,395		210,046		215,078	^	215,078	5,032						0003
BHM324L73 - MAY27 SPET C @ 10757	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2027	76	817,532	10,757		(33,514)		(24,202)	^	(24,202)	9,312						0003
BHM32Q143 - JUN27 SPX C @ 7760	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/16/2027	28	217,280	7,760		(13,804)		(14,821)	^	(14,821)	(1,017)						0003
BHM31T5B8 - APR27 QBFC C @ 519.63	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/24/2026	04/21/2027	799	415,184	520		22,443		33,133	^	33,133	10,690						0003

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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)
BHM31KNL5 - APR27 SPET C @ 9553	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	41	391,673	9,553		(16,410)		(32,777)	^	(32,777)	(16,366)						0003
BHM31ZS29 - MAY27 SPX C @ 7525	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	05/04/2027	381	2,867,025	7,525		(218,016)		(231,601)	^	(231,601)	(13,585)						0003
BHM3289W3 - MAY27 SPX C @ 7765	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/20/2027	66	512,490	7,765		(34,985)		(32,236)	^	(32,236)	2,749						0003
BHM31PNM2 - APR27 SPET C @ 9129	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/09/2027	39	356,031	9,129		36,859		41,518	^	41,518	4,659						0003
BHM32SPR2 - JUN27 SPX C @ 7360	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/24/2027	272	2,001,920	7,360		198,783		217,700	^	217,700	18,917						0003
BHM31AX69 - MAR27 SPET C @ 9079	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	121	1,098,559	9,079		(42,866)		(131,480)	^	(131,480)	(88,614)						0003
BHM31FE02 - APR27 SPET C @ 8634	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/02/2026	04/01/2027	49	423,066	8,634		33,130		69,079	^	69,079	35,949						0003
BHM324H11 - MAY27 SPX C @ 7730	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/07/2027	302	2,334,460	7,730		(153,715)		(147,462)	^	(147,462)	6,253						0003
BHM31AXJ1 - MAR27 SPX C @ 6745	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	578	3,898,610	6,745		(272,768)		(648,883)	^	(648,883)	(376,116)						0003
BHM30VPD8 - FEB27 SPX C @ 7075	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	110	778,250	7,075		(53,469)		(89,979)	^	(89,979)	(36,510)						0003
BHM308WD1 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/16/2026	01/12/2027	60	432,000	7,200		(26,691)		(39,557)	^	(39,557)	(12,866)						0003
BHM30SOZ3 - FEB27 GSEM C @ 119.38	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/09/2027	3,280	391,566	119		15,500		9,268	^	9,268	(6,232)						0003
BHM32FBZ7 - JUN27 SPX C @ 7600	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	914	6,946,400	7,600		577,611		554,129	^	554,129	(23,482)						0003
BHM32BXW9 - MAY27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/28/2027	100	790,500	7,905		(51,257)		(42,384)	^	(42,384)	8,873						0003
BHM30NR36 - FEB27 SPX C @ 6965	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	130	905,450	6,965		70,590		115,085	^	115,085	44,495						0003
BHM32JVZ7 - JUN27 SPX C @ 7725	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/11/2027	284	2,193,900	7,725		(150,000)		(154,314)	^	(154,314)	(4,313)						0003
BHM31KNP6 - APR27 SPET C @ 9020	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	43	387,860	9,020		28,012		48,532	^	48,532	20,519						0003
BHM31PNK6 - APR27 SPET C @ 9494	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/09/2027	39	370,266	9,494		(28,232)		(32,906)	^	(32,906)	(4,673)						0003
BHM31XOX6 - APR27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/27/2027	405	2,905,875	7,175		288,910		341,439	^	341,439	52,528						0003
BHM31T5M4 - APR27 SPX C @ 7310	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	207	1,513,170	7,310		(114,302)		(151,566)	^	(151,566)	(37,263)						0003
BHM31PNE0 - APR27 SPX C @ 7250	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	153	1,109,250	7,250		(87,861)		(117,492)	^	(117,492)	(29,631)						0003
BHM32SQE0 - JUN27 QBFC C @ 544.22	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2027	387	210,613	544		9,384		11,099	^	11,099	1,714						0003
BHM32Q0Q5 - JUN27 GSEM C @ 118.92	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2026	06/17/2027	2,065	245,570	119		8,095		7,905	^	7,905	(190)						0003
BHM31X156 - APR27 SPET C @ 9796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/30/2027	70	685,720	9,796		50,733		48,599	^	48,599	(2,133)						0003
BHM32FC86 - JUN27 SPX C @ 8000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/03/2027	243	1,944,000	8,000		(98,245)		(92,387)	^	(92,387)	5,858						0003
BHM328AB7 - MAY27 SPET C @ 10186	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/14/2027	44	448,184	10,186		32,049		23,679	^	23,679	(8,370)						0003
BHM317JA3 - MAR27 SPET C @ 9024	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	34	306,816	9,024		15,645		37,515	^	37,515	21,870						0003
BHM31PND2 - APR27 SPX C @ 7050	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	541	3,814,050	7,050		(378,071)		(491,944)	^	(491,944)	(113,873)						0003
BHM305XH7 - JAN27 SPX C @ 6945	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	17	118,343	6,945		10,565		14,555	^	14,555	3,990						0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32BYH1 - MAY27 SPET C @ 10734	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/21/2027	22	236,148	10,734		(12,298)		(7,411)	^	(7,411)	4,887						0003
BHM31KN35 - APR27 SPX C @ 6610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	530	3,503,300	6,610		419,227		667,524	^	667,524	248,297						0003
BHM324GZ7 - MAY27 SPX C @ 7740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	537	4,156,380	7,740		(272,839)		(263,107)	^	(263,107)	9,732						0003
BHM313RY1 - MAR27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	176	1,265,440	7,190		(60,472)		(131,968)	^	(131,968)	(71,496)						0003
BHM31FDJ2 - MAR27 SPX C @ 6530	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/31/2027	79	515,870	6,530		54,337		103,932	^	103,932	49,595						0003
BHM324KW9 - MAY27 GSEM C @ 120.9	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	3,211	388,210	121		14,378		9,262	^	9,262	(5,116)						0003
BHM30NR28 - FEB27 SPX C @ 6830	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	410	2,800,300	6,830		256,812		410,238	^	410,238	153,427						0003
BHM30ZUR2 - MAR27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	139	1,017,480	7,320		(44,949)		(89,805)	^	(89,805)	(44,856)						0003
BHM31T5G7 - APR27 SPX C @ 7340	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/23/2027	81	594,540	7,340		(43,516)		(57,812)	^	(57,812)	(14,297)						0003
BHM2ZWLP7 - DEC26 SPX C @ 7061	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	13	91,793	7,061	(5,751)			(9,402)	^	(9,402)	(3,651)						0003
BHM30FRE9 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2027	32	223,200	6,975		19,035		27,554	^	27,554	8,519						0003
BHM32SPL5 - JUN27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/17/2027	443	3,501,915	7,905		(172,792)		(198,200)	^	(198,200)	(25,408)						0003
BHM31T593 - APR27 SPET C @ 9553	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/21/2027	47	448,991	9,553		34,961		38,157	^	38,157	3,196						0003
BHM3289Y9 - MAY27 SPX C @ 7435	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/20/2027	66	490,710	7,435		49,069		45,996	^	45,996	(3,073)						0003
BHM3289B9 - MAY27 SPX C @ 7735	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/18/2027	56	433,160	7,735		(30,570)		(28,163)	^	(28,163)	2,407						0003
BHM32Q135 - JUN27 SPX C @ 7425	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/16/2027	28	207,900	7,425		19,768		20,818	^	20,818	1,050						0003
BHM30S067 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	192	1,363,200	7,100		(95,708)		(151,981)	^	(151,981)	(56,274)						0003
BHM32SPN1 - JUN27 SPX C @ 7365	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2027	772	5,685,780	7,365		560,009		613,950	^	613,950	53,941						0003
BHM32BXU3 - MAY27 SPX C @ 7855	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/26/2027	252	1,979,460	7,855		(135,281)		(112,936)	^	(112,936)	22,345						0003
BHM32Q0S1 - JUN27 GSEM C @ 118.86	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2026	06/16/2027	3,653	434,196	119		14,356		14,054	^	14,054	(303)						0003
BHM3218V1 - MAY27 QBFC C @ 533.98	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	1,152	615,145	534		40,375		38,164	^	38,164	(2,212)						0003
BHM32SPT8 - JUN27 QBFC C @ 551.32	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/17/2027	438	241,478	551		9,191		10,855	^	10,855	1,664						0003
BHM30S190 - FEB27 SPET C @ 9465	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	53	501,645	9,465		37,247		42,410	^	42,410	5,163						0003
BHM32LFY3 - JUN27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/15/2027	115	868,825	7,555		79,005		75,576	^	75,576	(3,429)						0003
BHM32JW86 - JUN27 SPX C @ 7435	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/08/2027	232	1,724,920	7,435		164,128		168,127	^	168,127	3,999						0003
BHM31PNW0 - APR27 SPET C @ 9437	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	29	273,673	9,437		22,589		25,342	^	25,342	2,753						0003
BHM31KNN1 - APR27 QBFC C @ 505	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/10/2026	04/08/2027	674	340,370	505		16,511		34,574	^	34,574	18,062						0003
BHM31X198 - APR27 GSEM C @ 118.86	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	6,543	777,701	119		29,797		23,459	^	23,459	(6,339)						0003
BHM30VP71 - FEB27 SPX C @ 7265	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	82	595,730	7,265		(30,615)		(55,323)	^	(55,323)	(24,708)						0003

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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)
BHM324KT6 - MAY27 QBFC C @ 549.78	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/15/2026	05/11/2027	905	497,551	550		21,260		21,935	^	21,935	675						0003
BHM31PNG5 - APR27 SPX C @ 7025	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	153	1,074,825	7,025		111,305		143,744	^	143,744	32,439						0003
BHM31KN27 - APR27 SPX C @ 7145	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/09/2027	165	1,178,925	7,145		(72,676)		(136,936)	^	(136,936)	(64,261)						0003
BHM32BYT5 - MAY27 SPET C @ 10308	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/27/2027	44	453,552	10,308		34,649		22,311	^	22,311	(12,338)						0003
BHM30NR77 - FEB27 SPET C @ 10010.35	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	50	500,518	10,010		(19,778)		(25,161)	^	(25,161)	(5,383)						0003
BHM32FCB9 - JUN27 SPX C @ 7950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/02/2027	116	922,200	7,950		(49,756)		(46,945)	^	(46,945)	2,811						0003
BHM328AA9 - MAY27 GSEM C @ 120.82	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	3,365	406,559	121		15,312		9,993	^	9,993	(5,319)						0003
BHM317J70 - MAR27 SPX C @ 7000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	498	3,486,000	7,000		(199,565)		(450,546)	^	(450,546)	(250,980)						0003
BHM30VP97 - FEB27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	82	564,980	6,890		50,044		79,424	^	79,424	29,380						0003
BHM31X0Y4 - APR27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/27/2027	405	3,037,500	7,500		(202,251)		(247,260)	^	(247,260)	(45,009)						0003
BHM32FCS2 - JUN27 SPET C @ 11077	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/02/2027	26	288,002	11,077		(7,326)		(6,414)	^	(6,414)	912						0003
BHM32SQ34 - JUN27 SPET C @ 9796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	59	577,964	9,796		40,181		43,913	^	43,913	3,733						0003
BHM2ZWM27 - DEC26 SPX C @ 6834.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	39	264,837	6,835	24,153			35,491	^	35,491	11,338						0003
BHM32FCP8 - JUN27 GSEM C @ 121.03	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	3,220	389,717	121		11,892		9,441	^	9,441	(2,451)						0003
BHM31T569 - APR27 SPET C @ 9970	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/21/2027	47	468,590	9,970		(24,646)		(28,059)	^	(28,059)	(3,413)						0003
BHM32Q127 - JUN27 SPX C @ 7755	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/17/2027	101	783,255	7,755		(50,298)		(53,916)	^	(53,916)	(3,618)						0003
BHM32JWQ6 - JUN27 SPET C @ 10480	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/04/2027	24	251,520	10,480		11,594		10,665	^	10,665	(929)						0003
BHM31AXA0 - MAR27 SPX C @ 6580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	50	329,000	6,580		28,264		62,990	^	62,990	34,726						0003
BHM313S12 - MAR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	608	4,295,520	7,065		(250,447)		(509,771)	^	(509,771)	(259,324)						0003
BHM317J21 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	184	1,219,920	6,630		114,173		221,677	^	221,677	107,505						0003
BHM31FDB9 - MAR27 SPX C @ 6420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/25/2027	94	603,480	6,420		71,198		131,911	^	131,911	60,713						0003
BHM313RP0 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	176	1,193,280	6,780		102,225		189,518	^	189,518	87,292						0003
BHM328A68 - MAY27 SPET C @ 10765	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	35	376,775	10,765		(16,022)		(11,350)	^	(11,350)	4,671						0003
BHM31KNV3 - APR27 SPET C @ 9158	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/06/2027	55	503,690	9,158		(31,091)		(57,682)	^	(57,682)	(26,591)						0003
BHM305XT1 - JAN27 QBFC C @ 518.23	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/09/2026	01/06/2027	349	180,759	518		8,893		13,470	^	13,470	4,577						0003
BHM313RQ8 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	208	1,465,360	7,045		(89,301)		(179,538)	^	(179,538)	(90,238)						0003
BHM328AE1 - MAY27 SPET C @ 10746	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/14/2027	44	472,824	10,746		(20,180)		(14,253)	^	(14,253)	5,926						0003
BHM31KNA9 - APR27 SPX C @ 6825	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/09/2027	165	1,126,125	6,825		106,527		178,787	^	178,787	72,260						0003
BHM32LG30 - JUN27 SPX C @ 7885	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/16/2027	452	3,564,020	7,885		(218,768)		(207,998)	^	(207,998)	10,770						0003

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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)
BHM3218X7 - MAY27 SPX C @ 7345	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/11/2026	05/07/2027	70	514,150	7,345		51,956		51,676	^	51,676	(281)						0003
BHM31X1A5 - APR27 SPET C @ 10157	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	05/01/2026	04/23/2027	58	589,106	10,157		(30,623)		(29,908)	^	(29,908)	715						0003
BHM3289J2 - MAY27 SPX C @ 7405	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/18/2027	56	414,680	7,405		42,681		40,022	^	40,022	(2,659)						0003
BHM32JW45 - JUN27 SPX C @ 7280	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/10/2027	354	2,577,120	7,280		288,988		296,573	^	296,573	7,586						0003
BHM32SPV3 - JUN27 GSEM C @ 117.08	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/25/2027	4,121	482,487	117		17,731		19,366	^	19,366	1,635						0003
BHM32SQJ9 - JUN27 QBFC C @ 549.85	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/22/2027	353	194,097	550		7,690		9,060	^	9,060	1,370						0003
BHM31KNH4 - APR27 GSEM C @ 116.23	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	3,435	399,250	116		17,381		16,027	^	16,027	(1,354)						0003
BHM31T5K8 - APR27 SPX C @ 7370	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	418	3,080,660	7,370		(215,670)		(288,752)	^	(288,752)	(73,082)						0003
BHM31KNX9 - APR27 SPET C @ 9418	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	43	404,974	9,418		(19,450)		(37,847)	^	(37,847)	(18,397)						0003
BHM2ZWLX0 - DEC26 QBFC C @ 515.46	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	180	92,700	515	4,403			7,181	^	7,181	2,777						0003
BHM31PNY6 - APR27 GSEM C @ 117.51	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	2,268	266,513	118		11,807		9,214	^	9,214	(2,593)						0003
BHM30ZUW1 - MAR27 SPET C @ 9777	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	100	977,700	9,777		(33,692)		(63,950)	^	(63,950)	(30,257)						0003
BHM32FBX2 - MAY27 SPX C @ 7920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	05/28/2027	71	562,320	7,920		(31,271)		(29,358)	^	(29,358)	1,913						0003
BHM32BYK4 - MAY27 GSEM C @ 120.51	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	4,788	577,002	121		22,682		14,950	^	14,950	(7,731)						0003
BHM31FDS2 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/31/2027	79	532,460	6,740		(43,620)		(89,844)	^	(89,844)	(46,223)						0003
BHM30VPW6 - FEB27 QBFC C @ 508.3	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/27/2026	02/26/2027	840	426,972	508		20,975		40,046	^	40,046	19,071						0003
BHM30K5E2 - FEB27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	16	120,000	7,500		(4,486)		(7,690)	^	(7,690)	(3,204)						0003
BHM32FCF0 - JUN27 SPX C @ 7585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	303	2,298,255	7,585		195,923		188,010	^	188,010	(7,913)						0003
BHM31AXC6 - MAR27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	124	843,200	6,800		(54,702)		(133,557)	^	(133,557)	(78,855)						0003
BHM317J13 - MAR27 SPX C @ 6700	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	498	3,336,600	6,700		288,075		573,121	^	573,121	285,047						0003
BHM328A35 - MAY27 QBFC C @ 546.88	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/22/2026	05/21/2027	576	315,003	547		15,349		15,085	^	15,085	(263)						0003
BHM32FD28 - JUN27 SPET C @ 10446	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	39	407,394	10,446		20,308		17,821	^	17,821	(2,487)						0003
BHM30X4T2 - FEB27 SPX C @ 6920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	418	2,892,560	6,920		221,540		395,107	^	395,107	173,567						0003
BHM313S95 - MAR27 SPET C @ 9472	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	115	1,089,280	9,472		(44,734)		(87,138)	^	(87,138)	(42,404)						0003
BHM30ZUS0 - FEB27 SPX C @ 7240	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	810	5,864,400	7,240		(287,315)		(563,189)	^	(563,189)	(275,874)						0003
BHM32BXS8 - MAY27 SPX C @ 7520	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	623	4,684,960	7,520		470,627		406,522	^	406,522	(64,105)						0003
BHM324H03 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	485	3,773,300	7,780		(234,677)		(225,702)	^	(225,702)	8,975						0003
BHM31PN83 - APR27 SPX C @ 6810	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	541	3,684,210	6,810		473,318		596,484	^	596,484	123,166						0003
BHM31AXD4 - MAR27 SPX C @ 6505	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	262	1,704,310	6,505		159,561		345,627	^	345,627	186,067						0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32SPC5 - JUN27 SPX C @ 7690	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	521	4,006,490	7,690		(270,092)		(304,226)	^	(304,226)	(34,134)						0003
BHM32LG89 - JUN27 SPX C @ 7815	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/11/2027	102	797,130	7,815		(52,836)		(50,207)	^	(50,207)	2,629						0003
BHM31AX44 - MAR27 GSEM C @ 115	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	6,787	780,505	115		27,476		35,457	^	35,457	7,981						0003
BHM32SPS0 - JUN27 SPX C @ 7720	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/24/2027	272	2,099,840	7,720		(135,391)		(153,440)	^	(153,440)	(18,050)						0003
BHM32BYS7 - MAY27 SPET C @ 10877	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/27/2027	44	478,588	10,877		(22,228)		(13,193)	^	(13,193)	9,035						0003
BHM317JM7 - MAR27 QBFC C @ 500.25	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/16/2027	526	263,132	500		10,295		28,527	^	28,527	18,233						0003
BHM30ZUK7 - MAR27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	139	954,930	6,870		81,683		138,365	^	138,365	56,682						0003
BHM324L81 - MAY27 SPET C @ 10981	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	40	439,240	10,981		(14,600)		(10,327)	^	(10,327)	4,273						0003
BHM317JP0 - MAR27 SPET C @ 9146	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	34	310,964	9,146		(13,254)		(29,156)	^	(29,156)	(15,902)						0003
BHM328AJ0 - MAY27 GSEM C @ 120.59	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	2,935	353,932	121		13,648		8,927	^	8,927	(4,720)						0003
BHM324GU8 - MAY27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	503	3,772,500	7,500		332,478		322,841	^	322,841	(9,637)						0003
BHM30FRF6 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/30/2026	01/28/2027	32	230,400	7,200		(14,109)		(21,862)	^	(21,862)	(7,753)						0003
BHM31KN84 - APR27 SPX C @ 6785	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	863	5,855,455	6,785		578,779		962,275	^	962,275	383,497						0003
BHM31T5A0 - APR27 SPET C @ 9664	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	30	289,920	9,664		20,718		22,552	^	22,552	1,834						0003
BHM31T5F9 - APR27 GSEM C @ 118.83	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	2,129	252,989	119		9,456		7,543	^	7,543	(1,913)						0003
BHM328906 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	339	2,637,420	7,780		(177,589)		(163,164)	^	(163,164)	14,426						0003
BHM31PNS9 - APR27 QBFC C @ 508.37	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/17/2026	04/09/2027	1,072	544,973	508		32,554		52,532	^	52,532	19,978						0003
BHM31ZRV6 - APR27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	04/30/2027	281	2,122,955	7,555		(154,570)		(163,678)	^	(163,678)	(9,108)						0003
BHM30ZV18 - MAR27 SPET C @ 9401	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	100	940,100	9,401		50,352		84,820	^	84,820	34,467						0003
BHM30VPY2 - FEB27 SPET C @ 9920	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	18	178,560	9,920		(7,601)		(10,118)	^	(10,118)	(2,517)						0003
BHM324L16 - MAY27 QBFC C @ 550.63	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	559	307,802	551		12,486		13,369	^	13,369	882						0003
BHM32BY40 - MAY27 SPX C @ 7440	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/21/2027	108	803,520	7,440		86,876		75,302	^	75,302	(11,574)						0003
BHM308WF6 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	01/16/2026	01/12/2027	60	418,500	6,975		36,133		50,288	^	50,288	14,155						0003
BHM313RR6 - MAR27 SPX C @ 6675	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	42	280,350	6,675		27,972		49,074	^	49,074	21,102						0003
BHM31X1E7 - APR27 QBFC C @ 526.17	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/01/2026	04/23/2027	770	405,151	526		21,128		28,664	^	28,664	7,535						0003
BHM31AXM4 - MAR27 SPX C @ 6480	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	578	3,745,440	6,480		364,665		779,414	^	779,414	414,749						0003
BHM31T5Q5 - APR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	207	1,462,455	7,065		148,889		189,645	^	189,645	40,756						0003
BHM32FCA1 - JUN27 SPX C @ 7610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/02/2027	116	882,760	7,610		72,734		69,778	^	69,778	(2,956)						0003
BHM31FDQ6 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/25/2027	94	623,220	6,630		(58,010)		(114,852)	^	(114,852)	(56,841)						0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
BHM32FD02 - JUN27 SPET C @ 10500	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/05/2026	06/02/2027	26	273,000	10,500		12,962		11,353	^	11,353	(1,609)						0003
BHM32JWM5 - JUN27 SPET C @ 11056	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/12/2026	06/04/2027	24	265,344	11,056		(6,292)		(6,055)	^	(6,055)	237						0003
BHM32SQC4 - JUN27 SPET C @ 10335	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	59	609,765	10,335		(25,176)		(29,373)	^	(29,373)	(4,197)						0003
BHM32JW78 - JUN27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/08/2027	232	1,804,960	7,780		(114,021)		(117,472)	^	(117,472)	(3,451)						0003
BHM2ZWLS1 - DEC26 SPX C @ 6839	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	13	88,907	6,839	7,781			11,812	^	11,812	4,031						0003
BHM317JJ4 - MAR27 QBFC C @ 497.47	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/18/2027	542	269,629	497		11,302		30,633	^	30,633	19,331						0003
BHM32Q0N2 - JUN27 SPET C @ 10579	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/23/2026	06/16/2027	67	708,793	10,579		(23,644)		(26,787)	^	(26,787)	(3,143)						0003
BHM32SQ00 - JUN27 GSEM C @ 118.48	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/22/2027	3,313	392,524	118		12,177		13,354	^	13,354	1,177						0003
BHM31X0W8 - APR27 SPX C @ 7210	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	633	4,563,930	7,210		439,833		520,014	^	520,014	80,181						0003
BHM32BYW8 - MAY27 SPET C @ 10849	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2027	31	336,319	10,849		(15,983)		(9,513)	^	(9,513)	6,469						0003
BHM305XL8 - JAN27 SPET C @ 9816	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	9	90,307	9,816		6,465		5,140	^	5,140	(1,325)						0003
BHM31KN50 - APR27 SPX C @ 7005	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	863	6,045,315	7,005		(452,396)		(808,691)	^	(808,691)	(356,295)						0003
BHM31AX28 - MAR27 QBFC C @ 493	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	1,234	608,362	493		26,752		74,420	^	74,420	47,668						0003
BHM30NRA0 - FEB27 QBFC C @ 506.33	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	965	488,608	506		24,860		47,081	^	47,081	22,221						0003
BHM313RM7 - MAR27 SPX C @ 7015	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	310	2,174,650	7,015		(134,962)		(273,970)	^	(273,970)	(139,008)						0003
BHM328AG6 - MAY27 SPET C @ 10092	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	05/22/2026	05/19/2027	32	322,944	10,092		24,939		18,633	^	18,633	(6,305)						0003
BHM324H37 - MAY27 SPX C @ 7400	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	537	3,973,800	7,400		388,756		379,959	^	379,959	(8,797)						0003
BHM31X107 - APR27 SPX C @ 7535	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	840	6,329,400	7,535		(398,900)		(488,699)	^	(488,699)	(89,799)						0003
BHM30ZUJ0 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	76	535,420	7,045		(35,520)		(64,791)	^	(64,791)	(29,271)						0003
BHM324L24 - MAY27 GSEM C @ 120.69	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	3,834	462,725	121		17,551		11,329	^	11,329	(6,222)						0003
BHM32SP92 - JUN27 SPX C @ 7475	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/22/2027	118	882,050	7,475		76,732		84,639	^	84,639	7,907						0003
BHM32FCZ6 - JUN27 GSEM C @ 121.15	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	2,320	281,068	121		8,498		6,745	^	6,745	(1,753)						0003
BHM3289G8 - MAY27 SPX C @ 7445	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	339	2,523,855	7,445		250,675		234,460	^	234,460	(16,215)						0003
BHM32Q0Y8 - JUN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/17/2027	101	749,420	7,420		71,696		75,599	^	75,599	3,903						0003
BHM31T551 - APR27 GSEM C @ 118.46	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	3,360	398,026	118		15,467		12,424	^	12,424	(3,043)						0003
BHM32FCW3 - JUN27 SPET C @ 11047	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G .. BFM8T61CT2L1QCEMIK50	06/05/2026	06/01/2027	29	320,363	11,047		(8,390)		(7,343)	^	(7,343)	1,047						0003
BHM3289N3 - MAY27 SPX C @ 7685	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	182	1,398,670	7,685		(105,096)		(97,228)	^	(97,228)	7,868						0003
BHM31FDC7 - MAR27 SPX C @ 6345	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/30/2027	336	2,131,920	6,345		272,911		495,816	^	495,816	222,906						0003
BHM31T5P7 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/23/2027	81	575,910	7,110		56,058		71,632	^	71,632	15,573						0003

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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)
BHM311EH6 - FEB27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	67	480,725	7,175		(27,337)		(49,785)	^	(49,785)	(22,448)						0003
BHM31FDZ6 - APR27 GSEM C @ 114.9	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	2,579	296,327	115		12,591		13,793	^	13,793	1,202						0003
BHM324L57 - MAY27 SPET C @ 10375	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	40	415,000	10,375		24,849		18,604	^	18,604	(6,246)						0003
BHM30NR51 - FEB27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	130	934,700	7,190		(52,439)		(92,022)	^	(92,022)	(39,583)						0003
BHM32BYL2 - MAY27 SPET C @ 10173	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/21/2027	22	223,806	10,173		18,707		12,194	^	12,194	(6,513)						0003
BHM31T5S1 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/20/2027	340	2,417,400	7,110		233,422		299,127	^	299,127	65,705						0003
BHM31AX93 - MAR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	50	355,500	7,110		(14,266)		(41,352)	^	(41,352)	(27,087)						0003
BHM32FBY0 - MAY27 SPX C @ 7580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	05/28/2027	71	538,180	7,580		45,569		43,507	^	43,507	(2,062)						0003
BHM32BY57 - MAY27 SPX C @ 7860	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	623	4,896,780	7,860		(333,542)		(278,421)	^	(278,421)	55,121						0003
BHM31KNT8 - APR27 GSEM C @ 117.35	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	4,002	469,635	117		18,049		16,448	^	16,448	(1,601)						0003
BHM31ZRW4 - APR27 SPX C @ 7230	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	04/30/2027	281	2,031,630	7,230		215,277		227,455	^	227,455	12,178						0003
BHM32SQ59 - JUN27 SPET C @ 10557	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/22/2027	47	496,179	10,557		(16,311)		(19,361)	^	(19,361)	(3,050)						0003
BHM32JW60 - JUN27 SPX C @ 7610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/10/2027	354	2,693,940	7,610		(210,612)		(216,791)	^	(216,791)	(6,179)						0003
BHM31PNC4 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/13/2027	309	2,196,990	7,110		(204,665)		(268,434)	^	(268,434)	(63,768)						0003
BHM32SQG5 - JUN27 SPET C @ 9827	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/23/2027	51	501,177	9,827		33,904		37,090	^	37,090	3,186						0003
BHM31X0T5 - APR27 SPX C @ 7135	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/29/2027	31	221,185	7,135		23,079		27,167	^	27,167	4,088						0003
BHM317JC9 - MAR27 GSEM C @ 118.3	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	2,546	301,192	118		7,691		8,865	^	8,865	1,174						0003
BHM31X1D9 - APR27 SPET C @ 9702	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/23/2027	58	562,716	9,702		44,347		42,660	^	42,660	(1,687)						0003
BHM3218Q2 - MAY27 SPET C @ 10448	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/11/2026	05/07/2027	96	1,003,008	10,448		(50,666)		(39,938)	^	(39,938)	10,728						0003
BHM32QOR3 - JUN27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	41	405,080	9,880		26,831		28,575	^	28,575	1,744						0003
BHM317JK1 - MAR27 GSEM C @ 117	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	3,179	371,943	117		11,209		13,067	^	13,067	1,858						0003
BHM32FCT0 - JUN27 QBFC C @ 558.78	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/05/2026	06/01/2027	201	112,315	559		4,138		4,215	^	4,215	77						0003
BHM31KNW1 - APR27 QBFC C @ 505	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/10/2026	04/08/2027	168	84,840	505		4,116		8,618	^	8,618	4,502						0003
BHM324GX2 - MAY27 SPX C @ 7740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	134	1,037,160	7,740		(68,083)		(65,654)	^	(65,654)	2,428						0003
BHM31FDF0 - MAR27 SPX C @ 6420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/25/2027	24	154,080	6,420		18,178		33,679	^	33,679	15,501						0003
BHM317JL9 - MAR27 SPET C @ 9146	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	9	82,314	9,146		(5,068)		(9,366)	^	(9,366)	(4,298)						0003
BHM324L99 - MAY27 SPET C @ 10981	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	10	109,810	10,981		(3,650)		(2,582)	^	(2,582)	1,068						0003
BHM30VPE6 - FEB27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	21	144,690	6,890		12,816		20,340	^	20,340	7,524						0003
BHM31KN92 - APR27 SPX C @ 6610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	132	872,520	6,610		104,411		166,251	^	166,251	61,840						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32SQK6 - JUN27 QBFC C @ 544.22	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/23/2027	97	52,789	544		2,352		2,782	^	2,782	430						0003
BHM31T5N2 - APR27 SPX C @ 7310	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	52	380,120	7,310		(28,714)		(38,074)	^	(38,074)	(9,361)						0003
BHM32BYR9 - MAY27 SPET C @ 10283	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2027	8	82,264	10,283		6,391		4,124	^	4,124	(2,267)						0003
BHM317J05 - MAR27 SPX C @ 6620	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	94	622,280	6,620		59,367		114,822	^	114,822	55,456						0003
BHM32LG14 - JUN27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/15/2027	29	229,245	7,905		(13,659)		(12,982)	^	(12,982)	677						0003
BHM32SPE1 - JUN27 SPX C @ 7360	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/24/2027	68	500,480	7,360		49,696		54,425	^	54,425	4,729						0003
BHM32JW29 - JUN27 SPX C @ 7720	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	99	764,280	7,720		(52,224)		(53,784)	^	(53,784)	(1,560)						0003
BHM313SC8 - MAR27 GSEM C @ 119.18	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/11/2027	612	72,938	119		2,413		1,899	^	1,899	(514)						0003
BHM31KNM3 - APR27 GSEM C @ 116.23	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	859	99,842	116		4,347		4,008	^	4,008	(339)						0003
BHM31AX85 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	66	447,480	6,780		(29,417)		(71,639)	^	(71,639)	(42,222)						0003
BHM324LC2 - MAY27 QBFC C @ 550.63	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/15/2026	05/14/2027	140	77,088	551		3,127		3,348	^	3,348	221						0003
BHM31X1F4 - APR27 GSEM C @ 118.77	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	927	110,100	119		4,222		3,317	^	3,317	(905)						0003
BHM32JWS2 - JUN27 SPET C @ 11056	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/04/2027	6	66,336	11,056		(1,573)		(1,514)	^	(1,514)	59						0003
BHM32JW03 - JUN27 SPX C @ 7280	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/10/2027	88	640,640	7,280		71,839		73,724	^	73,724	1,886						0003
BHM32FC03 - MAY27 SPX C @ 7920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	05/28/2027	18	142,560	7,920		(7,928)		(7,443)	^	(7,443)	485						0003
BHM30ZUH4 - FEB27 SPX C @ 7240	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	205	1,484,200	7,240		(72,716)		(142,535)	^	(142,535)	(69,820)						0003
BHM31X1B3 - APR27 SPET C @ 10157	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/23/2027	14	142,198	10,157		(7,392)		(7,219)	^	(7,219)	173						0003
BHM31PNP5 - APR27 SPET C @ 9129	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/09/2027	10	91,290	9,129		9,451		10,646	^	10,646	1,195						0003
BHM2ZWM19 - DEC26 SPET C @ 9618.97	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	7	66,179	9,619	4,609			4,399	^	4,399	(209)						0003
BHM31AX10 - MAR27 SPET C @ 8709	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	30	261,270	8,709		15,715		40,293	^	40,293	24,578						0003
BHM31KNR2 - APR27 GSEM C @ 117.35	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	1,001	117,467	117		4,515		4,114	^	4,114	(400)						0003
BHM32SPF8 - JUN27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/17/2027	111	877,455	7,905		(43,296)		(49,662)	^	(49,662)	(6,366)						0003
BHM30NR93 - FEB27 SPET C @ 10010.35	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	12	120,124	10,010		(4,747)		(6,039)	^	(6,039)	(1,292)						0003
BHM313RT2 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	52	366,340	7,045		(22,325)		(44,885)	^	(44,885)	(22,559)						0003
BHM31PNA8 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/13/2027	77	547,470	7,110		(51,001)		(66,891)	^	(66,891)	(15,890)						0003
BHM32BYC2 - MAY27 SPX C @ 7855	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/26/2027	63	494,865	7,855		(33,820)		(28,234)	^	(28,234)	5,586						0003
BHM328AK7 - MAY27 SPET C @ 10186	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/14/2027	11	112,046	10,186		8,012		5,920	^	5,920	(2,093)						0003
BHM31X0Z1 - APR27 SPX C @ 7535	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	210	1,582,350	7,535		(99,725)		(122,175)	^	(122,175)	(22,450)						0003
BHM317JG0 - MAR27 SPET C @ 9024	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	8	72,192	9,024		3,681		8,827	^	8,827	5,146						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32SQ42 - JUN27 QBFC C @ 544.02	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	166	90,307	544		4,037		4,790	^	4,790	753						0003
BHM32Q0Z5 - JUN27 SPX C @ 7755	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261	06/23/2026	06/17/2027	25	193,875	7,755		(12,450)		(13,346)	^	(13,346)	(896)						0003
BHM31X0M0 - APR27 SPX C @ 7135	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/01/2026	04/29/2027	8	57,080	7,135		5,956		7,011	^	7,011	1,055						0003
BHM31T577 - APR27 SPET C @ 9664	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	7	67,648	9,664		4,834		5,262	^	5,262	428						0003
BHM30K5D4 - FEB27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	4	27,200	6,800		2,928		4,072	^	4,072	1,144						0003
BHM3289H6 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	85	661,300	7,780		(44,528)		(40,911)	^	(40,911)	3,617						0003
BHM313S04 - MAR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	152	1,073,880	7,065		(62,612)		(127,443)	^	(127,443)	(64,831)						0003
BHM30S091 - FEB27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	48	329,760	6,870		31,377		46,906	^	46,906	15,529						0003
BHM31KNQ4 - APR27 SPET C @ 9020	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	11	99,220	9,020		7,166		12,415	^	12,415	5,249						0003
BHM32FD10 - JUN27 SPET C @ 11047	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	06/05/2026	06/01/2027	7	77,329	11,047		(2,025)		(1,773)	^	(1,773)	253						0003
BHM30ZUX9 - MAR27 SPET C @ 9777	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G	BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	25	244,425	9,777		(8,423)		(15,987)	^	(15,987)	(7,564)						0003
BHM31AXE2 - MAR27 SPX C @ 6580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	12	78,960	6,580		6,783		15,118	^	15,118	8,334						0003
BHM311EK9 - FEB27 SPX C @ 6950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	17	118,150	6,950		9,401		15,648	^	15,648	6,247						0003
BHM324KU3 - MAY27 GSEM C @ 120.69	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	959	115,742	121		4,390		2,834	^	2,834	(1,556)						0003
BHM30S125 - FEB27 GSEM C @ 119.38	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	02/20/2026	02/09/2027	820	97,892	119		3,875		2,317	^	2,317	(1,558)						0003
BHM324H29 - MAY27 SPX C @ 7415	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	121	897,215	7,415		86,187		84,153	^	84,153	(2,034)						0003
BHM32SQH3 - JUN27 GSEM C @ 118.48	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	06/26/2026	06/22/2027	828	98,101	118		3,043		3,338	^	3,338	294						0003
BHM31T5L6 - APR27 SPX C @ 7370	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	105	773,850	7,370		(54,176)		(72,534)	^	(72,534)	(18,358)						0003
BHM32BY73 - MAY27 SPX C @ 7520	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	156	1,173,120	7,520		117,846		101,794	^	101,794	(16,052)						0003
BHM31X0L2 - APR27 SPX C @ 7455	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	05/01/2026	04/29/2027	8	59,640	7,455		(4,240)		(5,154)	^	(5,154)	(914)						0003
BHM30VP89 - FEB27 SPX C @ 6850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	28	191,800	6,850		17,885		28,006	^	28,006	10,121						0003
BHM31FDR4 - MAR27 SPX C @ 6345	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	04/02/2026	03/30/2027	84	532,980	6,345		68,228		123,954	^	123,954	55,726						0003
BHM31T5V4 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	04/24/2026	04/20/2027	85	604,350	7,110		58,356		74,782	^	74,782	16,426						0003
BHM31AXL6 - MAR27 SPX C @ 6800	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	31	210,800	6,800		(13,675)		(33,389)	^	(33,389)	(19,714)						0003
BHM30NR85 - FEB27 QBFC C @ 506.33	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/13/2026	02/12/2027	240	121,519	506		6,183		11,709	^	11,709	5,527						0003
BHM32LG71 - JUN27 SPX C @ 7885	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261	06/17/2026	06/16/2027	113	891,005	7,885		(54,692)		(51,999)	^	(51,999)	2,693						0003
BHM313S87 - MAR27 QBFC C @ 502.1	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	03/13/2026	03/11/2027	123	61,758	502		2,663		6,483	^	6,483	3,820						0003
BHM3218Y5 - MAY27 SPX C @ 7675	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	17	130,475	7,675		(8,922)		(8,846)	^	(8,846)	76						0003
BHM30VQ13 - FEB27 GSEM C @ 120.39	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	02/27/2026	02/26/2027	390	46,952	120		1,975		1,007	^	1,007	(968)						0003

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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)
BHM31X1C1 - APR27 GSEM C @ 118.86	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	1,636	194,455	119		7,451		5,866	^	5,866	(1,585)						0003
BHM30ZUN1 - MAR27 SPX C @ 6820	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	20	136,400	6,820		12,278		20,705	^	20,705	8,427						0003
BHM3289M5 - MAY27 SPX C @ 7405	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/18/2027	14	103,670	7,405		10,670		10,005	^	10,005	(665)						0003
BHM31FDV5 - APR27 SPET C @ 9057	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/02/2026	04/01/2027	12	108,684	9,057		(5,534)		(13,328)	^	(13,328)	(7,794)						0003
BHM328A43 - MAY27 QBFC C @ 543.55	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/22/2026	05/19/2027	163	88,599	544		4,621		4,552	^	4,552	(69)						0003
BHM31T5E2 - APR27 SPET C @ 9553	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/21/2027	12	114,636	9,553		8,926		9,742	^	9,742	816						0003
BHM31AWZ6 - MAR27 SPET C @ 9079	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/27/2026	03/25/2027	30	272,370	9,079		(10,628)		(32,598)	^	(32,598)	(21,970)						0003
BHM32Q150 - JUN27 SPX C @ 7425	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/16/2027	7	51,975	7,425		4,942		5,204	^	5,204	262						0003
BHM313S46 - MAR27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	44	316,360	7,190		(15,118)		(32,992)	^	(32,992)	(17,874)						0003
BHM32SPP6 - JUN27 SPX C @ 7690	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/25/2027	130	999,700	7,690		(67,393)		(75,911)	^	(75,911)	(8,517)						0003
BHM317JH8 - MAR27 GSEM C @ 118.3	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	636	75,239	118		1,921		2,215	^	2,215	293						0003
BHM32BYU2 - MAY27 SPET C @ 10849	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/26/2027	8	86,792	10,849		(4,125)		(2,455)	^	(2,455)	1,669						0003
BHM30K585 - FEB27 SPX C @ 6875	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	22	151,250	6,875		14,003		20,962	^	20,962	6,959						0003
BHM32FD36 - JUN27 SPET C @ 10500	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/02/2027	7	73,500	10,500		3,490		3,057	^	3,057	(433)						0003
BHM32Q0J1 - JUN27 GSEM C @ 118.92	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2026	06/17/2027	516	61,363	119		2,023		1,975	^	1,975	(48)						0003
BHM32SQB6 - JUN27 SPET C @ 10335	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	15	155,025	10,335		(6,401)		(7,468)	^	(7,468)	(1,067)						0003
BHM31PNR1 - APR27 SPET C @ 9494	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/09/2027	10	94,940	9,494		(7,239)		(8,437)	^	(8,437)	(1,198)						0003
BHM32FCD5 - JUN27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/03/2027	61	460,855	7,555		40,471		38,922	^	38,922	(1,549)						0003
BHM30S182 - FEB27 QBFC C @ 505.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/20/2026	02/18/2027	75	37,913	506		1,912		3,720	^	3,720	1,808						0003
BHM31FDP8 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/31/2027	20	134,800	6,740		(11,043)		(22,745)	^	(22,745)	(11,702)						0003
BHM2ZWLR3 - DEC26 SPX C @ 7061	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/19/2025	12/16/2026	3	21,183	7,061	(1,327)			(2,170)	^	(2,170)	(843)						0003
BHM31PNH3 - APR27 SPX C @ 7025	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	38	266,950	7,025		27,644		35,701	^	35,701	8,057						0003
BHM31FDX1 - APR27 GSEM C @ 114.9	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	645	74,111	115		3,149		3,450	^	3,450	301						0003
BHM3289E3 - MAY27 SPX C @ 7445	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	85	632,825	7,445		62,854		58,788	^	58,788	(4,066)						0003
BHM317JR6 - MAR27 GSEM C @ 117	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	795	93,015	117		2,803		3,268	^	3,268	465						0003
BHM317J54 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	46	304,980	6,630		28,543		55,419	^	55,419	26,876						0003
BHM31ZS37 - MAY27 SPX C @ 7525	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	05/04/2027	95	714,875	7,525		(54,361)		(57,748)	^	(57,748)	(3,387)						0003
BHM30FRD1 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2026	01/28/2027	8	57,600	7,200		(3,527)		(5,466)	^	(5,466)	(1,938)						0003
BHM32SP76 - JUN27 SPX C @ 7495	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/17/2027	111	831,945	7,495		70,333		77,255	^	77,255	6,922						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32SQF7 - JUN27 SPET C @ 10506	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/23/2027	13	136,578	10,506		(4,740)		(5,603)	^	(5,603)	(862)						0003
BHM328A19 - MAY27 GSEM C @ 120.82	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/21/2027	841	101,610	121		3,827		2,498	^	2,498	(1,329)						0003
BHM328A50 - MAY27 SPET C @ 10746	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/14/2027	11	118,206	10,746		(5,045)		(3,563)	^	(3,563)	1,482						0003
BHM32BYB4 - MAY27 SPX C @ 7440	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/21/2027	27	200,880	7,440		21,719		18,825	^	18,825	(2,894)						0003
BHM31X0R9 - APR27 SPX C @ 7540	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	158	1,191,320	7,540		(75,967)		(93,135)	^	(93,135)	(17,169)						0003
BHM3289P8 - MAY27 SPX C @ 7750	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/14/2027	91	705,250	7,750		(48,554)		(44,421)	^	(44,421)	4,133						0003
BHM30ZUY7 - MAR27 GSEM C @ 120.93	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/05/2027	1,832	221,544	121		6,649		4,411	^	4,411	(2,238)						0003
BHM32Q0T9 - JUN27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	10	98,800	9,880		6,544		6,969	^	6,969	425						0003
BHM31X131 - APR27 QBFC C @ 527.24	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/01/2026	04/30/2027	317	167,135	527		8,485		11,654	^	11,654	3,169						0003
BHM3218S8 - MAY27 GSEM C @ 119.15	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/11/2026	05/07/2027	1,590	189,449	119		8,471		5,624	^	5,624	(2,848)						0003
BHM324H60 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/11/2027	121	941,380	7,780		(58,548)		(56,309)	^	(56,309)	2,239						0003
BHM32FCV5 - JUN27 GSEM C @ 121.03	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	805	97,429	121		2,973		2,360	^	2,360	(613)						0003
BHM313RW5 - MAR27 SPX C @ 6795	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	77	523,215	6,795		43,813		81,840	^	81,840	38,027						0003
BHM32LG63 - JUN27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/15/2027	29	219,095	7,555		19,923		19,058	^	19,058	(865)						0003
BHM31T528 - APR27 SPET C @ 9970	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/21/2027	12	119,640	9,970		(6,292)		(7,164)	^	(7,164)	(871)						0003
BHM324L40 - MAY27 GSEM C @ 120.9	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	803	97,083	121		3,596		2,316	^	2,316	(1,279)						0003
BHM30ZUQ4 - MAR27 SPX C @ 6870	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	35	240,450	6,870		20,568		34,840	^	34,840	14,272						0003
BHM31AXG7 - MAR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/23/2027	12	85,320	7,110		(3,424)		(9,925)	^	(9,925)	(6,501)						0003
BHM305XN4 - JAN27 GSEM C @ 116.85	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	547	63,917	117		2,412		2,016	^	2,016	(396)						0003
BHM32JWC7 - JUN27 SPX C @ 7610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/10/2027	88	669,680	7,610		(52,356)		(53,892)	^	(53,892)	(1,536)						0003
BHM324L08 - MAY27 SPET C @ 10375	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/14/2027	10	103,750	10,375		6,212		4,651	^	4,651	(1,561)						0003
BHM31T5T9 - APR27 SPX C @ 7065	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	52	367,380	7,065		37,402		47,640	^	47,640	10,238						0003
BHM32JWV5 - JUN27 SPET C @ 10480	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/04/2027	6	62,880	10,480		2,898		2,666	^	2,666	(232)						0003
BHM31KN43 - APR27 SPX C @ 7145	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/09/2027	41	292,945	7,145		(18,059)		(34,027)	^	(34,027)	(15,968)						0003
BHM30VPA4 - FEB27 SPX C @ 7265	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2026	02/24/2027	21	152,565	7,265		(7,840)		(14,168)	^	(14,168)	(6,328)						0003
BHM32FC37 - MAY27 SPX C @ 7580	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	05/28/2027	18	136,440	7,580		11,553		11,030	^	11,030	(523)						0003
BHM32BYN8 - MAY27 GSEM C @ 120.51	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	1,197	144,250	121		5,670		3,738	^	3,738	(1,933)						0003
BHM31KNZ4 - APR27 SPET C @ 9085	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	10	90,850	9,085		6,219		10,841	^	10,841	4,623						0003
BHM32SPY7 - JUN27 GSEM C @ 118.98	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/17/2027	473	56,278	119		1,626		1,790	^	1,790	164						0003

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BHM31PNN0 - APR27 SPET C @ 9437	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	7	66,059	9,437		5,452		6,117	^	6,117	665						0003
BHM31FDM5 - APR27 SPX C @ 6575	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	131	861,325	6,575		86,390		167,433	^	167,433	81,043						0003
BHM32FC60 - JUN27 SPX C @ 7585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	76	576,460	7,585		49,142		47,158	^	47,158	(1,985)						0003
BHM30NR10 - FEB27 SPX C @ 7070	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	100	707,000	7,070		(47,413)		(80,522)	^	(80,522)	(33,109)						0003
BHM313RZ8 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	10	68,900	6,890		(5,206)		(9,890)	^	(9,890)	(4,684)						0003
BHM32Q0V4 - JUN27 GSEM C @ 118.86	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2026	06/16/2027	913	108,519	119		3,588		3,512	^	3,512	(76)						0003
BHM305XU8 - JAN27 SPX C @ 6945	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	4	29,586	6,945		2,641		3,639	^	3,639	998						0003
BHM32LG97 - JUN27 SPX C @ 7815	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/11/2027	26	203,190	7,815		(13,468)		(12,798)	^	(12,798)	670						0003
BHM2ZWLV4 - DEC26 QBFC C @ 515.46	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	45	23,175	515	1,101			1,795	^	1,795	694						0003
BHM328A84 - MAY27 SPET C @ 10765	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	9	96,885	10,765		(4,120)		(2,919)	^	(2,919)	1,201						0003
BHM32Q101 - JUN27 SPX C @ 7760	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/16/2027	7	54,320	7,760		(3,451)		(3,705)	^	(3,705)	(254)						0003
BHM32BY99 - MAY27 SPX C @ 7860	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/27/2027	156	1,226,160	7,860		(83,519)		(69,717)	^	(69,717)	13,802						0003
BHM32SPH4 - JUN27 SPX C @ 7355	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/25/2027	130	956,150	7,355		95,897		104,720	^	104,720	8,823						0003
BHM313SB0 - MAR27 SPET C @ 9082	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	28	254,296	9,082		18,890		29,841	^	29,841	10,950						0003
BHM328A92 - MAY27 SPET C @ 10195	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/21/2027	9	91,755	10,195		6,581		4,874	^	4,874	(1,707)						0003
BHM324L65 - MAY27 QBFC C @ 549.78	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/15/2026	05/11/2027	226	124,250	550		5,309		5,478	^	5,478	169						0003
BHM3289R4 - MAY27 SPX C @ 7685	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	46	353,510	7,685		(26,563)		(24,574)	^	(24,574)	1,989						0003
BHM313RU9 - MAR27 SPX C @ 6740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/05/2027	152	1,024,480	6,740		92,264		167,702	^	167,702	75,438						0003
BHM30ZV00 - MAR27 QBFC C @ 508.58	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/06/2026	03/05/2027	216	109,853	509		4,323		10,268	^	10,268	5,945						0003
BHM32Q0P7 - JUN27 SPET C @ 10579	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/16/2027	17	179,843	10,579		(5,999)		(6,797)	^	(6,797)	(798)						0003
BHM3218T6 - MAY27 SPET C @ 9908	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/11/2026	05/07/2027	24	237,792	9,908		19,520		15,634	^	15,634	(3,886)						0003
BHM324H45 - MAY27 SPX C @ 7730	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/07/2027	76	587,480	7,730		(38,683)		(37,110)	^	(37,110)	1,573						0003
BHM32FC94 - JUN27 SPX C @ 8000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/03/2027	61	488,000	8,000		(24,662)		(23,192)	^	(23,192)	1,470						0003
BHM31X180 - APR27 SPET C @ 9702	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/23/2027	14	135,828	9,702		10,704		10,297	^	10,297	(407)						0003
BHM30X4R6 - FEB27 SPX C @ 6920	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	104	719,680	6,920		55,120		98,304	^	98,304	43,184						0003
BHM30NR69 - FEB27 SPX C @ 6965	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	30	208,950	6,965		16,290		26,558	^	26,558	10,268						0003
BHM31AXN2 - MAR27 SPX C @ 6480	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	145	939,600	6,480		91,482		195,528	^	195,528	104,046						0003
BHM305XS3 - JAN27 SPET C @ 9816	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	2	22,577	9,816		1,616		1,285	^	1,285	(331)						0003
BHM32LG55 - JUN27 SPX C @ 7480	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/11/2027	26	194,480	7,480		19,058		18,211	^	18,211	(847)						0003

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BHM31KN68 - APR27 SPX C @ 7005	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	216	1,513,080	7,005		(113,230)		(202,407)	^	(202,407)	(89,177)						0003
BHM31ZS52 - APR27 SPX C @ 7230	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	04/30/2027	70	506,100	7,230		53,628		56,661	^	56,661	3,034						0003
BHM308WG4 - JAN27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/12/2027	15	108,000	7,200		(6,673)		(9,889)	^	(9,889)	(3,217)						0003
BHM32FD51 - JUN27 QBFC C @ 558.96	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/05/2026	06/04/2027	171	95,582	559		3,524		3,592	^	3,592	68						0003
BHM32JWT0 - JUN27 GSEM C @ 119.06	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	815	97,034	119		3,404		3,043	^	3,043	(361)						0003
BHM32SPZ4 - JUN27 GSEM C @ 121.1	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/04/2027	362	43,838	121		940		1,045	^	1,045	105						0003
BHM31T5H5 - APR27 SPX C @ 7110	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/23/2027	20	142,200	7,110		13,842		17,687	^	17,687	3,845						0003
BHM32JWB9 - JUN27 SPX C @ 7410	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/04/2027	109	807,690	7,410		78,502		80,204	^	80,204	1,702						0003
BHM32BYV0 - MAY27 SPET C @ 10308	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/27/2027	11	113,388	10,308		8,662		5,578	^	5,578	(3,084)						0003
BHM31T544 - APR27 GSEM C @ 118.46	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/21/2027	840	99,506	118		3,867		3,106	^	3,106	(761)						0003
BHM30ZUG6 - MAR27 SPX C @ 7045	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/03/2027	20	140,900	7,045		(9,347)		(17,050)	^	(17,050)	(7,703)						0003
BHM32FCE3 - JUN27 SPX C @ 7600	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	228	1,732,800	7,600		144,087		138,229	^	138,229	(5,858)						0003
BHM324GV6 - MAY27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	126	945,000	7,500		83,285		80,871	^	80,871	(2,414)						0003
BHM3218P4 - MAY27 SPET C @ 10448	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/11/2026	05/07/2027	24	250,752	10,448		(12,667)		(9,985)	^	(9,985)	2,682						0003
BHM32FC52 - JUN27 SPX C @ 7925	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	76	602,300	7,925		(33,863)		(31,987)	^	(31,987)	1,876						0003
BHM30NQZ6 - FEB27 SPX C @ 6830	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/12/2027	100	683,000	6,830		62,637		100,058	^	100,058	37,421						0003
BHM3289U7 - MAY27 SPX C @ 7415	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/14/2027	91	674,765	7,415		68,422		63,831	^	63,831	(4,592)						0003
BHM313RN5 - MAR27 SPX C @ 6775	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/13/2026	03/11/2027	52	352,300	6,775		30,890		56,292	^	56,292	25,402						0003
BHM31AX02 - MAR27 GSEM C @ 115	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	1,697	195,155	115		6,870		8,865	^	8,865	1,995						0003
BHM30VQ05 - FEB27 QBFC C @ 508.3	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/27/2026	02/26/2027	210	106,743	508		5,244		10,012	^	10,012	4,768						0003
BHM2ZWM01 - DEC26 SPET C @ 10003.73	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	7	68,826	10,004	(3,284)			(3,026)	^	(3,026)	258						0003
BHM308WE9 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/12/2027	15	104,625	6,975		9,033		12,572	^	12,572	3,539						0003
BHM31X0Q1 - APR27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/27/2027	101	757,500	7,500		(50,438)		(61,662)	^	(61,662)	(11,224)						0003
BHM32SPQ4 - JUN27 SPX C @ 7720	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/24/2027	68	524,960	7,720		(33,848)		(38,360)	^	(38,360)	(4,512)						0003
BHM32BYF5 - MAY27 SPET C @ 10173	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/21/2027	6	61,038	10,173		5,102		3,326	^	3,326	(1,776)						0003
BHM328AC5 - MAY27 GSEM C @ 120.59	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	734	88,513	121		3,413		2,233	^	2,233	(1,180)						0003
BHM32Q119 - JUN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/23/2026	06/17/2027	25	185,500	7,420		17,747		18,713	^	18,713	966						0003
BHM32BY65 - MAY27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/21/2027	27	210,060	7,780		(15,570)		(13,045)	^	(13,045)	2,524						0003
BHM31PNX8 - APR27 QBFC C @ 508.37	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/17/2026	04/09/2027	268	136,243	508		8,139		13,133	^	13,133	4,995						0003

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BHM31X0N8 - APR27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/27/2027	101	724,675	7,175		72,049		85,149	^	85,149	13,100						0003
BHM32SQ67 - JUN27 SPET C @ 9796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/25/2027	15	146,940	9,796		10,215		11,164	^	11,164	949						0003
BHM30K5F9 - FEB27 SPX C @ 7500	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/05/2027	4	30,000	7,500		(1,121)		(1,922)	^	(1,922)	(801)						0003
BHM31KNC5 - APR27 SPX C @ 6825	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/06/2027	132	900,900	6,825		(84,418)		(142,472)	^	(142,472)	(58,054)						0003
BHM31T5D4 - APR27 GSEM C @ 118.83	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	532	63,218	119		2,363		1,885	^	1,885	(478)						0003
BHM317JB1 - MAR27 QBFC C @ 500.25	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/20/2026	03/16/2027	132	66,033	500		2,583		7,159	^	7,159	4,575						0003
BHM32FC78 - JUN27 SPX C @ 7940	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/01/2027	228	1,810,320	7,940		(98,683)		(93,147)	^	(93,147)	5,536						0003
BHM30X4U9 - FEB27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/03/2026	02/26/2027	104	761,280	7,320		(31,639)		(66,192)	^	(66,192)	(34,553)						0003
BHM32FC11 - JUN27 SPX C @ 7610	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/02/2027	29	220,690	7,610		18,184		17,444	^	17,444	(739)						0003
BHM324GY0 - MAY27 SPX C @ 7850	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	126	989,100	7,850		(56,704)		(54,262)	^	(54,262)	2,442						0003
BHM32FD85 - JUN27 SPET C @ 11020	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	10	110,200	11,020		(2,995)		(2,622)	^	(2,622)	373						0003
BHM317JN5 - MAR27 SPET C @ 8880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/18/2027	9	79,920	8,880		6,749		10,947	^	10,947	4,198						0003
BHM32BYG3 - MAY27 SPET C @ 10734	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/21/2027	6	64,404	10,734		(3,354)		(2,021)	^	(2,021)	1,333						0003
BHM311EJ2 - FEB27 SPX C @ 7175	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2026	02/25/2027	17	121,975	7,175		(6,936)		(12,632)	^	(12,632)	(5,696)						0003
BHM32SQ18 - JUN27 SPET C @ 9827	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/23/2027	13	127,751	9,827		8,642		9,454	^	9,454	812						0003
BHM32JWK9 - JUN27 SPET C @ 9936	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/09/2027	11	109,296	9,936		7,843		7,332	^	7,332	(511)						0003
BHM31T5W2 - APR27 SPX C @ 7345	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/20/2027	85	624,325	7,345		(44,941)		(59,968)	^	(59,968)	(15,027)						0003
BHM32JVY0 - JUN27 SPX C @ 7780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/08/2027	58	451,240	7,780		(28,505)		(29,368)	^	(29,368)	(863)						0003
BHM31X0U2 - APR27 SPX C @ 7155	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/23/2027	210	1,502,550	7,155		152,022		178,930	^	178,930	26,908						0003
BHM328AF8 - MAY27 SPET C @ 10092	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/19/2027	8	80,736	10,092		6,235		4,658	^	4,658	(1,576)						0003
BHM32SPM3 - JUN27 SPX C @ 7365	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2027	193	1,421,445	7,365		140,002		153,487	^	153,487	13,485						0003
BHM31FDU7 - APR27 QBFC C @ 488	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/02/2026	04/01/2027	145	70,760	488		3,983		9,389	^	9,389	5,406						0003
BHM30ZUL5 - FEB27 SPX C @ 6880	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	02/26/2027	205	1,410,400	6,880		116,030		200,544	^	200,544	84,514						0003
BHM31FDH6 - MAR27 SPX C @ 6630	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/25/2027	24	159,120	6,630		(14,811)		(29,324)	^	(29,324)	(14,513)						0003
BHM324LA6 - MAY27 QBFC C @ 544.35	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/15/2026	05/12/2027	152	82,741	544		3,994		4,129	^	4,129	135						0003
BHM317J62 - MAR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/18/2027	94	647,660	6,890		(43,599)		(93,620)	^	(93,620)	(50,021)						0003
BHM32JWH6 - JUN27 SPX C @ 7385	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/09/2027	99	731,115	7,385		73,521		75,355	^	75,355	1,834						0003
BHM31KNK7 - APR27 QBFC C @ 496	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/10/2026	04/06/2027	126	62,496	496		3,793		7,358	^	7,358	3,565						0003
BHM313S38 - MAR27 SPX C @ 6780	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/10/2027	44	298,320	6,780		25,556		47,379	^	47,379	21,823						0003

SCHEDULE DB - PART A - SECTION 1

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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)
BHM3289K9 - MAY27 SPX C @ 7355	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/19/2027	46	338,330	7,355		36,722		34,573	^	34,573	(2,149)						0003
BHM31KNF8 - APR27 SPET C @ 8796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/06/2027	14	123,144	8,796		10,686		18,083	^	18,083	7,398						0003
BHM31AX51 - MAR27 QBFC C @ 493	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/27/2026	03/25/2027	309	152,337	493		6,699		18,635	^	18,635	11,936						0003
BHM31X1G2 - APR27 SPET C @ 10334	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/30/2027	17	175,678	10,334		(7,844)		(7,636)	^	(7,636)	208						0003
BHM31PNQ3 - APR27 GSEM C @ 117.51	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	567	66,628	118		2,952		2,304	^	2,304	(648)						0003
BHM30VPX4 - FEB27 SPET C @ 9920	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	5	49,600	9,920		(2,111)		(2,810)	^	(2,810)	(699)						0003
BHM32SPJ0 - JUN27 SPX C @ 7710	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/23/2027	193	1,488,030	7,710		(96,801)		(109,748)	^	(109,748)	(12,947)						0003
BHM31FE10 - APR27 SPET C @ 8634	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/02/2026	04/01/2027	12	103,608	8,634		8,114		16,917	^	16,917	8,804						0003
BHM31PN75 - APR27 SPX C @ 7250	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	38	275,500	7,250		(21,822)		(29,181)	^	(29,181)	(7,359)						0003
BHM317JF2 - MAR27 SPET C @ 9605	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/20/2026	03/16/2027	8	76,840	9,605		(1,921)		(5,937)	^	(5,937)	(4,016)						0003
BHM31T536 - APR27 SPET C @ 10051	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/24/2026	04/22/2027	7	70,357	10,051		(3,436)		(3,918)	^	(3,918)	(482)						0003
BHM32Q0K8 - JUN27 SPET C @ 10021	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/16/2027	17	170,357	10,021		10,060		10,733	^	10,733	674						0003
BHM32SPX9 - JUN27 GSEM C @ 117.08	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/26/2026	06/25/2027	1,030	120,592	117		4,432		4,840	^	4,840	409						0003
BHM30K593 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/06/2026	02/04/2027	22	156,200	7,100		(10,656)		(16,950)	^	(16,950)	(6,294)						0003
BHM32FD69 - JUN27 GSEM C @ 121.15	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/04/2027	580	70,267	121		2,125		1,686	^	1,686	(438)						0003
BHM30VPU0 - FEB27 SPET C @ 9540	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/27/2026	02/26/2027	5	47,700	9,540		3,018		3,811	^	3,811	793						0003
BHM3218Z2 - MAY27 SPX C @ 7345	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	05/11/2026	05/07/2027	17	124,865	7,345		12,618		12,550	^	12,550	(68)						0003
BHM30S083 - FEB27 SPX C @ 7100	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2026	02/18/2027	48	340,800	7,100		(23,927)		(37,995)	^	(37,995)	(14,068)						0003
BHM32FCX1 - JUN27 SPET C @ 11077	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/02/2027	7	77,539	11,077		(1,972)		(1,727)	^	(1,727)	246						0003
BHM30ZUU5 - MAR27 SPET C @ 9401	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/06/2026	03/05/2027	25	235,025	9,401		12,588		21,205	^	21,205	8,617						0003
BHM31AXB8 - MAR27 SPX C @ 6505	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/19/2027	66	429,330	6,505		40,195		87,066	^	87,066	46,872						0003
BHM324KZ2 - MAY27 SPET C @ 10757	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2027	19	204,383	10,757		(8,378)		(6,050)	^	(6,050)	2,328						0003
BHM324GT1 - MAY27 SPX C @ 7400	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/12/2027	134	991,600	7,400		97,008		94,813	^	94,813	(2,195)						0003
BHM31ZS45 - APR27 SPX C @ 7555	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	04/30/2027	70	528,850	7,555		(38,505)		(40,774)	^	(40,774)	(2,269)						0003
BHM324KV1 - MAY27 SPET C @ 10196	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/15/2026	05/12/2027	19	193,724	10,196		13,274		10,094	^	10,094	(3,180)						0003
BHM32BY81 - MAY27 SPX C @ 7565	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/28/2027	25	189,125	7,565		18,211		15,628	^	15,628	(2,584)						0003
BHM32SQD2 - JUN27 QBFC C @ 549.85	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/26/2026	06/22/2027	88	48,387	550		1,917		2,259	^	2,259	341						0003
BHM30VPC0 - FEB27 SPX C @ 7075	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/27/2026	02/23/2027	28	198,100	7,075		(13,610)		(22,904)	^	(22,904)	(9,294)						0003
BHM317J47 - MAR27 SPX C @ 7000	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	125	875,000	7,000		(50,092)		(113,089)	^	(113,089)	(62,997)						0003

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BHM32JW11 - JUN27 SPX C @ 7395	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/11/2027	71	525,045	7,395		52,512		53,770	^	53,770	1,258						0003
BHM32LG06 - JUN27 SPX C @ 7510	Index Linked Liability Hedge		Equity/Index	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/17/2026	06/16/2027	113	848,630	7,510		81,227		77,758	^	77,758	(3,469)						0003
BHM2ZWM35 - DEC26 SPX C @ 6839	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/16/2026	3	20,517	6,839	1,796			2,726	^	2,726	930						0003
BHM31FDL7 - MAR27 SPX C @ 6570	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/30/2027	84	551,880	6,570		(55,374)		(107,508)	^	(107,508)	(52,134)						0003
BHM32JWN3 - JUN27 SPET C @ 10483	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/12/2026	06/09/2027	11	115,313	10,483		(4,950)		(4,734)	^	(4,734)	216						0003
BHM3289T0 - MAY27 SPX C @ 7735	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/18/2027	14	108,290	7,735		(7,642)		(7,041)	^	(7,041)	602						0003
BHM313RS4 - MAR27 SPX C @ 7015	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/09/2027	77	540,155	7,015		(33,523)		(68,051)	^	(68,051)	(34,528)						0003
BHM30NR44 - FEB27 SPX C @ 7190	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2026	02/09/2027	30	215,700	7,190		(12,101)		(21,236)	^	(21,236)	(9,134)						0003
BHM32FD44 - JUN27 SPET C @ 10446	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/04/2027	10	104,460	10,446		5,207		4,570	^	4,570	(638)						0003
BHM30ZUP6 - MAR27 SPX C @ 7320	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2026	03/04/2027	35	256,200	7,320		(11,318)		(22,613)	^	(22,613)	(11,295)						0003
BHM324H52 - MAY27 SPX C @ 7400	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/07/2027	76	562,400	7,400		54,646		53,180	^	53,180	(1,465)						0003
BHM3218U3 - MAY27 QBFC C @ 533.98	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/11/2026	05/07/2027	288	153,786	534		10,094		9,541	^	9,541	(553)						0003
BHM31AXF9 - MAR27 SPX C @ 6585	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	31	204,135	6,585		17,549		38,997	^	38,997	21,448						0003
BHM305XP9 - JAN27 QBFC C @ 518.23	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/09/2026	01/06/2027	87	45,190	518		2,223		3,368	^	3,368	1,144						0003
BHM32JW37 - JUN27 SPX C @ 7725	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/11/2027	71	548,475	7,725		(37,500)		(38,578)	^	(38,578)	(1,078)						0003
BHM31X164 - APR27 SPET C @ 9796	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/01/2026	04/30/2027	17	166,532	9,796		12,321		11,803	^	11,803	(518)						0003
BHM31KN19 - APR27 SPX C @ 6825	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/09/2027	41	279,825	6,825		26,470		44,426	^	44,426	17,955						0003
BHM32JWL7 - JUN27 QBFC C @ 547.65	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/12/2026	06/09/2027	171	93,648	548		4,228		4,518	^	4,518	290						0003
BHM32SQ91 - JUN27 SPET C @ 10009	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/22/2027	12	120,108	10,009		7,012		7,699	^	7,699	687						0003
BHM31T5J1 - APR27 SPX C @ 7140	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/22/2027	105	749,700	7,140		70,219		90,283	^	90,283	20,064						0003
BHM32BYQ1 - MAY27 SPET C @ 10877	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/29/2026	05/27/2027	11	119,647	10,877		(5,557)		(3,298)	^	(3,298)	2,259						0003
BHM30S166 - FEB27 SPET C @ 9465	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	13	123,045	9,465		9,136		10,402	^	10,402	1,266						0003
BHM31PNL4 - APR27 SPET C @ 9898	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/17/2026	04/16/2027	7	69,286	9,898		(3,725)		(4,387)	^	(4,387)	(662)						0003
BHM2ZWLT9 - DEC26 SPX C @ 6834.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	10	66,226	6,835	6,040			8,875	^	8,875	2,835						0003
BHM31FDK9 - MAR27 SPX C @ 6530	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	03/31/2027	20	130,600	6,530		13,756		26,312	^	26,312	12,556						0003
BHM31T585 - APR27 QBFC C @ 519.63	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	04/24/2026	04/21/2027	200	103,926	520		5,618		8,294	^	8,294	2,676						0003
BHM32SP84 - JUN27 SPX C @ 7850	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/22/2027	29	227,650	7,850		(12,239)		(14,069)	^	(14,069)	(1,830)						0003
BHM317J39 - MAR27 SPX C @ 6700	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/16/2027	125	837,500	6,700		72,308		143,856	^	143,856	71,548						0003
BHM31T5R3 - APR27 SPX C @ 7340	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/24/2026	04/23/2027	20	146,800	7,340		(10,745)		(14,275)	^	(14,275)	(3,530)						0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BHM3289L7 - MAY27 SPX C @ 7435	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/20/2027	17	126,395	7,435		12,639		11,847	^	11,847	(791)						0003
BHM32SQ75 - JUN27 SPET C @ 10557	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/26/2026	06/22/2027	12	126,684	10,557		(4,165)		(4,943)	^	(4,943)	(779)						0003
BHM31KP09 - APR27 SPET C @ 9553	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/09/2027	10	95,530	9,553		(4,003)		(7,994)	^	(7,994)	(3,992)						0003
BHM31PN91 - APR27 SPX C @ 6890	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/13/2027	77	530,530	6,890		63,088		80,308	^	80,308	17,220						0003
BHM32BYD0 - MAY27 SPX C @ 7515	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/26/2027	63	473,445	7,515		47,712		41,212	^	41,212	(6,500)						0003
BHM30NRC6 - FEB27 SPET C @ 9588.2	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/13/2026	02/12/2027	12	115,058	9,588		7,121		8,641	^	8,641	1,521						0003
BHM31KNG6 - APR27 SPET C @ 9158	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/06/2027	14	128,212	9,158		(7,914)		(14,683)	^	(14,683)	(6,769)						0003
BHM3289X1 - MAY27 SPX C @ 7765	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/22/2026	05/20/2027	17	132,005	7,765		(9,011)		(8,303)	^	(8,303)	708						0003
BHM31AXK8 - MAR27 SPX C @ 6745	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/27/2026	03/25/2027	145	978,025	6,745		(68,428)		(162,782)	^	(162,782)	(94,354)						0003
BHM32Q0L6 - JUN27 SPET C @ 10423	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/23/2026	06/17/2027	10	104,230	10,423		(4,072)		(4,572)	^	(4,572)	(499)						0003
BHM32FC45 - JUN27 SPX C @ 7950	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2026	06/02/2027	29	230,550	7,950		(12,439)		(11,736)	^	(11,736)	703						0003
BHM31X123 - APR27 QBFC C @ 526.17	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/01/2026	04/23/2027	192	101,025	526		5,268		7,147	^	7,147	1,879						0003
BHM30FRG4 - JAN27 SPX C @ 6975	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/06/2026	01/28/2027	8	55,800	6,975		4,759		6,888	^	6,888	2,130						0003
BHM305XR5 - JAN27 SPET C @ 10601	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	01/09/2026	01/06/2027	2	24,382	10,601		(813)		(554)	^	(554)	258						0003
BHM32FCU7 - JUN27 SPET C @ 10471	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	06/05/2026	06/01/2027	7	73,297	10,471		3,558		3,119	^	3,119	(439)						0003
BHM31ZS60 - MAY27 SPX C @ 7200	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2026	05/04/2027	95	684,000	7,200		75,126		79,602	^	79,602	4,476						0003
BHM32JWF0 - JUN27 SPX C @ 7740	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/04/2027	109	843,660	7,740		(55,637)		(57,096)	^	(57,096)	(1,459)						0003
BHM31KNB7 - APR27 SPX C @ 6785	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2026	04/08/2027	216	1,465,560	6,785		144,862		240,848	^	240,848	95,985						0003
BHM32SQ83 - JUN27 QBFC C @ 551.32	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/17/2027	109	60,094	551		2,287		2,701	^	2,701	414						0003
BHM32JWG8 - JUN27 SPX C @ 7435	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2026	06/08/2027	58	431,230	7,435		41,032		42,032	^	42,032	1,000						0003
BHM32BYP3 - MAY27 QBFC C @ 551.5	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/29/2026	05/27/2027	227	125,191	552		6,637		5,504	^	5,504	(1,134)						0003
BHM31PNU4 - APR27 GSEM C @ 118.46	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/16/2027	613	72,616	118		2,924		2,250	^	2,250	(674)						0003
BHM32Q0X0 - JUN27 QBFC C @ 547.23	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/23/2026	06/16/2027	251	137,355	547		6,063		6,742	^	6,742	680						0003
BHM305XK0 - JAN27 SPX C @ 7420	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	01/09/2026	01/06/2027	4	31,609	7,420		(1,395)		(2,085)	^	(2,085)	(690)						0003
BHM313S61 - MAR27 SPET C @ 9472	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	03/13/2026	03/12/2027	28	265,216	9,472		(12,837)		(23,020)	^	(23,020)	(10,183)						0003
BHM317HZ0 - MAR27 SPX C @ 7270	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/20/2026	03/12/2027	46	334,420	7,270		(12,295)		(31,849)	^	(31,849)	(19,553)						0003
BHM2ZWLZ5 - DEC26 SPX C @ 7056.62	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	10	68,379	7,057	(4,371)			(7,075)	^	(7,075)	(2,704)						0003
BHM317JD7 - MAR27 QBFC C @ 497.47	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/20/2026	03/18/2027	136	67,656	497		2,836		7,687	^	7,687	4,851						0003
BHM31KNS0 - APR27 SPET C @ 9418	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	04/10/2026	04/08/2027	11	103,598	9,418		(4,976)		(9,682)	^	(9,682)	(4,706)						0003

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BHM31FDE3 - APR27 SPX C @ 6835	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/02/2026	04/01/2027	131	895,385	6,835		(64,943)		(138,869)	^	(138,869)	(73,926)						0003
BHM30S158 - FEB27 SPET C @ 9880	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2027	13	128,440	9,880		(6,359)		(7,470)	^	(7,470)	(1,111)						0003
BHM328A76 - MAY27 SPET C @ 10647	Index Linked Liability Hedge		Equity/Index	UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	05/22/2026	05/19/2027	8	85,176	10,647		(4,018)		(2,876)	^	(2,876)	1,142						0003
BHM31PNB6 - APR27 SPX C @ 7050	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	135	951,750	7,050		(94,343)		(122,759)	^	(122,759)	(28,416)						0003
BHM324LB4 - MAY27 GSEM C @ 121.5	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2026	05/14/2027	744	90,396	122		3,141		1,999	^	1,999	(1,142)						0003
BHM32SPA9 - JUN27 SPX C @ 7475	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	06/26/2026	06/22/2027	29	216,775	7,475		18,858		20,801	^	20,801	1,943						0003
BHM31PNF7 - APR27 SPX C @ 6810	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2026	04/09/2027	135	919,350	6,810		118,111		148,845	^	148,845	30,734						0003
BHM32BYA6 - MAY27 SPX C @ 7905	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2026	05/28/2027	25	197,625	7,905		(12,814)		(10,596)	^	(10,596)	2,218						0003
BHM313RX3 - MAR27 SPX C @ 6675	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	10	66,750	6,675		6,660		11,684	^	11,684	5,024						0003
BHM31X0K4 - APR27 SPX C @ 7210	Index Linked Liability Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	05/01/2026	04/30/2027	158	1,139,180	7,210		109,784		129,798	^	129,798	20,014						0003
BHM328A27 - MAY27 QBFC C @ 546.88	Index Linked Liability Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/22/2026	05/21/2027	144	78,751	547		3,837		3,771	^	3,771	(66)						0003
0159999999. Subtotal - purchased options - hedging other - call options and warrants										22,968	7,699,947		8,694,068	XXX	8,694,068	971,165					XXX	XXX
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
BHM2PJ1V6 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6,150	8,486,320			11,642		11,642	(980,657)						0001
BHM2PJ1U8 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	16,000	98,400,000	6,150	16,972,640			23,285		23,285	(1,961,314)						0001
BHM2TJBZ2 - JUL26 SPX P @ 6150	VA Macro Hedge		Equity/Index	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	10/25/2024	07/17/2026	16,000	98,400,000	6,150	(7,408,160)			(23,285)		(23,285)	1,961,314						0001
0169999999. Subtotal - purchased options - hedging other - put options										14,346,720				XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other										14,369,688	7,699,947		8,694,068	XXX	8,694,068	971,165					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										22,968	7,699,947		8,694,068	XXX	8,694,068	971,165					XXX	XXX
0449999999. Total purchased options - put options										14,346,720				XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										14,369,688	7,699,947		8,694,068	XXX	8,694,068	971,165					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

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)
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
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
BHM2EEPP6 - SWP: USD 1.706000 07-MAR-2032	Converting Variable Asset to Fixed		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000				(1,912,896)			(8,373,577)					894,547		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(2,588,956)		XXX	(11,468,788)					1,273,126	XXX	XXX
BHM1Q8MY2 - CSWAP: EUR/USD 07-DEC-2027	Foreign Currency Hedging Foreign to Fixed		Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027	331,571	5,710,750		(191,679)		53,582	(372,672)		(337,386)	155,895				34,245		100/100
BHM1KE557 - Currency Swap With JPMORGAN CHASE BANK NA RCV 3.05	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026	248,800	2,284,300		39,500		21,290	(36,841)		(33,669)	65,755				5,512		100/100
BHM1ZSFM2 - CSWP: AMORT EUR/USD TR2	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	468,649	4,191,598		84,592			(55,902)		218,293	121,012				100,726		100/100
BHM1ZSFX8 - CSWP: AMORT EUR/USD TR3	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	352,021	3,148,478		63,540			(41,990)		158,139	90,897				75,660		100/100
BHM1ZSE68 - Currency Swap With JPMORGAN CHASE BANK NA RCV 4.24	Foreign Currency Hedging Foreign to Fixed		Currency	J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049	233,908	2,092,072		42,220			(27,901)		117,077	60,398				50,274		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										38,173		74,872	(535,306)	XXX	122,454	493,957				266,417	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										38,173		(2,514,084)	(535,306)	XXX	(11,346,334)	493,957				1,539,543	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - swaps - hedging other														XXX							XXX	XXX
BHM2KXPP7 - FSWP: OIS 2.135000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000		15,145		(459,419)	15,145		(2,874,914)					429,240		
BHM2KXPL6 - FSWP: OIS 1.954500 17-DEC-2049	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2049		100,000,000		35,363		(1,006,758)	35,363		(38,001,808)					2,422,921		
BHM2KXPH5 - FSWP: OIS 2.132000 10-JUN-2029	Asset Replication		Interest Rate	CHICAGO MERCANTILE EXCHANGE INC. LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000		15,142		(459,384)	15,142		(2,879,044)					429,240		
1179999999. Subtotal - swaps - replication - interest rate										65,650		(1,925,561)	65,650	XXX	(43,755,766)					3,281,401	XXX	XXX
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	03/20/2026	06/20/2031		100,000,000	---		1,633,507	261,111	1,633,499		2,194,000					100,000,000		
Z978T5JT4 - Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	Asset Replication		Credit	INTERCONTINENTAL EXCHANGE HOLDINGS, INC. 549300R4IG1TWPZT5U32	01/29/2026	12/20/2030			---			244,444										
1189999999. Subtotal - swaps - replication - credit default											1,633,507	505,555	1,633,499	XXX	2,194,000					100,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										65,650	1,633,507	(1,420,006)	1,699,149	XXX	(41,561,766)					103,281,401	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										65,650		(4,514,517)	65,650	XXX	(55,224,554)					4,554,527	XXX	XXX
1369999999. Total swaps - credit default											1,633,507	505,555	1,633,499	XXX	2,194,000					100,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange										38,173		74,872	(535,306)	XXX	122,454	493,957				266,417	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										103,823	1,633,507	(3,934,090)	1,163,843	XXX	(52,908,100)	493,957				104,820,944	XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														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)
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										38,173		(2,514,084)	(535,306)	XXX	(11,346,334)	493,957				1,539,543	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										14,369,688	7,699,947		8,694,068	XXX	8,694,068	971,165					XXX	XXX
1719999999. Subtotal - replication										65,650	1,633,507	(1,420,006)	1,699,149	XXX	(41,561,766)					103,281,401	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										14,473,511	9,333,454	(3,934,090)	9,857,911	XXX	(44,214,032)	1,465,122				104,820,944	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMWB) liabilities and contract revenues. For the quarter ending June 30, 2026, the hedge has been effective at achieving its objective.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended June 30, 2026, the hedge has been effective at achieving its objective.
0003	This derivative is part of a hedge program designed to manage market risk stemming from Index-Linked Products . For the nine months ended June 30, 2026, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		1,376,521	3,801,930	(1,946,148)	479,261	3,801,930	(1,946,148)	1,855,782		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y				(372,672)			(337,386)		34,245	
GOLDMAN SACHS & CO INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	910,000	5,363,419	23,677,711	(17,563,136)		23,677,711	(17,563,136)	5,204,575		
J.P MORGAN CHASE BANK N.A 7H6GLXDRUGQFU57RNE97	Y	Y				(197,562)		493,509	(68,596)	424,913	232,171	
UNION BANK OF SWITZERLAND, A.G BFM8T61CT2L1QCEMIK50	Y	Y		523,023	1,871,178	(1,332,704)	15,451	1,871,178	(1,332,704)	538,474		
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Y	Y		217,005	693,412	(473,254)	3,153	693,412	(473,254)	220,158		
DEUTSCHE BANK, A.G 7LTWFZYICNSX8D621K86	Y	Y	2,699,950									
0299999999. Total NAIC 1 Designation			3,609,950	7,479,968	30,044,231	(21,885,476)	497,865	30,537,740	(21,721,224)	8,243,902	266,416	
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)					1,699,156		1,699,156	2,194,000	(55,224,548)		104,554,528	106,253,683
0999999999 - Gross totals			3,609,950	7,479,968	31,743,387	(21,885,476)	2,197,021	32,731,740	(76,945,772)	8,243,902	104,820,944	106,253,683
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					31,743,387	(21,885,476)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	Cash		Cash	46,313,010	46,313,010	46,313,010		IV
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	565,007	1,167,300	902,467	05/15/2050	IV
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	4,751,091	9,455,100	6,092,251	08/15/2050	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	5,281,620	10,510,900	6,772,540	08/15/2050	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	1,352,889	2,314,200	2,272,887	08/15/2051	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	5,594,928	10,000,000	9,701,637	11/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-RD-2	UNITED STATES TREASURY	46,332	53,000	52,070	11/15/2043	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SN-9	UNITED STATES TREASURY	19,399	40,300	31,157	05/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	73,625	147,300	94,911	08/15/2050	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	2,580,962	4,440,300	4,361,031	08/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912810-TB-4	UNITED STATES TREASURY	6,482,242	11,653,600	11,305,900	11/15/2051	IV
BARCLAYS CAPITAL INC	G5GSEF7VJP5I70UK5573	UNITED STATES TREASURY	912797-SK-4	UNITED STATES TREASURY	352,468	356,900	352,715	10/29/2026	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	822,023	1,635,900	1,054,068	08/15/2050	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	34,959	59,800	58,732	08/15/2051	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	UNITED STATES TREASURY	912797-SK-4	UNITED STATES TREASURY	156,124	158,100	156,246	10/29/2026	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SP-4	UNITED STATES TREASURY	679,567	1,352,400	871,399	08/15/2050	IV
WELLS FARGO BANK, NATIONAL ASSOCIATION.	KB1H1DSPRFMYMCUFXT09	UNITED STATES TREASURY	912810-SZ-2	UNITED STATES TREASURY	846,330	1,447,700	1,421,856	08/15/2051	IV
0199999999 - Total					75,952,576	101,105,810	91,814,877	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86			Cash	2,699,950	2,699,950	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528			Cash	910,000	910,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-TB-4	Government Bond	5,595	10,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-UA-4	Government Bond	49,676	51,400	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-UR-7	Government Bond	313,057	313,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-PW-2	Government Bond	352,820	348,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-SC-3	Government Bond	385,730	505,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-SD-1	Government Bond	1,076,477	1,431,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-SR-0	Government Bond	327,384	512,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-SX-7	Government Bond	66,812	105,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-TG-3	Government Bond	501,963	713,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-TJ-7	Government Bond	376,218	516,000	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-TN-8	Government Bond	1,263,778	1,536,100	XXX		IV
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97		912810-TU-2	Government Bond	588,194	608,900	XXX		IV
0299999999 - Total					8,917,654	10,259,350	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America New York, NY		0.000			695,837	590,560	533,988	XXX
Wells Fargo Bank N.A. Minneapolis, MN		0.000			1,182,499	1,506,716	2,215,879	XXX
Wells Fargo Bank N.A. Minneapolis, MN		0.000			785,008	325,563	454,968	XXX
Wells Fargo Bank N.A. Minneapolis, MN		0.000			301,215	363,150	418,092	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			1,453,909	463,828	464,701	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			4,702,891	10,721,442	9,100,936	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			52,028,260	7,667,944	27,381,045	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			6,516,094	733,995	735,377	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			13,400,308	12,447,572	11,411,222	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			1,380,263	9,000,000	382,725	XXX
JP Morgan Chase Bank N.A New York, NY		0.000			660,481		1,016,226	XXX
JP Morgan Chase Bank N.A New York, NY		0.000					369,182	XXX
BNY Mellon Bank N.A. New York, NY		0.000			13,416,617	20,479,139	20,363,942	XXX
Federal Home Loan Bank of Boston Boston, MA		0.000						XXX
0199998. Deposits in ... 45 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			1,015,905	1,462,748	1,093,963	XXX
0199999. Totals - open depositories	XXX	XXX			97,539,287	65,762,655	75,942,245	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			97,539,287	65,762,655	75,942,245	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX			97,539,287	65,762,655	75,942,245	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		06/17/2026	0.000	08/11/2026	597,536		841
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						597,536		841
0489999999. Total - issuer credit obligations (unaffiliated)						597,536		841
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						597,536		841
31846V-41-9	FIRST AMER:TRS OBG V		02/04/2025	3.420				
4812A0-37-5	JPMORGAN:100% MM CAP		06/30/2026	3.550		69,057	200	68,685
4812C2-23-9	JPMORGAN:US TRS+MM CAP		05/29/2026	3.540		36,688,921		281,009
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						36,757,978	200	349,695
000000-00-0	JP Morgan US Government Money Market Fun		10/18/2024	0.000		279,456		
4812C0-66-2	JPMORGAN:US GVT MM AGCY		06/30/2026	3.450		37,679,538		261,781
4812C0-67-0	JPMORGAN:US GVT MM CAP		06/30/2026	3.540		12,263,286	74,315	
711991-00-0	TD BANK DEPOSIT SWEEP		06/01/2026	0.000		33,803	82	453
94975P-40-5	Allspring Government Money Market		12/31/2024			1,721,188		664,961
8309999999. Subtotal - all other money market mutual funds						51,977,272	74,397	927,195
8589999999. Total cash equivalents (unaffiliated)						89,332,786	74,598	1,277,731
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						89,332,786	74,598	1,277,731