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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 1 American Row (Street and Number)

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

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

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

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

Internet Website Address www.talcottresolution.com

Statutory Statement Contact Andrew G. Helming (Name), 860-791-0166 (Area Code) (Telephone Number)

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

OFFICERS

Chief Legal Officer and Chief Compliance Officer	Lisa Michelle Proch	VP and Appointed Actuary	John Buck Brady
VP and Controller	Lindsay Piper Mastroianni	AVP and Treasurer	Jeremy Matthew Billiel

OTHER

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Matthew James Poznar	Samir Srivastava	Robert William Stein
Ronald Kazuo Tanemura	Lisa Michelle Proch	

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
Chief Legal Officer and Chief Compliance Officer	Vice President and Controller	Senior Vice President and Corporate Secretary

Subscribed and sworn to before me this 14th day of May 2024

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			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	11,505,919,879		11,505,919,879	11,961,644,163
2.	Stocks:				
	2.1 Preferred stocks	10,317,748		10,317,748	10,096,766
	2.2 Common stocks	906,687,709	12,857,945	893,829,764	913,093,547
3.	Mortgage loans on real estate:				
	3.1 First liens	1,093,440,876		1,093,440,876	1,161,762,330
	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 ($ 422,242,351), cash equivalents ($ 406,111,312) and short-term investments ($ 367,397,723)	1,195,751,386		1,195,751,386	1,008,424,621
6.	Contract loans (including $ premium notes)	1,480,887,935		1,480,887,935	1,438,151,068
7.	Derivatives	161,133,711		161,133,711	208,075,919
8.	Other invested assets	730,464,973		730,464,973	841,120,413
9.	Receivables for securities	49,935,330		49,935,330	7,869,947
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	275,998,096		275,998,096	216,125,327
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,410,537,643	12,857,945	17,397,679,698	17,766,364,101
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	176,728,369	155,114	176,573,255	163,531,108
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	86,053		86,053	55,828
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,917,854		17,917,854	24,203,360
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	397,149,328		397,149,328	391,098,726
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	50,925,206		50,925,206	48,510,743
18.2	Net deferred tax asset	216,767,343	106,524,398	110,242,945	82,598,000
19.	Guaranty funds receivable or on deposit	331,013		331,013	331,013
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	34,918,349		34,918,349	6,592,242
24.	Health care ($) and other amounts receivable	70,837		70,837	2,680
25.	Aggregate write-ins for other than invested assets	408,004,050	4,792,213	403,211,837	261,651,464
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,713,436,045	124,329,670	18,589,106,375	18,744,939,265
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	66,458,346,369		66,458,346,369	65,371,428,212
28.	Total (Lines 26 and 27)	85,171,782,414	124,329,670	85,047,452,744	84,116,367,477
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	275,998,096		275,998,096	216,125,327
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)	275,998,096		275,998,096	216,125,327
2501.	Deferred Asset SSAP 108	254,837,822		254,837,822	222,327,249
2502.	ICOLI cash surrender value	99,570,049		99,570,049	
2503.	Disbursements and Items not allocated	53,596,179	4,792,213	48,803,966	39,324,215
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	408,004,050	4,792,213	403,211,837	261,651,464

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 13,919,376,389 less $ 0 included in Line 6.3 (including $ 7,149,109,168 Modco Reserve)	13,919,376,389	13,970,589,650
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	107,173	103,128
3.	Liability for deposit-type contracts (including $ 31,504,926 Modco Reserve)	107,156,759	111,106,643
4.	Contract claims:		
	4.1 Life	284,413,749	245,956,503
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	1,567,307	1,567,761
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	344,340,642	370,448,177
	9.3 Other amounts payable on reinsurance, including $ 41,820,705 assumed and $ 107,825,936 ceded	149,646,641	144,418,167
	9.4 Interest Maintenance Reserve	164,620,513	222,239,546
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,850,043 , accident and health $ 0 and deposit-type contract funds $ 0	6,850,043	7,050,240
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,790,083	29,119,357
13.	Transfers to Separate Accounts due or accrued (net) (including $ (154,473,527) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(875,941,628)	(861,132,497)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,993,173	2,393,112
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	3,674,104	4,944,331
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ 7,189,832 agents' credit balances	7,260,669	7,814,710
19.	Remittances and items not allocated	24,424,859	30,862,345
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	247,808,668	271,325,822
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	778,309,953	794,419,070
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	35,092,953	38,779,713
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	297,471,363	281,931,778
	24.08 Derivatives	107,545,385	94,981,689
	24.09 Payable for securities	207,796,635	170,660,916
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	562,911,188	617,326,528
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,398,216,621	16,556,906,689
27.	From Separate Accounts Statement	66,458,346,369	65,371,428,212
28.	Total liabilities (Lines 26 and 27)	82,856,562,990	81,928,334,901
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	182,620,394	187,383,846
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	105,913,878	68,373,245
35.	Unassigned funds (surplus)	789,129,636	819,049,639
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)	2,185,199,754	2,182,342,576
38.	Totals of Lines 29, 30 and 37	2,190,889,754	2,188,032,576
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	85,047,452,744	84,116,367,477
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	295,323,559	321,461,492
2502.	Deferred Liability SSAP 108	148,923,944	153,954,004
2503.	Derivative collateral liability	61,900,000	87,996,041
2598.	Summary of remaining write-ins for Line 25 from overflow page	56,763,685	53,914,991
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	562,911,188	617,326,528
3101.	Gain on inforce reinsurance	182,620,394	187,383,846
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)	182,620,394	187,383,846
3401.	Special surplus SSAP 108	105,913,878	68,373,245
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)	105,913,878	68,373,245

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	62,288,767	830,214	151,310,738
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	174,160,009	183,408,668	767,388,680
4.	Amortization of Interest Maintenance Reserve (IMR)	6,092,423	12,899,906	43,962,326
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	21,860,657	29,883,349	197,796,023
7.	Reserve adjustments on reinsurance ceded	(442,892,050)	(31,177,571)	(2,250,834,647)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	203,486,410	201,494,024	890,326,326
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	69,177,227	49,609,231	122,583,077
9.	Totals (Lines 1 to 8.3)	94,173,443	446,947,821	(77,467,477)
10.	Death benefits	179,973,714	156,313,726	608,920,664
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,294,252	1,641,582	3,169,757
12.	Annuity benefits	78,587,533	70,904,902	274,616,641
13.	Disability benefits and benefits under accident and health contracts	900	7,200	21,600
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	688,309,776	567,704,181	2,199,536,668
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,713,135	3,518,570	21,352,187
18.	Payments on supplementary contracts with life contingencies	25,276	33,470	143,334
19.	Increase in aggregate reserves for life and accident and health contracts	(51,209,216)	(57,748,953)	(259,829,959)
20.	Totals (Lines 10 to 19)	898,695,370	742,374,678	2,847,930,892
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,461,660	9,874,032	36,840,544
22.	Commissions and expense allowances on reinsurance assumed	27,641,493	25,399,159	109,864,255
23.	General insurance expenses and fraternal expenses	39,204,089	32,377,031	149,995,794
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,221,672	946,468	3,613,026
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(540,525,161)	(263,607,474)	(2,520,281,386)
27.	Aggregate write-ins for deductions	(442,056,703)	(263,954,191)	(1,257,058,776)
28.	Totals (Lines 20 to 27)	(6,357,580)	283,409,703	(629,095,651)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	100,531,023	163,538,118	551,628,174
30.	Dividends to policyholders and refunds to members	2,244,146	945,388	2,654,998
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	98,286,877	162,592,730	548,973,176
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		7,396,838	(22,518,867)
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)	98,286,877	155,195,892	571,492,043
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 20,223,934 (excluding taxes of $ (15,821,561) transferred to the IMR)	(34,468,994)	6,604,993	(445,895,006)
35.	Net income (Line 33 plus Line 34)	63,817,883	161,800,885	125,597,037
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,188,032,576	2,738,487,489	2,738,487,489
37.	Net income (Line 35)	63,817,883	161,800,885	125,597,037
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (19,965,927)	(123,700,302)	(124,093,394)	(133,182,997)
39.	Change in net unrealized foreign exchange capital gain (loss)	(1,275,965)	1,273,603	2,329,637
40.	Change in net deferred income tax	9,558,204	8,783,721	29,788,306
41.	Change in nonadmitted assets	(1,836,977)	(12,573,426)	4,654,430
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	23,517,154	(12,447,766)	(10,473,885)
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			
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			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(575,000,000)
53.	Aggregate write-ins for gains and losses in surplus	32,777,181	(48,254,769)	5,832,559
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,857,178	(25,511,146)	(550,454,913)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,190,889,754	2,712,976,343	2,188,032,576
	DETAILS OF WRITE-INS			
08.301.	Reinsurance hedge program allowance	42,791,204	25,323,073	88,649,233
08.302.	Other investment management fees	20,044,503	16,848,500	3,817,494
08.303.	Miscellaneous income	5,322,575	7,297,080	27,691,488
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,018,945	140,578	2,424,862
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	69,177,227	49,609,231	122,583,077
2701.	IMR adjustment on reinsurance ceded	7,992,597	(96,138)	125,261
2702.	Miscellaneous deductions	811,650	195,897	8,448,468
2703.	Change in provision for future dividends	(2,072,288)	(1,543,780)	(1,363,794)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(448,788,662)	(262,510,170)	(1,264,268,711)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(442,056,703)	(263,954,191)	(1,257,058,776)
5301.	Special Surplus SSAP 108	37,540,633	(43,491,317)	24,886,367
5302.	Gain on inforce reinsurance	(4,763,452)	(4,763,452)	(19,053,808)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	32,777,181	(48,254,769)	5,832,559

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	22,107,808	(75,352,658)	(13,432,019)
2. Net investment income	174,724,402	208,575,906	868,410,524
3. Miscellaneous income	291,803,757	278,266,067	1,199,823,278
4. Total (Lines 1 to 3)	488,635,967	411,489,315	2,054,801,783
5. Benefit and loss related payments	1,345,199,998	813,486,645	5,352,702,447
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(525,716,030)	(255,817,345)	(2,530,117,812)
7. Commissions, expenses paid and aggregate write-ins for deductions	(339,300,714)	(186,262,426)	(876,171,804)
8. Dividends paid to policyholders	2,244,600	1,119,749	2,884,120
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	6,816,836		46,367,759
10. Total (Lines 5 through 9)	489,244,690	372,526,623	1,995,664,710
11. Net cash from operations (Line 4 minus Line 10)	(608,723)	38,962,692	59,137,073
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	918,239,611	283,452,724	1,539,793,497
12.2 Stocks	16,460,252	1,962,668	37,962,674
12.3 Mortgage loans	66,538,692	107,546,721	289,832,163
12.4 Real estate			5,798,890
12.5 Other invested assets	157,620,787	14,680,560	63,244,567
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(13,163)	5,695	10,986
12.7 Miscellaneous proceeds	37,135,719	271,481,216	142,658,848
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,195,981,898	679,129,584	2,079,301,625
13. Cost of investments acquired (long-term only):			
13.1 Bonds	556,060,027	177,459,022	1,046,407,858
13.2 Stocks	220,763	217,548	795,820
13.3 Mortgage loans	6,207,966	15,560,631	58,940,272
13.4 Real estate			
13.5 Other invested assets	49,919,928	20,769,276	82,289,455
13.6 Miscellaneous applications	183,037,994	53,321,005	454,690,009
13.7 Total investments acquired (Lines 13.1 to 13.6)	795,446,678	267,327,482	1,643,123,414
14. Net increase (or decrease) in contract loans and premium notes	42,736,867	19,046,438	40,685,080
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	357,798,353	392,755,664	395,493,131
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(3,949,884)	(4,265,756)	(7,857,045)
16.5 Dividends to stockholders			575,000,000
16.6 Other cash provided (applied)	(165,913,000)	(339,820,778)	(133,369,319)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(169,862,884)	(344,086,534)	(716,226,364)
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)	187,326,746	87,631,822	(261,596,160)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,008,424,621	1,270,020,781	1,270,020,781
19.2 End of period (Line 18 plus Line 19.1)	1,195,751,367	1,357,652,603	1,008,424,621

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

20.0001. Non-cash proceeds from asset exchanges - bonds and preferred stock	(15,014,238)	(53,780,464)	(274,842,851)
20.0002. Non-cash acquisitions from asset exchanges - bonds, preferred stock and other invested assets	(15,014,238)	(53,780,464)	(274,842,851)
20.0003. Non-cash ceded premiums for reinsurance	(7,992,597)	96,138	(125,261)
20.0004. Non-cash payable on reinsurance	(2,374,588)	(2,917,857)	(11,662,840)
20.0005. Non-cash transfer of funds withheld for unauthorized reinsurance	10,367,185	2,821,719	11,788,101
20.0006. Non-cash transfer of IMR liability for reinsurance	7,992,597	(96,138)	125,261
20.0007. Non-cash IMR reserve transferred on reinsurance	(7,992,597)	96,138	(125,261)
20.0008. Non-cash deferred asset SSAP 108	(32,510,573)	2,261,810	(154,274,911)
20.0009. Non-cash deferred liability SSAP 108	(5,030,060)	41,229,507	129,388,544

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

20.0010. Non-cash special surplus SSAP 108	37,540,633	(43,491,317)	24,886,367

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	20,877,974	20,480,305	105,867,426
2. Group life	30,130,097	(21,282,144)	(15,981,262)
3. Individual annuities	31,621,906	31,978,167	113,482,001
4. Group annuities	178,593,967	193,923,264	684,459,609
5. Accident & health	3,690,484	482,595	15,582,408
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	264,914,428	225,582,187	903,410,182
9. Deposit-type contracts	202,751,703	248,331,537	837,615,749
10. Total (Lines 8 and 9)	467,666,131	473,913,724	1,741,025,931

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company (“TLA”), 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 and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA'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 #	2024	2023
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 63,817,883	$ 125,597,037
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(3,112,538)	2,256,095
				(3,112,538)	2,256,095
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 66,930,421	$ 123,340,942
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,190,889,754	$ 2,188,032,576
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	5,077,633	8,190,171
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	7,735,162	18,386,767
				12,812,795	26,576,938
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,178,076,959	$ 2,161,455,638

The Company's reported investment in TLA was $884,136,029 and $886,939,559 as of March 31, 2024 and December 31, 2023, respectively. The Company's investment in TLA would have been reported as $876,400,867 and $868,552,792 as of March 31, 2024 and December 31, 2023, respectively, without the state prescribed practices.

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

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

6. Loan-backed bonds and structured securities, excluding residual tranches or interests, are carried at amortized cost, except those rated in NAIC class 6, which are carried at the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43 - Revised, Loan-Backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated securities, which use the retrospective method. Residual tranches or interests are carried as Other invested assets at the lower of amortized cost or fair value.

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

Recently Issued Accounting Standards

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 incorporate a principles-based definition which categories bonds as either issuer credit obligations or asset-backed securities. The changes primarily modify the following statutory statements: SSAP No. 26R – Bonds and SSAP No. 43R – Loan-Backed and Structured Securities, and in conjunction with the changes modify the title of SSAP No. 43R to Asset-Backed Securities. All changes will be effective January 1, 2025. The Company is currently evaluating the impact of the changes.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-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 loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company did not recognize any OTTI for loan-backed securities held as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

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	$ 9,063,570
2. 12 Months or Longer	$ 119,443,008

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

1. Less than 12 Months	$ 315,901,176
2. 12 Months or Longer	$ 1,010,826,577

5. As of March 31, 2024, loan-backed securities in an unrealized loss position comprised 432 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and collateralized loan obligations ("CLO"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of March 31, 2024.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of as of March 31, 2024.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

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

2. Type of Repo Trades Used

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

3. Maturity Time Frame

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	51,327,500	—	—	—
5. >1 month to 3 months	243,996,059	—	—	—
6. >3 months to 1 year		—	—	—
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	—	—	—	—
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	51,327,500	—	—	—
5. >1 month to 3 months	243,996,059	—	—	—
6. >3 months to 1 year	—	—	—	—
7. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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	$ 295,323,559	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 295,323,559	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$295,323,559	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$295,323,559	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	295,323,559
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	$ 295,323,559	$ 295,323,559
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	—	—

NOTES TO FINANCIAL STATEMENTS

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 295,323,559	$ —	$ —	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 295,323,559	$ —	$ —	$ —
	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.

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

The Company did not participate in a short term investment pool as of March 31, 2024.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

. No significant change.

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Note 8 - Derivative Instruments

H. Other Investment and/or Risk Management Activities

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of March 31, 2024 and December 31, 2023, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2024	$ 8,626
2025	41,464
2026	16,849
2027	—
Thereafter	25,888
Total Future Settled Premiums	$ 92,826

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
March 31, 2024	$ 92,826	$ (39,778)	$ (39,778)
December 31, 2023	$ 101,075	$ (22,094)	$ (22,094)

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

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

0001 Interest Rate Hedge

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

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

NOTES TO FINANCIAL STATEMENTS

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

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108. In 2022, the Company revised its hedging position twice to reflect reinsurance transactions that the Company entered into. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of March 31, 2024.

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

a.	Scheduled Amortization		
	Amortization Year	Deferred assets	Deferred liabilities
1	2024	$ (26,516,208)	$ 15,090,180
2	2025	(35,354,944)	20,120,240
3	2026	(35,354,944)	20,120,240
4	2027	(35,354,944)	20,120,240
5	2028	(35,354,944)	20,120,240
6	2029	(35,354,944)	20,120,240
7	2030	(31,029,348)	20,120,240
8	2031	(19,264,536)	13,112,322
9	2032	(1,253,009)	—
10	2033	—	—
11	Total	$ (254,837,823)	$ 148,923,944
b.	Total Deferred Balance*		$ (105,913,879)

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

c.	Reconciliation of Amortization:	
1	Prior Year Total Deferred Balance	$ (68,373,245)
2	Current Year Amortization	(2,555,667)
3	Current Year Deferred Recognition	40,096,300
4	Ending Deferred Balance [1-(2+3)]	$ (105,913,879)

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

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

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

(4) Hedging Strategies Terminated: Not applicable.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

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. As of March 31, 2024 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 2024, the Company's pledge limit is $548 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.

NOTES TO FINANCIAL STATEMENTS

2. a. FHLB Capital Stock - Aggregate Totals

1. March 31, 2024

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 5,000,000	$ 5,000,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 548,000,000	$ 548,000,000	$ —

2. December 31, 2023

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	—
c.	Activity Stock		—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 5,000,000	$ 5,000,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 547,000,000	$ 547,000,000	$ —

b. Membership Stock (Class A and B) Eligible for Redemption

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

3. Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2024

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 298,760,337	$ 330,495,864	$ —
2	Current Year General Account: Total Collateral Pledged	298,760,337	330,495,864	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	307,238,656	333,537,614	—

NOTES TO FINANCIAL STATEMENTS

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)	$ 300,251,206	$ 333,115,535	$ —
2	Current Year General Account Maximum Collateral Pledged	300,251,206	333,115,535	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	313,808,675	366,428,837	—

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

The Company had no borrowings from the FHLB as of March 31, 2024.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of March 31, 2024.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of March 31, 2024 and December 31, 2023, no liability was recorded for this guarantee, as TLA 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

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

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

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

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

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

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

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

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

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

	March 31, 2024				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	$ —	$ —	$ 10,318	$ —	$ 10,318
Common stocks - unaffiliated	—	—	9,694	—	9,694
Cash equivalents	396,533	—	—	—	396,533
Total bonds, stocks and real estate	396,533	—	20,012	—	416,545
Derivative assets					
Macro hedge program	—	—	144,093	—	144,093
Total derivative assets	—	—	144,093	—	144,093
Separate Account assets [1]	29,991,148	35,159,756	74,224	—	65,225,128
Total assets accounted for at fair value	$ 30,387,681	$ 35,159,756	$ 238,329	$ —	$ 65,785,766
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (87,553)	$ (18,225)	$ —	(105,778)
Macro hedge program	—	(1,699)	—	—	(1,699)
Total liabilities accounted for at fair value	$ —	$ (89,252)	$ (18,225)	$ —	$ (107,477)

[1] Excludes approximately $1.2 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

NOTES TO FINANCIAL STATEMENTS

Valuation Techniques, Procedures and Controls

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

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

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

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

Bonds and Stocks

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

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

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

Separate Account Assets

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

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

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 2024:

(Amounts in thousands)	Ending Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Total Gains (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 10,097	$ —	$ 221	$ —	$ —	$ —	$ —	$ —	$ 10,318
Common stocks - unaffiliated	9,694	—	—	—	—	—	—	—	9,694
Total bonds and stocks	19,791	—	221	—	—	—	—	—	20,012
Derivatives									
Macro hedge program	194,159	—	—	—	(72,433)	25,061	—	(2,694)	144,093
Total derivatives [3]	194,159	—	—	—	(72,433)	25,061	—	(2,694)	144,093
Separate Accounts	114,340	—	$ (179)	(471)	(237)	17,074	(56,304)	—	74,224
Total assets	$ 328,290	$ —	$ 42	$ (471)	$ (72,670)	$ 42,135	$ (56,304)	$ (2,694)	$ 238,329
Liabilities									
Derivatives									
Interest rate derivatives	$ (11,127)	$ —	$ —	$ —	$ (7,098)	$ —	$ —	$ —	$ (18,225)
Total derivatives [3]	(11,127)	—	—	—	(7,098)	—	—	—	(18,225)
Total liabilities	$ (11,127)	$ —	$ —	$ —	$ (7,098)	$ —	$ —	$ —	$ (18,225)

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

B. Other Fair Value Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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

(Amounts in thousands)	March 31, 2024						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,183,528	$ 11,441,822	$ —	$ 8,589,517	$ 1,594,011	$ —	$ —
Bonds - affiliated	64,880	64,098	—	—	64,880	—	—
Preferred stocks - unaffiliated	10,318	10,318	—	—	10,318	—	—
Common stocks - unaffiliated	9,694	9,694	—	—	9,694	—	—
Mortgage loans	987,767	1,093,441	—	—	987,767	—	—
Cash, cash equivalents and short-term investments -unaffiliated	896,260	895,752	818,775	14,963	62,522	—	—
Cash, cash equivalents and short-term investments - affiliated	300,000	300,000	—	—	300,000	—	—
Derivative-related assets	161,005	161,134	—	16,912	144,093	—	—
Contract loans	1,480,888	1,480,888	—	—	1,480,888	—	—
Surplus debentures	50,277	51,070	—	35,605	14,672	—	—
Separate Account assets [1]	65,225,128	65,225,128	29,991,148	35,159,756	74,224	—	—
Total assets	$ 79,369,745	$ 80,733,345	$ 30,809,923	$ 43,816,753	$ 4,743,069	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (100,172)	$ (107,157)	$ —	$ —	$ (100,172)	$ —	$ —
Derivative related liabilities	(107,417)	(107,545)	—	(89,192)	(18,225)	—	—
Separate Account liabilities	(65,225,128)	(65,225,128)	(29,991,148)	(35,159,756)	(74,224)	—	—
Total liabilities	$ (65,432,717)	$ (65,439,830)	$ (29,991,148)	$ (35,248,948)	$ (192,621)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.2 billion as of March 31, 2024.

(Amounts in thousands)	December 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 10,677,673	$ 11,925,773	$ —	$ 9,243,569	$ 1,434,104	$ —	$ —
Bonds - affiliated	$ 27,479	35,871	—	8,994	18,485	—	—
Preferred stocks – unaffiliated	10,097	10,097	—	—	10,097	—	—
Common stocks – unaffiliated	9,694	9,694	—	—	9,694	—	—
Mortgage loans	1,060,227	1,161,762	—	—	1,060,227	—	—
Cash, cash equivalents and short-term investments - unaffiliated	708,356	708,425	657,505	23,298	27,553	—	—
Cash, cash equivalents and short-term investments - affiliated	300,000	300,000	—	—	300,000	—	—
Derivative related assets	208,005	208,076		13,846	194,159	—	—
Contract loans	1,438,151	1,438,151	—	—	1,438,151	—	—
Surplus debentures	50,718	51,071	—	50,718	—	—	—
Separate Account assets [1]	63,989,601	63,989,601	28,771,526	35,103,735	114,340	—	—
Total assets	$ 78,480,001	$ 79,838,521	$ 29,429,031	$ 44,444,160	$ 4,606,810	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (103,864)	$ (111,107)	$ —	$ —	$ (103,864)		$ —
Derivative related liabilities	(94,910)	(94,982)		(83,783)	(11,127)	—	—
Separate Account liabilities	(63,989,601)	(63,989,601)	(28,771,526)	(35,103,735)	(114,340)	—	—
Total liabilities	$ (64,188,376)	$ (64,195,690)	$ (28,771,526)	$ (35,187,518)	$ (229,332)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.4 billion as of December 31, 2023.

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

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

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

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

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

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

D. At March 31, 2024, the Company had no investments where it was not practicable to estimate fair value.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

C. Other Disclosures

On December 29, 2023, the Company received approval from the Department to transfer ownership of American Maturity Life Insurance Company ("AML") to Talcott Resolution Life Inc. ("TLI"). In an agreement effective January 1, 2024, TL sold AML to TLI for a value of $16 million.

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

(1)	Amount of admitted balance that could be realized from an investment vehicle	$	99,570,049
(2)	Percentage Bonds		— %
(3)	Percentage Stocks		— %
(4)	Percentage Mortgage Loans		— %
(5)	Percentage Real Estate		— %
(6)	Percentage Cash, cash equivalents and short-term investments		100 %
(7)	Percentage Derivatives		— %
(8)	Percentage Other Invested Assets		— %

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 15, 2024.

Note 23 - Reinsurance

a. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

    a. For the periods ended March 31, 2024, and December 31, 2023, 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 $5,077,633 and $8,190,171, respectively.

    b. For the periods ended March 31, 2024, and December 31, 2023, the total amount of reinsurance credit taken for this agreement was $6,427,383 and $10,367,305, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit 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.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
AML was purchased by Talcott Resolution Life, Inc. ("TLI") from TL and as such, AML is now wholly-owned by TLI. Schedule Y reflects AML's new position in the organizational chart.

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. 12/31/2017

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). 05/10/2019

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

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 $379,785,180 of cash and bonds pledged as collateral for derivative activity; $5,000,000 of FHLB capital stock; $330,495,864, pledged as collateral for FHLB activity; $339,614,506 of securities pledged for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $7,859,688

13. Amount of real estate and mortgages held in short-term investments: $

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 35,870,756	$ 64,097,517
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 916,174,503	$ 896,993,973
14.24	Short-Term Investments	$ 300,000,000	$ 300,000,000
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 43,161,171	$ 58,694,384
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,295,206,430	$ 1,319,785,874
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 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.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank N.A.	4 Chase Metro Tech Center 16th Floor Brooklyn NY 11245
Federal Home Loan Bank of Boston	800 Boylston St. Boston MA 02199

17.2 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)
The Bank of New York Mellon	101 Barclay Street, New York, NY 10007	The assets are held in a coinsurance trust at BNY, as trustee, and the Company maintains this trust as grantor.

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

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

17.5097 For those firms/individuals listed in the table for Question 17.5, 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 [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
104559	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	SEC	NO
317703	Sixth Street Insurance Solutions, LP	549300XV81PTBGKNGO44	SEC	DS

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

18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 1,123,063,557
	1.14 Total Mortgages in Good Standing	$ 1,123,063,557
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,123,063,557
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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	32,594	298,401	68,472	1,504,924	1,904,391	3,824,487
2. Alaska AK	L	9,071	129,041	16,247	776,482	930,841	1,494,762
3. Arizona AZ	L	133,972	820,319	39,852	340,203	1,334,346	2,206,904
4. Arkansas AR	L	221,777	55,752	26,363	678,311	982,203	456,121
5. California CA	L	1,177,680	5,313,847	185,662	23,154,683	29,831,872	24,483,107
6. Colorado CO	L	104,004	246,207	76,045	183,636	609,892	1,377,794
7. Connecticut CT	L	325,763	200,629	44,568	4,652,235	5,223,195	3,900,235
8. Delaware DE	L	29,389	148,951	6,330	526,916	711,586	1,547,384
9. District of Columbia DC	L	2,506	452,648	8,929	44,931	509,014	396,691
10. Florida FL	L	1,267,349	2,793,394	319,682	7,988,507	12,368,932	17,135,857
11. Georgia GA	L	201,884	2,570,505	70,458	1,737,542	4,580,389	7,677,065
12. Hawaii HI	L	143,498	150,036	410,089	229,644	933,267	1,837,477
13. Idaho ID	L	24,933	25,180	20,211	32,244	102,568	157,605
14. Illinois IL	L	392,619	1,497,785	100,012	1,238,786	3,229,202	8,138,297
15. Indiana IN	L	96,683	713,724	97,268	615,626	1,523,301	1,351,050
16. Iowa IA	L	88,364	387,464	19,106	448,085	943,019	1,865,585
17. Kansas KS	L	36,716	440,540	30,979	291,690	799,925	809,124
18. Kentucky KY	L	48,099	416,171	24,561	1,066,017	1,554,848	3,038,772
19. Louisiana LA	L	178,184	359,581	33,700	5,661,446	6,232,911	3,863,746
20. Maine ME	L	34,827	8,864	32,559	874,659	950,909	2,369,398
21. Maryland MD	L	165,152	880,451	76,408	1,709,625	2,831,636	3,066,629
22. Massachusetts MA	L	140,561	2,434,982	40,247	2,733,793	5,349,583	2,633,977
23. Michigan MI	L	168,811	544,729	52,837	2,188,796	2,955,173	8,019,400
24. Minnesota MN	L	334,812	1,107,523	57,061	1,728,353	3,227,749	3,878,439
25. Mississippi MS	L	92,921	3,883	18,265	302,806	417,875	2,355,000
26. Missouri MO	L	60,627	753,171	76,503	1,914,338	2,804,639	3,754,644
27. Montana MT	L	40,475	408,428	9,542	630,975	1,089,420	658,161
28. Nebraska NE	L	14,007	158,404	27,233	301,243	500,887	824,710
29. Nevada NV	L	62,027	938,996	25,388	3,562,587	4,588,998	685,368
30. New Hampshire NH	L	35,435	149,170	18,818	1,166,801	1,370,224	375,756
31. New Jersey NJ	L	771,213	4,304,673	48,331	4,529,681	9,653,898	13,399,687
32. New Mexico NM	L	50,113	573,521	19,254	410,723	1,053,611	27,643
33. New York NY	L	13,026,489	8,912,373	781,437	10,463,929	33,184,228	9,341,985
34. North Carolina NC	L	435,027	876,759	102,345	1,928,721	3,342,852	4,350,612
35. North Dakota ND	L	21,665	441,313	4,243	1,759,368	2,226,589	5,081,143
36. Ohio OH	L	278,887	1,390,587	138,885	2,107,131	3,915,490	5,687,117
37. Oklahoma OK	L	77,432	612,635	76,143	717,221	1,483,431	1,130,196
38. Oregon OR	L	69,206	503,264	38,881	1,644,615	2,255,966	2,290,999
39. Pennsylvania PA	L	474,638	1,648,130	145,449	30,029,899	32,298,116	135,678
40. Rhode Island RI	L	37,745	35,858	8,525	192,665	274,793	528,283
41. South Carolina SC	L	210,594	496,615	53,589	1,101,283	1,862,081	1,444,191
42. South Dakota SD	L	18,417	34,897	7,792	525,232	586,338	1,015,760
43. Tennessee TN	L	151,748	1,227,670	55,818	4,008,782	5,444,018	16,250,634
44. Texas TX	L	531,286	1,595,185	175,387	13,552,329	15,854,187	17,118,090
45. Utah UT	L	35,386	13,855	22,964	381,391	453,596	881,654
46. Vermont VT	L	35,446	798,497	96,114	584,990	1,515,047	958,075
47. Virginia VA	L	363,470	1,269,441	440,940	2,347,030	4,420,881	3,509,944
48. Washington WA	L	193,978	2,608,376	111,233	6,416,465	9,330,052	
49. West Virginia WV	L	8,353	53,332	22,478	756,616	840,779	5,259,165
50. Wisconsin WI	L	71,887	365,004	42,443	6,032,892	6,512,226	
51. Wyoming WY	L	21,620	235,988	6,436	32,278	296,322	157,302
52. American Samoa AS	N						
53. Guam GU	N	(54)		96		42	
54. Puerto Rico PR	N	1,297		(444)		853	
55. U.S. Virgin Islands VI	N			23		23	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	1,091		301		1,392	
58. Aggregate Other Aliens OT	XXX	12,699		1,914		14,613	
59. Subtotal	XXX	22,564,373	52,406,749	4,433,972	157,809,125	237,214,219	202,751,703
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,245,065				2,245,065	
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	64,146				64,146	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	24,873,584	52,406,749	4,433,972	157,809,125	239,523,430	202,751,703
96. Plus Reinsurance Assumed	XXX	67	69,657,860		127,638,332	197,296,259	
97 Totals (All Business)	XXX	24,873,651	122,064,609	4,433,972	285,447,457	436,819,689	202,751,703
98. Less Reinsurance Ceded	XXX	61,345,498	84,565,049	4,433,972	249,241,970	399,586,489	202,743,203
99. Totals (All Business) less Reinsurance Ceded	XXX	(36,471,847)	37,499,560		36,205,487	37,233,200	8,500
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	12,699		1,914		14,613	
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	12,699		1,914		14,613	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU		98-1578697	Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU		98-1673007	Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU		98-1673064	Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU		98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM		98-1652614	Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE		86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE		82-3930622	Talcott Financial Group GP, LLC	100%
Talcott 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%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	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 Resolution Life Insurance Company	CT	88072	06-0974148	TR Re, Ltd.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	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 Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life Insurance Company	100%
21 Church Street R, LLC	DE		83-2918805	Talcott Resolution Life Insurance Company	100%
Talcott US Holdings, Ltd.	BMU			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.*

SCHEDULE Y

PART 1A - DETAIL 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	86-1856539				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	95-1627971				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	95-1627971				TR Re Ltd.		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	RE	TR Re, Ltd.	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 Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp	00000	83-2918805				21 Church Street R, LLC	DE	DS	Talcott Resolution Life 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	DS	Talcott Resolution Life Insurance Company	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	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. This supplement is not applicable for this company.

2. This supplement is not applicable for this company.

3. This supplement is not applicable for this company.

5. This supplement is not applicable for this company.

6. This supplement is not applicable for this company.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	8 8 0 7 2 2 0 2 4 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	8 8 0 7 2 2 0 2 4 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	8 8 0 7 2 2 0 2 4 4 4 5 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	8 8 0 7 2 2 0 2 4 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	8 8 0 7 2 2 0 2 4 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds	29,574,591	30,255,500
2505. Accrued interest on derivatives in a liability position	12,227,879	9,026,831
2506. Provision for future dividends	9,018,355	11,213,211
2507. Miscellaneous liabilities	4,877,209	2,629,307
2508. Interest on policy or contract funds due or accrued	1,065,651	790,142
2597. Summary of remaining write-ins for Line 25 from overflow page	56,763,685	53,914,991

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. Separate Account loads	1,088,929	140,578	2,424,862
08.305. ICOLI change is cash surrender value	(69,984)		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,018,945	140,578	2,424,862

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. MODCO adjustment	(448,788,662)	(262,510,170)	(1,264,268,711)
2797. Summary of remaining write-ins for Line 27 from overflow page	(448,788,662)	(262,510,170)	(1,264,268,711)

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		10,216,216
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		(201,110)
5.	Deduct amounts received on disposals		5,798,890
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		4,500,000
8.	Deduct current year's depreciation		(283,784)
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

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	1,161,762,330	1,402,401,106
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		553,074
	2.2 Additional investment made after acquisition	6,207,966	58,387,198
3.	Capitalized deferred interest and other	1,205,333	4,039,434
4.	Accrual of discount	218,661	1,944,003
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(9,391,022)	(15,644,478)
7.	Deduct amounts received on disposals	66,538,692	289,832,163
8.	Deduct amortization of premium and mortgage interest points and commitment fees	23,700	85,844
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,093,440,876	1,161,762,330
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,093,440,876	1,161,762,330
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,093,440,876	1,161,762,330

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	841,120,413	782,321,755
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,990,363	22,716,266
	2.2 Additional investment made after acquisition	44,929,565	59,573,189
3.	Capitalized deferred interest and other		
4.	Accrual of discount	55,544	220,354
5.	Unrealized valuation increase/(decrease)	(60,885,632)	42,293,918
6.	Total gain (loss) on disposals	58,017,982	5,591,760
7.	Deduct amounts received on disposals	157,620,787	63,244,567
8.	Deduct amortization of premium and depreciation	55,029	173,478
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	87,446	8,178,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	730,464,973	841,120,413
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	730,464,973	841,120,413

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	12,897,609,168	13,714,921,067
2.	Cost of bonds and stocks acquired	571,295,028	1,322,046,529
3.	Accrual of discount	4,466,104	16,038,029
4.	Unrealized valuation increase/(decrease)	(2,715,253)	(53,460,028)
5.	Total gain (loss) on disposals	(77,571,776)	(142,097,570)
6.	Deduct consideration for bonds and stocks disposed of	950,054,661	1,851,990,717
7.	Deduct amortization of premium	19,167,868	101,344,184
8.	Total foreign exchange change in book/adjusted carrying value	(1,275,965)	2,582,507
9.	Deduct current year's other than temporary impairment recognized		8,478,160
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	340,560	(608,305)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,422,925,337	12,897,609,168
12.	Deduct total nonadmitted amounts	12,857,945	12,774,692
13.	Statement value at end of current period (Line 11 minus Line 12)	12,410,067,392	12,884,834,476

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
BONDS								
1. NAIC 1 (a)	7,198,356,334	507,962,662	879,658,785	19,760,404	6,846,420,615			7,198,356,334
2. NAIC 2 (a)	4,803,608,585	323,189,072	310,824,918	(58,851,826)	4,757,120,913			4,803,608,585
3. NAIC 3 (a)	281,913,101	16,849,034	80,322,391	17,120,955	235,560,699			281,913,101
4. NAIC 4 (a)	28,685,637	16,859,336	6,682,216	(4,026,438)	34,836,319			28,685,637
5. NAIC 5 (a)	438		1,304,247	9,984,023	8,680,214			438
6. NAIC 6 (a)			38,271	316,012	277,741			
7. Total Bonds	12,312,564,095	864,860,104	1,278,830,828	(15,696,870)	11,882,896,501			12,312,564,095
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4	14,173				14,173			14,173
12. NAIC 5	10,082,592	220,763		219	10,303,574			10,082,592
13. NAIC 6								
14. Total Preferred Stock	10,096,765	220,763		219	10,317,747			10,096,765
15. Total Bonds and Preferred Stock	12,322,660,860	865,080,867	1,278,830,828	(15,696,651)	11,893,214,248			12,322,660,860

(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 $ 14,976,617 ; NAIC 2 $ 351,666,667 ; NAIC 3 $; NAIC 4 $ 10,333,333 ; 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	367,397,723	XXX	367,390,964	23,706	14,181

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	327,621,858	210,330,550
2.	Cost of short-term investments acquired	69,210,419	341,532,370
3.	Accrual of discount	7,636	366,230
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	29,439,894	224,607,063
7.	Deduct amortization of premium	2,296	229
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)	367,397,723	327,621,858
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	367,397,723	327,621,858

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)	113,094,231
2.	Cost Paid/(Consideration Received) on additions	28,722,239
3.	Unrealized Valuation increase/(decrease)	(91,284,497)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(21,906,599)
6.	Considerations received/(paid) on terminations	(23,717,927)
7.	Amortization	1,544,687
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(299,662)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	53,588,326
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	53,588,326

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				34,711,829
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				431,974
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	(430,132)			
	3.14 Section 1, Column 18, prior year	17,220,558	(17,650,690)	(17,650,690)	
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	(430,132)			
	3.24 Section 1, Column 19, prior year plus	17,220,558			
	3.25 SSAP No. 108 adjustments		(17,650,690)	(17,650,690)	
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)				35,143,803
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				35,143,803

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,982,261	6,974,243	4,876,382	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,892	(2,238,228)	031162-DT-4	AMGEN INC SENIOR CORP_BND 5.65% DUE 3/2/2053 MS2	2A.A FE	6,972,351	7,114,610
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	8,277,470	8,033,206	4,523,968	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	2,243	(2,653,419)	037833-AL-4	APPLE INC SENIOR CORP_BND 3.85% DUE 5/4/2043 MN4	1B.B FE	8,030,963	7,177,387
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,982,261	6,390,630	3,389,358	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,892	(2,238,228)	037833-BA-7	APPLE INC SENIOR CORP_BND 3.45% DUE 2/9/2045 FA9	1B.B FE	6,388,738	5,627,586
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,751,637	5,972,735	3,465,862	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,559	(1,843,740)	037833-BH-2	APPLE INC SENIOR CORP_BND 4 3/8% DUE 5/13/2045 MN13	1B.B FE	5,971,176	5,309,602
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,899,347	6,901,217	4,416,663	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,870	(2,211,649)	04351L-AA-8	ASCENSION HEALTH ALLIANCE SENIOR CORP_BND 4.847% DUE 11/15/2053 MN15	1B.B FE	6,899,347	6,628,312
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	24,047,780	27,502,267	14,836,898	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	6,517	(7,708,735)	097023-CX-1	BOEING CO SENIOR CORP_BND 5.93% DUE 5/1/2060 MN1	2C.C FE	27,495,750	22,545,633
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,551,979	6,538,394	4,348,932	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,776	(2,100,297)	202795-JY-7	COMMONWEALTH EDISON COMPANY SECURED CORP_BND 5.3% DUE 2/1/2053 FA1	1F.F FE	6,536,618	6,449,229
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	9,300,372	9,501,316	4,389,101	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	2,520	(2,981,319)	20826F-BD-7	CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15	1F.F FE	9,498,796	7,370,420
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	13,091,739	13,081,226	8,739,297	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	3,548	(4,196,677)	46590X-AX-4	JBS USA HOLDING LUX SARL SENIOR CORP_BND 6 1/2% DUE 12/1/2052 JD1	2C.C FE	13,077,678	12,935,974
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	10,182,755	10,163,769	6,524,516	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	2,759	(3,264,175)	53079E-BN-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND 144A 5 1/2% DUE 6/15/2052 JD15	2B.B FE	10,161,010	9,788,691
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	7,716,271	7,756,745	3,827,487	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	2,091	(2,473,521)	548661-EF-0	LOWES COMPANIES INC SENIOR CORP_BND 4.45% DUE 4/1/2062 AO1	2A.A FE	7,754,654	6,301,008
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	28,297,620	19,076,535	5,401,625	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	7,668	(9,071,060)	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	19,068,867	14,472,685
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,673,087	5,577,375	1,696,316	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,537	(1,818,560)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A	5,575,838	3,514,876
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,245,420	5,246,841	3,387,043	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041	1,421	(1,681,467)	BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CORP_BND 4.533% DUE 3/10/2041 MO-10	1D.D	5,245,420	5,068,510
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	5,749,664	5,889,851	4,534,154	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	125,149	130,213	00217G-AC-7	APTIV PLC SENIOR CORP_BND 4.15% DUE 5/1/2052 MN1	2B.B FE	5,764,702	4,403,941
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	5,779,004	5,861,586	4,725,920	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	125,788	130,877	02209S-BK-8	ALTRIA GROUP INC SENIOR CORP_BND 4.45% DUE 5/6/2050 MN6	2B.B FE	5,735,798	4,595,043
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	21,084,940	21,349,622	21,983,085	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	458,941	477,511	031162-DU-1	AMGEN INC SENIOR CORP_BND 5 3/4% DUE 3/2/2063 MS2	2A.A FE	20,890,681	21,505,574
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	9,464,467	8,833,675	8,023,139	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	206,006	214,342	037833-DG-2	APPLE INC SENIOR CORP_BND 3 3/4% DUE 11/13/2047 MN13	1B.B FE	8,627,669	7,808,797
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	5,533,874	6,447,773	5,313,526	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	120,452	125,326	097023-CX-1	BOEING CO SENIOR CORP_BND 5.93% DUE 5/1/2060 MN1	2C.C FE	6,327,321	5,188,200
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	9,464,467	7,169,085	8,029,102	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	206,006	214,342	12614Q-AK-1	CONOPCO INC SENIOR CORP_BND 5.6% DUE 10/15/2097 AO15	1E.E FE	6,963,079	7,814,760
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	19,206,244	21,941,537	16,403,477	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	418,049	434,964	20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND 4.187% DUE 10/1/2049 AO1	1G.G FE	21,523,488	15,968,513
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	10,321,002	10,508,637	10,124,774	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	224,650	233,740	28622H-AC-5	ELEVANCE HEALTH INC SENIOR CORP_BND 5 1/8% DUE 2/15/2053 FA15	2A.A FE	10,283,987	9,891,034
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	13,484,973	13,772,334	14,612,200	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	293,518	305,394	458140-CK-4	INTEL CORPORATION SENIOR CORP_BND 5.9% DUE 2/10/2063 FA10	1G.G FE	13,478,816	14,306,806

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
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	2,981,307	3,060,575	2,541,995	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	64,892	67,518	55903V-BE-2	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND 5.141% DUE 3/15/2052 MS15	2C.C FE	2,995,683	2,474,477
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	12,777,031	13,055,140	12,420,011	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	278,109	289,361	677704-A6-5	OHIO UNIVERSITY SENIOR MUNITAX_BND REV 5.59% DUE 12/1/2114 JD1	1E.E FE	12,777,031	12,130,650
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	13,079,894	13,695,581	9,746,129	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	284,701	296,220	68389X-BX-2	ORACLE CORPORATION SENIOR CORP_BND 3.6% DUE 4/1/2050 AO1	2B.B FE	13,410,880	9,449,909
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	13,202,814	13,484,276	16,216,595	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	287,376	299,004	717081-CY-7	PFIZER INC SENIOR CORP_BND 7.2% DUE 3/15/2039 MS15	1F.F FE	13,196,900	15,917,591
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	3,761,179	3,842,047	4,393,393	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	81,867	85,179	89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BND 7 1/4% DUE 8/15/2038 FA15	2A.A FE	3,760,180	4,308,214
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	61,519,038	42,794,767	32,856,845	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	1,339,042	1,393,222	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	41,455,725	31,463,623
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	4,732,234	4,835,237	4,845,289	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	103,003	107,171	BHM0J5-8U-2	ALLETE INC CORP_BND 5.82% DUE 4/15/2040 AO15	1E.E FE	4,732,234	4,738,118
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	14,196,701	14,505,711	13,874,164	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	309,010	321,513	BHM0JG-4J-7	MADISON GAS AND ELECTRIC CO CORP_BND 5.26% DUE 12/20/2040 JD20	1E.E	14,196,701	13,552,651
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B	23,661,168	24,176,184	18,784,354	09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	515,016	535,854	BHM1KD-F6-6	MARS INC SENIOR CORP_BND 3 3/4% DUE 9/27/2046 MS27	1F.F FE	23,661,168	18,248,500
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	19,360,000	15,094,629	14,555,618	04/21/2023	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(9,017,749)	760719-BH-6	HSBC USA INC SUB CORP_BND 7.2% DUE 7/15/2097 JJ15	1G.G FE	15,094,629	23,573,367
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F Z	90,640,000	86,759,748	5,646,247	04/21/2023	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(42,219,462)	912810-SP-4	UNITED STATES TREASURY SENIOR GOVT_BND 1 3/8% DUE 8/15/2050 FA15	1A.A	86,759,748	47,865,709
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	1,921,057	1,990,348	1,522,224	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	476	(243,827)	126408-HN-6	CSX CORP SENIOR CORP_BND 4 3/4% DUE 11/15/2048 MN15	1G.G FE	1,989,872	1,766,051
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	5,079,126	5,030,410	3,816,664	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	1,258	(644,659)	55336V-BT-6	MPLX LP SENIOR CORP_BND 4.95% DUE 3/14/2052 MS14	2B.B FE	5,029,152	4,461,323
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	2,457,642	2,444,852	2,186,793	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	609	(311,932)	911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BND 5.3% DUE 4/1/2050 AO1	1F.F FE	2,444,243	2,498,725
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,479,635	22,852,521	12,873,661	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	8,294	(4,249,342)	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	22,844,227	17,123,003
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33,870,400	33,431,222	16,686,155	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	8,390	(4,298,940)	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A	33,422,832	20,985,095
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	8,192,139	7,922,088	3,866,870	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	2,029	(1,039,773)	912810-TB-4	UNITED STATES TREASURY SENIOR GOVT_BND 1 7/8% DUE 11/15/2051 MN15	1A.A	7,920,059	4,906,643
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	17,909,211	20,380,092	15,891,181	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(1,748,871)	02209S-AR-4	ALTRIA GROUP INC SENIOR CORP_BND 5 3/8% DUE 1/31/2044 JJ31	2B.B FE	20,380,092	17,640,052
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	538,978	527,922	368,929	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(52,632)	912810-SA-7	UNITED STATES TREASURY SENIOR GOVT_BND 3% DUE 2/15/2048 FA15	1A.A	527,922	421,561
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	1,763,928	1,773,733	1,202,992	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(172,251)	912810-SF-6	UNITED STATES TREASURY SENIOR GOVT_BND 3% DUE 2/15/2049 FA15	1A.A	1,773,733	1,375,243
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	79,787,883	54,441,827	33,015,692	04/21/2023	06/10/2029	BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY ULB3 06/10/2029		(7,791,447)	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	54,441,827	40,807,139
9999999999 - Totals				626,589,509	394,884,626	XXX	XXX	XXX	5,501,924	(112,610,209)	XXX	XXX	XXX	621,087,585	507,494,835

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	5	622,172,300							5	622,172,300
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,417,206	XXX		XXX		XXX		XXX	4,417,206
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		XXX		XXX		XXX		XXX	
7. Ending Inventory	5	626,589,506							5	626,589,506

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	53,588,332	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	35,143,803	
3.	Total (Line 1 plus Line 2)		88,732,135
4.	Part D, Section 1, Column 6	196,277,521	
5.	Part D, Section 1, Column 7	(107,545,386)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(80,922,191)	
8.	Part B, Section 1, Column 13	310,766	
9.	Total (Line 7 plus Line 8)		(80,611,425)
10.	Part D, Section 1, Column 9	162,384,882	
11.	Part D, Section 1, Column 10	(242,996,307)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	281,604,202	
14.	Part B, Section 1, Column 20	33,732,891	
15.	Part D, Section 1, Column 12	315,337,093	
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	345,169,225	903,114,680
2.	Cost of cash equivalents acquired	1,054,520,647	9,818,887,430
3.	Accrual of discount	270,714	12,408,153
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	682	340
6.	Deduct consideration received on disposals	993,849,957	10,389,241,378
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)	406,111,311	345,169,225
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	406,111,311	345,169,225

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
770000689	BLOOMINGDALE	GA		03/01/2022	8.926		470	29,201,711
770000727	MCCOOK	IL		03/22/2022	8.376		722,967	33,364,897
770000730	DENVER	CO		08/23/2023	7.976		1,558,669	20,762,504
770000749	COTTAGE GROVE	MN		12/02/2022	8.326		41,644	10,886,087
770000750	ROCHESTER	MN		12/02/2022	8.326		880,126	14,275,005
770000751	EAST HANOVER	NJ		04/20/2023	8.326		1,743,449	34,545,532
770000752	LAKELAND	FL		11/22/2022	8.569		1,260,641	39,848,573
0599999. Mortgages in good standing - Commercial mortgages-all other							6,207,966	182,884,309
0899999. Total Mortgages in good standing							6,207,966	182,884,309
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							6,207,966	182,884,309

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
770000447	SAN ANTONIO	TX		03/01/2016	02/26/2024	2,973,486							2,973,486	2,973,486			
0199999. Mortgages closed by repayment						2,973,486							2,973,486	2,973,486			
770000038	ONTARIO	CA		11/18/2015		3,063							3,063	3,063			
770000039	ONTARIO	CA		11/18/2015		3,173							3,173	3,173			
770000126	SIMI VALLEY	CA		09/05/2007		228,949							228,949	228,949			
770000296	STAMFORD	CT		03/18/2011		208,955							208,955	208,955			
770000326	GLEN BURNIE	MD		11/30/2011		27,676							27,676	27,676			
770000328	SAN BRUNO	CA		01/08/2020		227,353							227,353	227,353			
770000339	WASHINGTON	DC		09/21/2017		26,901							26,901	26,901			
770000348	CARLSBAD	CA		04/03/2012		20,381							20,381	20,381			
770000367	MULTI-CITY	US		05/10/2019		10,868							10,868	10,868			
770000372	FALLS CHURCH	VA		04/28/2015		12,954							12,954	12,954			
770000373	BOSTON	MA		04/28/2015		6,044							6,044	6,044			
770000378	BOSTON	MA		04/28/2015		14,577							14,577	14,577			
770000383	BOSTON	MA		09/13/2013		32,098							32,098	32,098			
770000384	NEWPORT BEACH	CA		09/19/2013		32,395							32,395	32,395			
770000386	DALLAS	TX		10/03/2013		35,522							35,522	35,522			

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
770000391	TIMONIUM	MD		01/15/2014		110,980							110,980	110,980			
770000401	CHARLESTON	SC		05/10/2019		42,074							42,074	42,074			
770000409	LAUREL	MD		05/10/2019		36,022							36,022	36,022			
770000410	GLEN MILLS	PA		05/10/2019		49,350							49,350	49,350			
770000411	FAIRFAX	VA		04/28/2015		5,988							5,988	5,988			
770000421	WESTMINSTER	MD		08/27/2015		69,595							69,595	69,595			
770000432	PALO ALTO	CA		11/05/2015		4,559							4,559	4,559			
770000434	PALO ALTO	CA		11/05/2015		5,094							5,094	5,094			
770000435	ONTARIO	CA		11/18/2015		5,639							5,639	5,639			
770000452	TACOMA	WA		03/23/2016		6,410							6,410	6,410			
770000460	MULTI-CITY	MD		12/22/2016		242,847							242,847	242,847			
770000469	MULTI-CITY	NJ		11/01/2016		153,137							153,137	153,137			
770000472	ELKRIDGE	MD		11/22/2016		50,815							50,815	50,815			
770000481	CARROLLTON	TX		02/16/2017		54,153							54,153	54,153			
770000489	SAN DIEGO	CA		04/26/2017		258,173							258,173	258,173			
770000505	JERICHO	NY		08/31/2017		266,877							266,877	266,877			
770000516	ARLINGTON	TX		06/28/2018		295,016							295,016	295,016			
770000517	COPPELL	TX		06/28/2018		102,604							102,604	102,604			
770000541	WILMINGTON	NC		05/10/2019		52,262							52,262	52,262			
770000546	DEER PARK	NY		09/30/2019		45,382							45,382	45,382			
770000556	MULTI-CITY	WI		02/11/2020		49,352							49,352	49,352			
770000563	FREDERICK	MD		11/01/2019		26,556							26,556	26,556			
770000595	VENICE	CA		09/16/2020		15,643							15,643	15,643			
770000611	NEWPORT BEACH	CA		06/01/2021		68,661							68,661	68,661			
770000624	OGDEN	UT		03/01/2021		70,373							70,373	70,373			
770000628	REDLANDS	CA		01/22/2021		564,084							564,084	564,084			
770000686	SEATTLE	WA		10/05/2021		928,364							928,364	928,364			
770000689	BLOOMINGDALE	GA		03/01/2022		4,564,313							4,564,313	4,564,313			
770000696	BRASELTON	GA		03/25/2022		336,571							336,571	336,571			
770000699	MINNEAPOLIS	MN		12/17/2021		60,032							60,032	60,032			
770000726	OGDEN	UT		05/18/2022		35,695							35,695	35,695			
BHM01JC69	NEW YORK	NY		05/10/2019		38,698							38,698	38,698			
0299999. Mortgages with partial repayments						9,506,228							9,506,228	9,506,228			
770000362	MULTI-CITY	TX		04/28/2015	01/24/2024	3,000,000							3,000,000	2,947,777		(52,223)	(52,223)
770000413	NORTH BETHESDA	MD		04/10/2015	01/24/2024	7,000,000							7,000,000	6,758,013		(241,987)	(241,987)
770000523	LOUISVILLE	KY		06/14/2018	01/24/2024	5,000,000							5,000,000	4,866,921		(133,079)	(133,079)
770000552	DENVER	CO		12/02/2019	01/24/2024	2,000,000							2,000,000	1,780,770		(219,230)	(219,230)
770000558	UPLAND	CA		02/28/2020	02/13/2024	4,600,000							4,600,000	4,077,595		(522,405)	(522,405)
770000564	SAN DIEGO	CA		11/27/2019	01/24/2024	5,900,000							5,900,000	4,882,500		(1,017,500)	(1,017,500)
770000637	HERNDON	VA		04/07/2021	01/24/2024	1,650,000							1,650,000	1,336,073		(313,927)	(313,927)
770000639	BURKE	VA		04/07/2021	01/24/2024	1,600,000							1,600,000	1,298,541		(301,459)	(301,459)
770000643	BALTIMORE	MD		04/07/2021	01/24/2024	1,300,000							1,300,000	1,081,490		(218,510)	(218,510)
770000649	AGOURA HILLS	CA		04/07/2021	01/24/2024	1,400,000							1,400,000	1,131,243		(268,757)	(268,757)
770000651	SAN BRUNO	CA		04/07/2021	01/24/2024	2,100,000							2,100,000	1,699,382		(400,618)	(400,618)
770000653	WALNUT CREEK	CA		04/07/2021	01/24/2024	1,900,000							1,900,000	1,579,348		(320,651)	(320,651)
770000683	CHARLESTON	SC		09/30/2021	02/13/2024	20,000,000							20,000,000	15,713,907		(4,286,094)	(4,286,094)
770000703	SACRAMENTO	CA		07/01/2022	01/24/2024	6,000,000							6,000,000	4,905,418		(1,094,582)	(1,094,582)
0399999. Mortgages disposed						63,450,000							63,450,000	54,058,978		(9,391,022)	(9,391,022)
0599999 - Totals						75,929,714							75,929,714	66,538,692		(9,391,022)	(9,391,022)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP	NEW YORK	NY	AEA INVESTORS		08/15/2016	3		252,536		1,740,122	3.742
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	APOLLO GLOBAL MANAGEMENT		03/15/2019	3		87,350		5,710,526	0.185
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	BRYNWOOD PARTNERS		08/27/2018	3		9,669		146,707	0.424
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAROUSEL CAPITAL		12/19/2017	3		5,650		511,687	1.849
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAROUSEL CAPITAL		03/23/2018	3		35,261		358,840	1.758
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAROUSEL CAPITAL		04/21/2021	3		27,156		2,829,754	0.643
BHM281-M0-9	CENTURY HCC CO-INVEST LP	BOSTON	MA	CENTURY EQUITY PARTNERS		12/29/2020	3		95,817			5.998
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC PARTNERS		07/27/2021	3		11,407		251,926	0.767
BHM2MZ-FR-7	CIVC PARTNERS FUND VII LP	CHICAGO	IL	CIVC PARTNERS		01/18/2024	3	23,765	336,849		5,264,386	1.018
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CORTEC GROUP		01/10/2018	3		84,828		547,351	2.485
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP	SAN FRANCISCO	CA	ENCORE CONSUMER CAPITAL		03/06/2018	3		120,058		576,110	2.991
BHM2M7-YJ-6	FRONTENAC XI PRIVATE CAP (A) LP	CHICAGO	IL	FRONTENAC COMPANY		08/01/2023	3		23,321,089			3.584
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	FRONTENAC COMPANY		04/17/2018	3		421,579			5.230
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	HEARTWOOD PARTNERS		05/30/2018	3		54,172		1,782,070	2.662
BENRVC-7L-1	METACOMET FUND LP	WILMINGTON	DE	JP MORGAN		02/13/2024	3	493,750	1,382,500		20,623,750	9.880
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	MONOMOY CAPITAL PARTNERS		12/09/2021	3		266,276		2,935,562	0.464
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	PAMLICO CAPITAL		04/27/2021	3		306,301		1,811,878	0.618
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	THE BLACKSTONE GROUP		09/22/2017	3		1,326		6,032,555	0.298
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	TAILWIND CAPITAL		06/24/2019	3		115,313		2,141,360	0.988
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	TRINITY HUNT PARTNERS		12/20/2019	3		222,833		2,159,559	3.776
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	UPFRONT VENTURES		09/02/2015	1		5,288		821,644	5.621
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	UPFRONT VENTURES		03/29/2018	1		16,884		4,563,238	13.713
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	UPFRONT VENTURES		03/17/2017	1		6,215		3,367,704	11.131
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	UPFRONT VENTURES		05/15/2017	1		21,282		3,113,749	1.633
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	UPFRONT VENTURES		12/19/2017	1		60,370		1,686,903	2.759
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	VMG PARTNERS		06/05/2019	3		35,710		1,052,090	2.672
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	VMG PARTNERS		10/14/2021	3		565,264		1,696,522	0.466
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	CHICAGO	IL	WINDPOINT PARTNER		07/28/2022	3		17,378		329,558	1.295
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	WINDPOINT PARTNER		09/25/2018	3		305,340		2,638,473	1.871
1999999. Joint Venture Interests - Common Stock - Unaffiliated								517,515	28,191,701		74,694,024	XXX
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	SAN FRANCISCO	CA	SIXTH STREET		09/29/2022	3		1,671,576		10,478,400	0.620
2099999. Joint Venture Interests - Common Stock - Affiliated									1,671,576		10,478,400	XXX
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS		SIXTH STREET PARTNERS		08/16/2023	10		8,691,157			7.000
2699999. Joint Venture Interests - Other - Affiliated									8,691,157			XXX
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP (EQUITY)	NEW YORK CITY	NY	ANGELO GORDON		06/28/2022	3		3,000,000		7,500,000	6.977
BHM2ES-KK-1	PIMCO COMMERCIAL REAL ESTATE DEBT FUND II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	PIMCO		04/19/2022	3		2,250,000		20,126,083	2.031
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									5,250,000		27,626,083	XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO	DALLAS	TX	DIRECT WITH ISSUER		11/08/2022	3		503,840		767,767	1.500
BHM2LK-6H-3	SIXTH STREET LENDING PARTNERS	DALLAS	TX	SIXTH STREET PARTNERS		06/27/2023	2		621,292		10,873,577	3.780
BHM2QH-2D-8	SIXTH STREET PABIF - EQUITY	DALLAS	TX	SIXTH STREET PARTNERS		03/27/2024	13	4,472,848			33,027,152	7.500
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated								4,472,848	1,125,132		44,668,496	XXX
6099999. Total - Unaffiliated								517,515	33,441,701		102,320,107	XXX
6199999. Total - Affiliated								4,472,848	11,487,865		55,146,896	XXX
6299999 - Totals								4,990,363	44,929,566		157,467,003	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP	NEW YORK	NY	DISTRIBUTION	08/15/2016	02/02/2024	5,723							5,723	5,723				
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	DISTRIBUTION	03/15/2019	03/27/2024	923,806							923,806	191,341				
B0A0AG-VD-9	APOLLO INVESTMENT FUND V LP	NEW YORK	NY	DISTRIBUTION	02/09/2006	03/31/2024									561				
BHM03W-XD-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	DISTRIBUTION	09/27/2018	03/07/2024	85,179							85,179	85,179				
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	SECONDARY SALE	12/19/2016	03/28/2024	33,376,981	(7,022,296)				(7,022,296)		26,354,685	26,500,660		7,168,271	7,168,271	(54,802)
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V-AC L.P.	NEW YORK	NY	DISTRIBUTION	10/29/2012	02/26/2024	22,576							22,576					
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	DISTRIBUTION	02/17/2017	03/28/2024	893,538							893,538	288,088				
BHM01Q-7D-4	BRAZOS EQUITY FUND II LP	DALLAS	TX	DISTRIBUTION	12/23/2015	03/31/2024									366				
BHM02X-9R-5	CARLYLE PARTNERS V LP	WASHINGTON	DC	DISTRIBUTION	01/25/2013	02/26/2024	31,558							31,558					
BHM27R-3Z-7	CENTURY DOXA CO-INVEST LP	BOSTON	MA	DISTRIBUTION	12/04/2020	03/31/2024								(186,009)			186,009	186,009	
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	DISTRIBUTION	07/27/2021	03/29/2024	196,760							196,760	180,333				
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	DISTRIBUTION	07/12/2021	03/15/2024	585,263							585,263					
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP	NEW YORK	NY	DISTRIBUTION	07/01/2021	09/29/2023	(21,767)							(21,767)	(21,767)				
BHM2M7-YJ-6	FRONTENAC XI PRIVATE CAP (A) LP	CHICAGO	IL	DISTRIBUTION	08/01/2023	03/26/2024	1,918,005							1,918,005	1,918,005				1,918,005
BHM2M7-YJ-6	FRONTENAC XI PRIVATE CAP (A) LP	CHICAGO	IL	DISTRIBUTION	08/01/2023	03/28/2024	12,139,780							14,057,785	12,139,780		(9,263,308)	(9,263,308)	
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	SECONDARY SALE	04/17/2018	03/28/2024	23,769,715	(14,927,921)				(14,927,921)		8,841,794	31,115,012		22,273,218	22,273,218	
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	DISTRIBUTION	06/16/2016	02/05/2024	409,507							409,507	165,670				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	DISTRIBUTION	05/30/2018	03/21/2024	116,554							116,554	116,554				
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP	OAKS	PA	DISTRIBUTION	12/29/2017	02/01/2024	5,298							5,298					
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS L.P.	NEW YORK	NY	DISTRIBUTION	10/26/2017	03/13/2024	507,876							507,876					
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	NEW YORK	NY	DISTRIBUTION	09/18/2020	03/28/2024	339,307							339,307	152,998				
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INVESTORS IV LP	NEW YORK	NY	DISTRIBUTION	03/27/2019	03/28/2024	243,002							243,002	66,097				
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	MA	DISTRIBUTION	06/10/2015	03/26/2024	31,680							31,680					
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LLC	CHICAGO	IL	SECONDARY SALE	06/01/2020	03/28/2024	41,550,273	(16,717,148)				(16,717,148)		24,833,125	24,833,125		16,717,147	16,717,147	
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	10/28/2019	03/04/2024	3,421,114							3,421,114	116,080				
BHM1Q2-BC-5	MPE PARTNERS II LP	BOSTON	MA	DISTRIBUTION	12/20/2017	03/27/2024	142,385							142,385	112,484				
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	SECONDARY SALE	10/30/2017	03/28/2024	25,876,390	(6,467,565)				(6,467,565)		19,408,825	19,408,825		6,467,572	6,467,572	
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	SECONDARY SALE	01/03/2017	03/28/2024	44,344,105	(14,356,151)				(14,356,151)		29,987,954	28,066,551		14,356,155	14,356,155	
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DISTRIBUTION	01/24/2020	03/31/2024								689,698	689,698				
BHM2ES-KK-1	PIMCO COMMERCIAL REAL ESTATE DEBT FUND II RATED NOTE VEHICLE I LP	NEWPORT BEACH	CA	DISTRIBUTION	04/19/2022	02/14/2024	1,912,444							1,912,444	1,912,444				
BHM2ES-9X-6	PIMCO PRIVATE INCOME FUND ONSHORE FEEDER LLC	NEWPORT BEACH	CA	DISTRIBUTION	04/01/2022	02/14/2024	1,114,222							1,114,222					
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	DISTRIBUTION	05/17/2017	01/24/2024	1,080,000							1,080,000	1,080,000				
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I LP	NEW YORK	NY	DISTRIBUTION	05/23/2017	03/08/2024	2,342,840							2,342,840	640,188				
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP	EVANSTON	IL	DISTRIBUTION	04/17/2017	02/15/2024	105,750							105,750	105,750				
BHM28X-S5-2	SPT CAPITAL MANAGEMENT LP	GREENWICH	CT	LIQUIDATION	04/28/2021	01/26/2024	(3,505)	3,505				3,505			3,505				590
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	DISTRIBUTION	09/22/2017	03/15/2024	450,301							450,301	450,301				
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	DISTRIBUTION	06/24/2019	02/08/2024	1,188,769							1,188,769	581,379				
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	DISTRIBUTION	06/03/2019	02/29/2024	132,633							132,633	65,770				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	DISTRIBUTION	03/17/2017	03/29/2024	35,242							35,242	64,995				
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	DISTRIBUTION	06/05/2019	02/14/2024	3,755,937							3,755,937	3,755,937				
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	DISTRIBUTION	10/14/2021	02/12/2024	422,683							422,683	422,683				
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	DISTRIBUTION	09/25/2018	03/29/2024	105,867							105,867	29,658				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							203,557,791	(59,487,576)				(59,487,576)		146,491,909	155,243,973		57,905,064	57,905,064	1,863,793
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO	DALLAS	TX	DISTRIBUTION	11/08/2022	03/15/2024	239,094							239,094					
BHM2LK-6H-3	SIXTH STREET LENDING PARTNERS	DALLAS	TX	DISTRIBUTION	06/27/2023	03/15/2024	159,231							159,231	159,231				
2099999. Joint Venture Interests - Common Stock - Affiliated							398,325							398,325	159,231				
BHM15D-UJ-8	401 OBERLIN ROAD (JV EQUITY)	RALEIGH	NC	DISTRIBUTION	10/16/2018	03/05/2024								21,942					
BHM1NB-HR-9	ARBORS OF WATERMARK	COLUMBUS	OH	SECONDARY SALE	02/24/2017	01/25/2024		(309,941)				(309,941)		1,339,654	1,460,965		121,311	121,311	72,000
BHM1J5-US-0	ATRIUM AT WORLDGATE	HERNDON	VA	DISTRIBUTION	03/14/2016	03/11/2024	10,200							10,200					
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	DISTRIBUTION	01/13/2015	03/14/2024								73,249					
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	DISTRIBUTION	02/18/2016	03/14/2024	44,100							44,100	44,100				
BHM193-0C-4	MERITEX METROAIR3	PLAINFIELD	IN	DISTRIBUTION	03/25/2015	01/29/2024	42,520							42,520	42,520				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)	LOUISVILLE	KY	DISTRIBUTION	10/14/2015	03/31/2024								8,393			(8,393)	(8,393)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							96,820	(309,941)				(309,941)		1,540,058	1,547,585		112,918	112,918	72,000
BHM025-HJ-5	GREAT LAKES II LLC	SPRINGFIELD	MA	DISTRIBUTION	12/14/2006	03/19/2024	22,912							22,912	11,563				
2599999. Joint Venture Interests - Other - Unaffiliated							22,912							22,912	11,563				
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS		DISTRIBUTION	08/16/2023	03/28/2024	658,435							658,435	658,435				
2699999. Joint Venture Interests - Other - Affiliated							658,435							658,435	658,435				
78449@-AC-7	SLR LLC SLR_22-2 ABS22-2144A 12/30/52		CYM	DIRECT	12/12/2022	01/25/2024	44,840	2,824	(47,664)			(44,840)							
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							44,840	2,824	(47,664)			(44,840)							
6099999. Total - Unaffiliated							203,722,363	(59,794,693)	(47,664)			(59,842,357)		148,054,879	156,803,121		58,017,982	58,017,982	1,935,793
6199999. Total - Affiliated							1,056,760							1,056,760	817,666				
6299999 - Totals							204,779,123	(59,794,693)	(47,664)			(59,842,357)		149,111,639	157,620,787		58,017,982	58,017,982	1,935,793

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38378F-TP-5	GNMA_13-5 AGENCY_CMO _13-5 3.000% 01/2		03/01/2024	INTEREST CAPITALIZATION		4,007	4,007		1.A
38379F-YH-6	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2024	INTEREST CAPITALIZATION		5,328	5,328		1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,335	9,335		XXX
168863-DV-7	CHILE REPUBLIC OF SENIOR CORP_BND 3.5	D	03/26/2024	JEFFRIES & CO. INC.		1,748,000	2,000,000	11,278	1.F FE
168863-DZ-8	CHILE REPUBLIC OF SENIOR CORP_BND 4.9	D	03/13/2024	VARIOUS		5,401,728	5,600,000	44,825	1.F FE
168863-EB-0	CHILE REPUBLIC OF SENIOR CORP_BND 4.8	D	01/17/2024	HUTCHINSON SHOCKEY ERLEY & CO		1,698,351	1,700,000		1.F FE
21987B-BK-3	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	01/23/2024	CITICORP SECURITIES MARKETS		2,898,318	2,900,000		2.A FE
445545-AF-3	HUNGARY GOVERNMENT SENIOR CORP_BND 7.	D	03/07/2024	J.P. MORGAN SECURITIES INC		1,157,000	1,000,000	34,313	2.B FE
445545-AU-0	HUNGARY GOVERNMENT SENIOR CORP_BND 144A	D	01/03/2024	J.P. MORGAN SECURITIES INC		978,830	1,000,000		2.B FE
455780-CH-7	INDONESIA REPUBLIC OF SENIOR CORP_BND	D	03/26/2024	DIRECT		4,983,500	5,000,000	30,347	2.B FE
46514B-RL-3	ISRAEL STATE OF SENIOR CORP_BND 5.500	D	03/05/2024	GOLDMAN SACHS & CO.		1,488,300	1,500,000		1.E FE
46514B-RM-1	ISRAEL STATE OF SENIOR CORP_BND 5.750	D	03/05/2024	GOLDMAN SACHS & CO.		1,439,460	1,500,000		1.E FE
500631-BB-1	KOREA ELECTRIC POWER CORP SENIOR CORP_BN	D	01/24/2024	CITICORP SECURITIES MARKETS		1,497,105	1,500,000		1.C FE
50065L-AH-3	KOREA NATIONAL OIL CORP SENIORCORPBND144	D	03/25/2024	CITIGROUP GLOBAL MKT INC		496,370	500,000		1.C FE
50065R-AP-2	KOREA HOUSING FINANCE CORP SENIOR CORP_B	D	02/20/2024	STANDARD CHARTER BANK		2,295,101	2,300,000		1.C FE
715638-AP-7	PERU REPUBLIC OF SENIOR CORP_BND 8.75	D	03/20/2024	GOLDMAN SACHS & CO.		5,402,760	4,400,000	101,208	2.B FE
715638-AU-6	PERU REPUBLIC OF SENIOR CORP_BND 6.55	D	02/28/2024	GOLDMAN SACHS & CO.		2,155,000	2,000,000	60,769	2.B FE
718286-BG-1	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	D	03/20/2024	CITICORP SECURITIES MARKETS		5,498,900	5,000,000	128,031	2.B FE
718286-CA-3	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	D	03/07/2024	VARIOUS		4,091,850	5,000,000	72,972	2.B FE
718286-CP-0	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	D	03/07/2024	VARIOUS		3,592,000	5,000,000	26,222	2.B FE
731011-AV-4	POLAND REPUBLIC OF SENIOR CORP_BND 4.	D	02/28/2024	J.P. MORGAN SECURITIES INC		1,964,760	2,000,000	39,813	1.G FE
731011-AW-2	POLAND REPUBLIC OF SENIOR CORP_BND 5.	D	03/07/2024	VARIOUS		2,992,620	3,000,000	67,375	1.G FE
731011-AY-8	POLAND REPUBLIC OF SENIORCORPBND 5.12	D	03/11/2024	CITIGROUP GLOBAL MKT INC		498,515	500,000		1.F FE
731011-AZ-5	POLAND REPUBLIC OF SENIORCORPBND 5.50	D	03/11/2024	CITIGROUP GLOBAL MKT INC		395,364	400,000		1.F FE
760942-AS-1	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	D	03/26/2024	GOLDMAN SACHS & CO.		5,449,050	4,500,000	6,672	2.B FE
760942-BD-3	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	D	03/07/2024	GOLDMAN SACHS & CO.		570,540	600,000	11,691	2.B FE
80413T-BG-3	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	01/08/2024	CITIGROUP GLOBAL MKT INC		989,930	1,000,000		1.E FE
91086Q-AZ-1	MEXICO UNITED MEXICAN STATES SENIOR COR	D	03/07/2024	VARIOUS		3,488,000	4,000,000	90,403	2.B FE
91087B-AN-0	MEXICO UNITED MEXICAN STATES SENIOR COR	D	03/13/2024	VARIOUS		3,866,500	6,000,000	63,898	2.B FE
91087B-AX-8	MEXICO UNITED MEXICAN STATES SENIORCORP	D	03/07/2024	BARCLAYS BANK PLC		1,991,800	2,000,000	44,718	2.B FE
91087B-AZ-3	MEXICO UNITED MEXICAN STATES SENIOR COR	D	01/02/2024	BA SECURITIES		2,975,580	3,000,000		2.B FE
91087B-BA-7	MEXICO UNITED MEXICAN STATES SENIORCORP	D	01/02/2024	BA SECURITIES		993,230	1,000,000		2.B FE
917288-BA-9	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	D	03/20/2024	VARIOUS		5,389,600	4,500,000	62,891	2.B FE
G3705Q-AB-3	GACI FIRST INVESTMENT CO SENIOR CORP_BND	D	03/26/2024	DIRECT		861,250	1,000,000	24,635	1.E FE
G7302V-MQ-4	QNB FINANCE LTD SENIOR CORP_BND 1.375%	D	03/26/2024	VARIOUS		2,235,000	2,400,000	4,690	1.E FE
M0152Q-U7-7	ABU DHABI COMMERCIAL BANK PJSC SENIOR CO	D	02/22/2024	MUFG SECURITIES AMERICAS INC		2,234,760	2,200,000	14,789	1.F FE
M0152V-AX-1	ABU DHABI FUTURE ENERGY COMPAN SENIOR CO	D	03/20/2024	VARIOUS		5,401,300	5,500,000	29,724	1.F FE
M0153A-AA-6	ABU DHABI PORTS COMPANY PJSC SENIOR CORP	D	03/20/2024	VARIOUS		2,694,730	3,200,000	26,542	1.E FE
M0R08Q-AG-6	AFRICAN EXPORT-IMPORT BANK SENIOR CORP_B	D	03/13/2024	MERRILL LYNCH & CO.		1,946,375	2,300,000	27,156	2.B FE
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE L SECURED C	D	03/13/2024	VARIOUS		2,159,230	2,400,000	22,489	1.C FE
M4R29Z-SK-5	EMIRATES NBD BANK PJSC SENIOR CORP_BND	D	02/22/2024	HUTCHINSON SHOCKEY ERLEY & CO		1,443,400	1,400,000	30,844	1.F FE
M6320U-AX-7	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	03/20/2024	VARIOUS		5,400,020	7,600,000	31,500	1.E FE
M6320U-BA-6	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	02/28/2024	STANDARD CHARTER BANK		1,614,000	2,000,000	32,250	1.E FE
M6320U-BC-2	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	03/13/2024	VARIOUS		5,367,840	8,200,000	23,824	1.E FE
M6320U-BM-0	SAUDI ARABIA KINGDOM OF SENIOR CORP_BND	D	03/07/2024	CITIGROUP GLOBAL MKT INC		1,344,200	2,000,000	20,583	1.E FE
M6846H-BV-4	MDGH GMTN RSC LTD SENIOR CORP_BND 5.50	D	03/26/2024	STANDARD CHARTER BANK		1,036,500	1,000,000	22,917	1.C FE
M81805-AP-4	QATAR STATE OF SENIOR CORP_BND 6.400%	D	02/22/2024	MORGAN STANLEY & CO. INC		2,259,700	2,000,000	12,800	1.C FE
M8489S-AG-2	QATAR STATE OF SENIOR CORP_BND 5.103%	D	03/20/2024	VARIOUS		5,466,440	5,600,000	114,704	1.C FE
M8489S-AK-3	QATAR STATE OF SENIOR CORP_BND 4.817%	D	03/07/2024	VARIOUS		5,467,625	5,900,000	130,099	1.C FE
M8489S-AN-7	QATAR STATE OF SENIOR CORP_BND 4.400%	D	03/06/2024	VARIOUS		3,501,500	4,000,000	67,711	1.C FE
M9402M-AG-7	UNITED ARAB EMIRATES GOVERNME SENIOR CO	D	03/13/2024	VARIOUS		5,413,450	5,700,000	46,979	1.D FE
N7676V-AC-8	SABIC CAPITAL II BV SENIOR CORP_BND 4.	D	03/13/2024	VARIOUS		5,398,025	5,500,000	97,063	1.F FE
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	03/06/2024	VARIOUS		4,048,800	4,000,000	88,321	2.A FE
P42009-AE-3	FONDO MIVIVIENDA SA SENIOR CORP_BND 4.	D	03/20/2024	HUTCHINSON SHOCKEY ERLEY & CO		1,654,780	1,700,000	34,944	2.B FE
P93077-AC-2	TRANSPORTADORA DE GAS INTERNAC SENIOR CO	D	03/20/2024	HUTCHINSON SHOCKEY ERLEY & CO		1,679,600	1,700,000	36,954	2.C FE
V0055B-AY-1	AFRICA FINANCE CORP SENIOR CORP_BND 2.	D	03/13/2024	VARIOUS		2,103,500	2,400,000	24,741	1.G FE

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X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZR SENIOR CO	D	02/27/2024	CITIGROUP GLOBAL MKT INC		2,032,600	2,000,000	21,667	2.B FE
X7360W-CQ-3	ROMANIA REPUBLIC OF SENIOR CORP_BND 7	D	03/20/2024	DIRECT		2,023,500	1,900,000	24,443	2.C FE
X93622-GL-0	HUNGARY GOVERNMENT SENIOR CORP_BND 6.	D	03/26/2024	DEUTSCHE BANK AG		1,074,000	1,000,000	563	2.B FE
Y20721-AL-3	INDONESIA REPUBLIC OF SENIOR CORP_BND	D	03/06/2024	VARIOUS		5,286,500	4,300,000	42,690	2.B FE
Y6080G-AB-3	MISC CAPITAL TWO LABUAN LTD SENIOR COR	D	03/07/2024	VARIOUS		3,527,682	3,700,000	56,083	2.B FE
Y7150M-AG-2	PTTEP TREASURY CENTER CO LTD SENIOR CORP	D	03/13/2024	MERRILL LYNCH & CO.		1,382,415	1,500,000	10,240	2.A FE
0309999999. Subtotal - Bonds - All Other Governments						164,446,784	174,500,000	2,019,371	XXX
64990F-5N-0	DORMITORY AUTHORITY OF STATE O MUNITAX_B		02/22/2024	TAX FREE EXCHANGE		223,846	215,000	133	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						223,846	215,000	133	XXX
00287Y-DW-6	ABBVIE INC SENIOR CORP_BND 5.400% 03/1		02/22/2024	J.P. MORGAN SECURITIES INC		3,786,966	3,800,000		1.G FE
050931-AE-4	AUDAX_24-9A ABS24-9A 7.979% 04/20/36		02/14/2024	WELLS FARGO ADVISORS		6,000,000	6,000,000		1.C FE
050931-AG-9	AUDAX_24-9A ABS24-9A 8.629% 04/20/36		02/14/2024	WELLS FARGO ADVISORS		5,000,000	5,000,000		1.F FE
09031W-AE-3	BIMBO BAKERIES USA INC SENIOR CORP_BND 1		01/04/2024	J.P. MORGAN SECURITIES INC		1,582,464	1,600,000		2.A FE
30168A-AC-6	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		02/07/2024	VARIOUS		8,248,076	8,247,129	30,724	1.A FE
36831U-AA-0	GCREP III CONSOLIDATION HOLDIN CORP_BND		01/08/2024	DIRECT		4,640,000	4,640,000	(11,600)	2.B FE
38178D-AJ-6	GOLUB CAPITAL PARTNERS CLO LTD MEZZANINA		01/18/2024	R.W. BAIRD		3,952,000	4,000,000		2.B FE
38179N-AD-6	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		02/05/2024	BNP PARIBAS		11,000,000	11,000,000		1.C FE
40443Q-AE-3	HPSPR_24-2A ABS24-2A144A 8.451% 05/15/		02/14/2024	NATIXIS SA		6,000,000	6,000,000		1.F FE
40443Q-AG-8	HPSPR_24-2A ABS24-2A144A 10.251% 05/15/		02/14/2024	NATIXIS SA		3,000,000	3,000,000		2.C FE
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATI SENIOR CO		01/11/2024	VARIOUS		6,922,100	6,900,000		2.A FE
67113G-AJ-6	OAK HILL CREDIT PARTNERS OAKC MEZZANINAB		01/30/2024	BANK OF AMERICA		6,808,500	6,800,000	19,991	1.F FE
67402J-AG-6	OAKTREE CLO LTD OAKCL_21-1 ABS_ABS _21-1		01/25/2024	BANK OF AMERICA		1,343,144	1,355,000	3,682	1.F FE
682680-BV-4	ONEOK INC SENIOR CORP_BND 5.150% 10/15		02/27/2024	TAX FREE EXCHANGE		188,406	160,000	3,021	2.B FE
682680-BW-2	ONEOK INC SENIOR CORP_BND 4.200% 03/15		02/27/2024	TAX FREE EXCHANGE		80,107	77,000	1,455	2.B FE
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIOR CO		03/28/2024	DIRECT		33,750,000	33,750,000		2.A PL
71680@-DL-7	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/01/2024	PEREIRE TOD		3,380,039	3,297,897		1.C FE
71680@-DM-5	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/01/2024	PEREIRE TOD		60,204	58,741		2.B FE
71680@-DQ-6	PETROS FINANCE_24-S1 SENIOR ABS_ABS 6.		02/16/2024	PEREIRE TOD		889,213	863,313		1.C FE
71680@-DR-4	PETROS FINANCE_24-S1 SENIOR ABS_ABS 7.		02/16/2024	PEREIRE TOD		15,838	15,377		2.B FE
756109-BY-9	REALTY INCOME CORPORATION SENIOR CORP_BN		01/23/2024	TAX FREE EXCHANGE		587,362	557,000	8,813	1.G FE
756109-CB-8	REALTY INCOME CORPORATION SENIOR CORP_BN		01/23/2024	TAX FREE EXCHANGE		3,200,759	2,987,000	2,655	1.G FE
756109-CC-6	REALTY INCOME CORPORATION SENIOR CORP_BN		01/23/2024	TAX FREE EXCHANGE		745,979	719,000	543	1.G FE
79588T-AF-7	SAMMONS FINANCIAL GROUP INC SENIORCORPBN		03/25/2024	VARIOUS		3,763,604	3,750,000		2.A FE
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING CORP_BND		01/08/2024	DIRECT		7,360,000	7,360,000	(18,400)	2.C FE
BHM1NJ-HX-9	COMPLETE AUTOMATION SOLUTIONS SRSUB CORP		03/31/2024	INTEREST CAPITALIZATION		56,349	56,349		4.B FE
BHM20D-PF-5	COMPLETE AUTOMATION SOLUTIONS CORP_BND		01/01/2024	INTEREST CAPITALIZATION		1,568	1,568		4.B FE
BHM28F-T6-8	AUTOMATION SOLUTIONS INC SRSUB CORP_BND		03/31/2024	INTEREST CAPITALIZATION		11,082	11,082		4.B FE
BHM2ES-6J-0	AG ABC STRUCTURED NOTE LP EQU SENIORCOR		03/14/2024	DIRECT		15,438,067	15,438,067		2.C PL
BHM2ES-6N-1	AG ABC STRUCTURED NOTE LP EQU SUBCORPBN		03/14/2024	DIRECT		3,308,157	3,308,157		3.B PL
BHM2PM-9Q-2	GRIDFLEX GENERATION LLC SENIOR CORP_BND		03/31/2024	INTEREST CAPITALIZATION		7,012	7,012		4.B FE
BHM2PM-9Q-2	GRIDFLEX GENERATION LLC SENIOR CORP_BND		01/01/2024	TAX FREE EXCHANGE		6,449,991	6,446,902		4.B FE
BHM2Q4-PC-4	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/22/2024	TAXABLE EXCHANGE		3,540,877	3,740,741	28,926	3.C FE
U4327B-AA-8	HIKMA FINANCE USA LLC SENIOR CORP_BND		03/20/2024	MERRILL LYNCH & CO.		2,703,550	2,800,000	17,460	2.C FE
U8277R-AB-2	SK BATTERY AMERICA INC SENIOR CORP_BND		03/13/2024	VARIOUS		2,703,470	2,900,000	6,735	2.C FE
U9841M-AA-0	WIPRO IT SERVICES LLC SENIOR CORP_BND		03/26/2024	MERRILL LYNCH & CO.		2,759,640	3,000,000	9,583	1.G FE
00119B-AD-5	AGL_24-29A ABS_ABS _24-29A 144A 7.700%	D	01/16/2024	DEUTSCHE BANK AG		10,000,000	10,000,000		1.F FE
016269-AC-6	ALINEA CLO LTD ALINE_18-1A MEZZANINABS18	D	02/02/2024	BANK OF AMERICA		3,990,000	4,000,000	12,466	1.E FE
01749F-AG-5	ALLEG_24-1A ABS_ABS _24-1A 144A 0.000%	D	02/29/2024	GOLDMAN SACHS & CO.		7,000,000	7,000,000		2.B FE
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	D	03/07/2024	BARCLAYS CAPITAL		534,955	500,000	13,696	1.G FE

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056921-AJ-8	BCC_24-2 ABS24-2144A 0.000% 07/15/37	D	03/28/2024	GOLDMAN SACHS & CO.		3,000,000	3,000,000		2.B FE
05890P-AB-2	BANCO DE CREDITO E INVERSIONES SENIOR CO	D	03/20/2024	VARIOUS		2,128,510	2,500,000	30,427	1.G FE
05971U-2E-6	BANCO DE CREDITO DEL PERU SENIOR CORP_BN	D	01/04/2024	BA SECURITIES		1,198,824	1,200,000		2.B FE
06763V-AE-5	BABSN_24-1A ABS_ABS _24-1A 144A 2.450%	D	01/08/2024	MORGAN STANLEY & CO. INC		8,000,000	8,000,000		1.F FE
08182N-AE-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	01/25/2024	BANK OF AMERICA		1,498,125	1,500,000	2,225	1.F FE
09077T-AG-0	BGCLO_24-8A ABS24-8A144A 8.020% 04/20/	D	02/12/2024	BANK OF AMERICA		7,800,000	7,800,000		1.F FE
12554V-AS-5	CIFC_19-3AR MEZZANINABS19-3A144A 7.576	D	02/02/2024	DEUTSCHE BANK AG		1,749,125	1,750,000	7,733	1.F FE
12572G-AS-6	CIFC FUNDING LTD CIFC_22-5 ABS22-5R144A	D	01/19/2024	MORGAN STANLEY & CO. INC		7,500,000	7,500,000		1.F FE
14318V-AG-4	CGMS_24-2 ABS24-2144A 0.000% 04/25/37	D	03/08/2024	J.P. MORGAN SECURITIES INC		4,000,000	4,000,000		2.B FE
14688H-AG-7	CARVAL CLO IX-C LTD CARVL_24-9 MEZZANIN	D	01/24/2024	DEUTSCHE BANK AG		12,000,000	12,000,000		1.F FE
17181U-AJ-7	CIFC_24-2 ABS24-2144A 0.000% 04/22/37	D	03/26/2024	RBC DOMINION SECURITIES INC.		4,000,000	4,000,000		2.B FE
29004C-AJ-7	ELMWOODCLOLTDELM26_24-1A MEZZANINABS24-1	D	02/15/2024	BANK OF AMERICA		7,250,000	7,250,000		2.C FE
38138W-AG-9	GLM_19 ABS_ABS _19 144A 7.681% 04/20/3	D	01/19/2024	WELLS FARGO ADVISORS		11,000,000	11,000,000		1.F FE
44920U-AV-0	HYUNDAI CAPITAL SERVICES INC SENIOR CORP	D	01/29/2024	CITIGROUP GLOBAL MKT INC		199,174	200,000		1.G FE
46604K-AE-8	IVYH_24-22A MEZZANIN ABS_ABS _24-22A 144	D	02/07/2024	SOCIETE GENERALE		2,000,000	2,000,000		1.F FE
55952E-AD-3	MAGNE_38 MEZZANINABS38144A 8.798% 04/1	D	02/23/2024	NOMURA SECURITIES INTL. INC.		5,000,000	5,000,000		2.C FE
64754W-AE-3	NEW MOUNTAIN CLO LTD NMC_24-5A MEZZANINA	D	01/29/2024	GOLDMAN SACHS & CO.		6,500,000	6,500,000		1.F FE
67109S-AG-2	OHA CREDIT FUNDING 17 LTD OAKC MEZZANIN	D	01/26/2024	BNP PARIBAS		8,000,000	8,000,000		1.F FE
67109S-AJ-6	OHA CREDIT FUNDING 17 LTD OAKC MEZZANIN	D	01/26/2024	BNP PARIBAS		6,000,000	6,000,000		2.B FE
67115L-AE-4	OAK HILL CREDIT PARTNERS OAKC MEZZANINAB	D	01/09/2024	BANK OF AMERICA		3,489,500	3,500,000	62,861	1.F FE
67579C-AG-8	OCTAG_71 ABS71144A 8.941% 04/18/37	D	02/22/2024	J.P. MORGAN SECURITIES INC		4,750,000	4,750,000		2.B FE
69703J-AE-3	PLMRS_24-1A ABS24-1A144A 8.804% 04/15/	D	02/01/2024	J.P. MORGAN SECURITIES INC		6,000,000	6,000,000		1.F FE
70537A-AJ-1	PEEBLES PARK CLO PBSPK_24-1 MEZZANINABS2	D	02/12/2024	BNP PARIBAS		9,500,000	9,500,000		2.C FE
73730E-AG-8	POSCO HOLDINGS INC SENIOR CORP_BND 144A	D	01/16/2024	HUTCHINSON SHOCKEY ERLEY & CO		796,104	800,000		2.A FE
78392B-AH-0	SK HYNIX INC SENIOR CORP_BND 144A 5.50	D	01/08/2024	CITIGROUP GLOBAL MKT INC		796,384	800,000		2.B FE
87170B-AN-6	SYMP_24-43A MEZZANINABS24-43A144A 0.00	D	03/14/2024	MORGAN STANLEY & CO. INC		4,850,000	4,850,000		2.B FE
89834J-AA-1	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	03/25/2024	VARIOUS		3,956,550	3,900,000	26,140	2.C FE
G0399B-AA-5	ANTOFAGASTA PLC SENIOR CORP_BND 5.625%	D	03/20/2024	VARIOUS		1,995,800	2,000,000	38,594	2.B FE
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	D	03/20/2024	VARIOUS		2,990,070	3,000,000	59,889	2.B FE
G4672C-AC-9	HUTCHISON WHAMPOA INTERNATIONA SENIOR CO	D	03/20/2024	VARIOUS		2,111,023	1,800,000	40,665	1.F FE
M59878-AF-1	ISRAEL DISCOUNT BANK LTD SENIOR CORP_BND	D	03/20/2024	VARIOUS		4,887,290	5,000,000	29,712	1.G FE
M5R07D-AG-5	ICL GROUP LTD SENIOR CORP_BND 6.375% 0	D	03/06/2024	VARIOUS		3,814,000	4,000,000	65,875	2.C FE
M7301Y-AB-8	NBK SPC LTD SENIOR CORP_BND 1.625% 09/	D	03/13/2024	MUFG SECURITIES AMERICAS INC		914,900	1,000,000		1.E FE
P01703-AD-2	ALPEK SAB DE CV SENIOR CORP_BND 3.250%	D	03/20/2024	HUTCHINSON SHOCKEY ERLEY & CO		2,048,300	2,400,000	4,857	2.C FE
P09376-DD-6	BANCO DE CHILE SENIOR CORP_BND 2.990%	D	03/07/2024	JEFFRIES & CO. INC.		868,700	1,000,000	7,641	1.F FE
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP	D	03/13/2024	VARIOUS		2,137,920	2,400,000	56,374	2.B FE
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	03/20/2024	VARIOUS		1,776,350	1,700,000	39,451	2.A FE
Y07775-AG-7	BDO UNIBANK INC SENIOR CORP_BND 2.125%	D	03/20/2024	VARIOUS		3,790,000	4,000,000	15,465	2.B FE
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES INC SENIOR CORP	D	03/20/2024	VARIOUS		1,849,533	2,000,000	2,674	1.G FE
Y72570-AS-6	RELIANCE INDUSTRIES LTD SENIOR CORP_BND	D	03/07/2024	VARIOUS		2,544,030	3,000,000	12,466	2.B FE
Y7749X-BA-8	SHINHAN FINANCIAL GROUP CO LTD SENIOR CO	D	03/20/2024	VARIOUS		2,683,362	2,700,000	18,833	1.F FE
Y807BZ-AA-9	SK ON CO LTD SENIOR CORP_BND 5.375% 05	D	03/20/2024	VARIOUS		3,509,960	3,500,000	64,276	1.D FE
Y8085F-BD-1	SK HYNIX INC SENIOR CORP_BND 2.375% 01	D	03/06/2024	VARIOUS		4,109,180	5,000,000	14,118	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						355,802,193	358,947,335	730,026	XXX
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIOR AB		03/01/2024	DIRECT		2,855,094	2,855,094		1.G Z
BHM2LQ-8U-9	SIXTH STREET LENDING PARTNERS SENIOR COR		03/12/2024	DIRECT		5,871,667	5,871,667		2.A FE
83011Q-AE-5	SIXST_24-24A ABS_ABS _24-24A 144A 0.00	D	02/16/2024	BNP PARIBAS		9,500,000	9,500,000		1.F FE
83011Q-AG-0	SIXST_24-24A ABS_ABS _24-24A 144A 0.00	D	02/16/2024	BNP PARIBAS		10,000,000	10,000,000		2.C FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						28,226,761	28,226,761		XXX
BRYK0Q-WC-0	BRINLEY PD SPV I LLC TERM_LOAN 0.000%		02/06/2024	VARIOUS		7,488,742	7,488,742		1.F
BHM2H0-M2-7	ICM INVESTMENT PARTNERS II LLC		01/01/2024	RECLASS FROM SCHD DA		10,000,000	10,000,000		3.B Z
BRYK0R-04-1	BRINLEY PD SPV I LLC TERM_LOAN 0.000%		02/06/2024	VARIOUS		4,876,604	4,876,604		1.F
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						22,365,346	22,365,346		XXX
2509999997. Total - Bonds - Part 3						571,074,265	584,263,777	2,749,530	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						571,074,265	584,263,777	2,749,530	XXX
BHM1F4-AF-7	JENSEN HUGHES HOLDINGS CORP PFD_EQUITY		03/29/2024	DIRECT	2,207.630	220,763	0.00		5.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						220,763	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						220,763	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						220,763	XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks						220,763	XXX		XXX
6009999999 - Totals						571,295,028	XXX	2,749,530	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA5		03/01/2024	PAYDOWN		2,362	2,362	2,357	2,353		9		9		2,362				12	09/20/2048	1.A
36200Q-JD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		03/01/2024	PAYDOWN		342	342	357	377		(35)		(35)		342				6	03/15/2032	1.A
36200Q-WP-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		03/01/2024	PAYDOWN		28	28	29	30		(3)		(3)		28					01/15/2032	1.A
36200W-TB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		03/01/2024	PAYDOWN		14	14	14	14		(1)		(1)		14					11/15/2031	1.A
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		03/01/2024	PAYDOWN		567	567	576	577		(10)		(10)		567				6	01/15/2032	1.A
36201E-3C-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		03/01/2024	PAYDOWN		367	367	377	384		(17)		(17)		367				4	05/15/2032	1.A
36201F-PK-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		03/01/2024	PAYDOWN		1,289	1,289	1,324	1,353		(65)		(65)		1,289				15	05/15/2032	1.A
36201F-Q6-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		03/01/2024	PAYDOWN		294	294	302	306		(12)		(12)		294				3	05/15/2032	1.A
36201J-EW-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 584		03/01/2024	PAYDOWN		1,027	1,027	1,057	1,072		(44)		(44)		1,027				12	04/15/2032	1.A
36201U-AH-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 593		03/01/2024	PAYDOWN		589	589	614	648		(58)		(58)		589				7	08/15/2032	1.A
36202E-3E-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		1,462	1,462	1,492	1,496		(34)		(34)		1,462				10	03/20/2039	1.A
36202F-CN-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		449	449	454	454		(5)		(5)		449				4	11/20/2039	1.A
36202F-DB-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		472	472	484	485		(13)		(13)		472				4	12/20/2039	1.A
36202F-EH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		1,060	1,060	1,068	1,069		(9)		(9)		1,060				8	02/20/2040	1.A
36202F-GW-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		721	721	801	841		(119)		(119)		721				6	06/20/2040	1.A
36202F-HY-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		8,735	8,735	9,334	9,517		(782)		(782)		8,735				69	07/20/2040	1.A
36202F-LP-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2024	PAYDOWN		3,045	3,045	3,188	3,241		(197)		(197)		3,045				23	10/20/2040	1.A
36209A-6R-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 466		03/01/2024	PAYDOWN		14	14	14	14						14					07/15/2030	1.A
36209E-VR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 469		03/01/2024	PAYDOWN		35	35	36	37		(3)		(3)		35					10/15/2028	1.A
36209S-TU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 480		03/01/2024	PAYDOWN		62	62	64	64		(3)		(3)		62				1	06/15/2028	1.A
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716		03/01/2024	PAYDOWN		33	33	35	35		(2)		(2)		33					06/15/2039	1.A
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722		03/01/2024	PAYDOWN		144	144	148	150		(6)		(6)		144				1	08/15/2039	1.A
3620A9-SH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 723		03/01/2024	PAYDOWN		286	286	294	295		(10)		(10)		286				2	09/15/2039	1.A
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		03/01/2024	PAYDOWN		960	960	989	996		(36)		(36)		960				8	09/15/2039	1.A
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		03/01/2024	PAYDOWN		140	140	144	146		(6)		(6)		140				1	09/15/2039	1.A
3620AR-JT-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 737		03/01/2024	PAYDOWN		2,379	2,379	2,470	2,463		(84)		(84)		2,379				17	10/20/2040	1.A
36212J-WR-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 535		03/01/2024	PAYDOWN		36	36	36	36		(1)		(1)		36					08/15/2030	1.A
36213D-3C-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 551		03/01/2024	PAYDOWN		342	342	350	348		(7)		(7)		342				4	02/15/2032	1.A
36213E-YA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		03/01/2024	PAYDOWN		32	32	33	33		(1)		(1)		32					04/15/2032	1.A
36213S-EB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 562		03/01/2024	PAYDOWN		121	121	124	126		(5)		(5)		121				1	06/15/2031	1.A
36213T-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		03/01/2024	PAYDOWN		363	363	370	375		(12)		(12)		363				4	10/15/2031	1.A
36213V-R2-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 565		03/01/2024	PAYDOWN		272	272	286	281		(9)		(9)		272				3	11/15/2031	1.A
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		03/01/2024	PAYDOWN		26	26	28	27		(1)		(1)		26					05/15/2032	1.A
36225B-G7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		140	140	145	147		(7)		(7)		140				2	12/15/2029	1.A
36225B-LL-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		550	550	569	579		(29)		(29)		550				6	12/15/2030	1.A
36225B-NC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		34	34	35	35		(1)		(1)		34					05/15/2031	1.A
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		278	278	287	294		(15)		(15)		278				3	09/15/2031	1.A
36225B-TE-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2024	PAYDOWN		2,007	2,007	2,093	2,211		(203)		(203)		2,007				22	05/15/2032	1.A
38378N-HQ-9	GNMA_13-175 SENIORCMBS13-175 0.164% 05		03/01/2024	PAYDOWN				349											2	05/16/2055	1.A
38378U-FY-8	GNMA AGENCY_CMO _13-150 2.750% 10/16/4		03/01/2024	PAYDOWN		6,849	6,849	7,045	7,033		(185)		(185)		6,849				29	10/16/2043	1.A
38378X-TX-9	GNMA_14-148 SENIORCMBS14-148 0.414% 10		03/01/2024	PAYDOWN				2,015	272		(272)		(272)						19	10/16/2056	1.A
38379F-NB-1	GNMA SENIORAGENCYCMO15-176C 3.000% 09/		03/01/2024	PAYDOWN		19,349	19,349	19,966	19,941		(592)		(592)		19,349				94	09/20/2045	1.A
38379T-F7-9	GNMA SENIORAGENCYCMO16-9D 3.000% 01/20		03/01/2024	PAYDOWN		9,019	9,019	9,314	9,302		(283)		(283)		9,019				51	01/20/2046	1.A
38379X-M6-4	GNMA SENIOR AGENCY_CMO _16-99A 3.000%		03/01/2024	PAYDOWN		20,448	20,448	21,071	21,048		(600)		(600)		20,448				104	07/20/2046	1.A
38380J-8R-2	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		03/01/2024	PAYDOWN				2,520	244		(244)		(244)						26	01/16/2060	1.A
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		03/01/2024	PAYDOWN				759	625		(625)		(625)						8	12/16/2059	1.A

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38380J-ND-6	GOVERNMENT NATIONAL MORTGAGE A SENIORCMB		03/01/2024	PAYDOWN				11,980	4,884		(4,884)		(4,884)						187	04/16/2060	1.A
38380M-E9-8	GNMA SENIORCMBS19-8 0.761% 11/16/60		03/01/2024	PAYDOWN				393											7	11/16/2060	1.A
38380M-G5-4	GNMA SENIORCMBS19-14 0.831% 11/16/60		03/01/2024	PAYDOWN				1,774											29	11/16/2060	1.A
38380M-K7-5	GNMA SENIORCMBS19-17 0.654% 12/16/60		03/01/2024	PAYDOWN				1,706											27	12/16/2060	1.A
38380N-5G-0	GNMA_20-25 SENIORCMBS20-25 0.740% 01/1		03/01/2024	PAYDOWN				5,334	3,753		(3,753)		(3,753)						76	01/16/2062	1.A
38380N-KC-2	GNMA_20-25 SENIORCMBS19-105 0.723% 08/		03/01/2024	PAYDOWN				514											33	08/16/2061	1.A
0109999999. Subtotal - Bonds - U.S. Governments						86,742	86,742	117,118	100,011		(13,274)		(13,274)		86,742				956	XXX	XXX
45434L-2A-1	INDIAN RAILWAY FINANCE CORP LT SENIOR CO	D	03/26/2024	UBS WARBURG LLC		1,777,340	2,000,000	1,978,400	1,983,056		588		588		1,983,644		(206,304)	(206,304)	40,432	02/13/2030	2.C FE
50066A-AG-8	KOREA GAS CORPORATION SENIOR CORP_BND 14	D	02/12/2024	MATURITY		1,481,000	1,481,000	1,568,038	1,485,734		(4,734)		(4,734)		1,481,000				28,694	02/12/2024	1.C FE
69377F-AC-0	PT FREEPORT INDONESIA SENIOR CORP_BND 14	D	01/24/2024	MORGAN STANLEY & CO. INC		1,138,995	1,188,000	1,188,000	1,188,000						1,188,000		(49,005)	(49,005)	20,767	04/14/2052	2.C FE
91087B-AX-8	MEXICO UNITED MEXICAN STATES SENIORCORP	D	01/04/2024	GOLDMAN SACHS & CO.		1,988,000	2,000,000	1,826,000	1,826,272		37		37		1,826,308		161,692	161,692	22,535	05/04/2053	2.B FE
917288-BK-7	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	D	03/26/2024	GOLDMAN SACHS & CO.		4,747,695	4,849,040	5,586,094	5,413,335		(21,459)		(21,459)		5,391,877		(644,181)	(644,181)	144,377	01/23/2031	2.B FE
M6846H-CM-3	MDGH GMTN RSC LTD SENIOR CORP_BND 5.08	D	03/26/2024	STANDARD CHARTER BANK		1,875,000	2,000,000	1,722,500	1,723,055		827		827		1,723,882		151,118	151,118	35,588	05/22/2053	1.C FE
BHM20D-PF-5	AUTOMATION SMC HOLDINGS INC	D	01/01/2024	DIRECT		1,568	1,568	1,568	1,568						1,568					10/10/2024	2.B FE
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	D	03/26/2024	DIRECT		1,136,250	1,500,000	1,472,418	1,473,214		150		150		1,473,364		(337,114)	(337,114)	36,375	09/14/2047	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						14,145,848	15,019,608	15,343,018	15,094,234		(24,591)		(24,591)		15,069,643		(923,794)	(923,794)	328,768	XXX	XXX
13063A-5E-0	CALIFORNIA STATE OF MUNITAX_BND GO 7.		03/06/2024	BARCLAYS CAPITAL		10,482,795	8,875,000	12,871,712	12,334,147		(53,123)		(53,123)		12,281,025		(1,798,230)	(1,798,230)	290,286	04/01/2034	1.C FE
20772G-F4-5	CONNECTICUT STATE OF SENIOR MUNITAX_BND		02/21/2024	ORIENTAL MORTGAGE		1,660,538	1,575,000	2,041,688	1,943,626		(7,203)		(7,203)		1,936,422		(275,884)	(275,884)	40,438	03/15/2032	1.D FE
20772J-5R-9	CONNECTICUT STATE OF SENIOR MUNITAX_BND		01/18/2024	SOUTHTRUST SECURITIES INC		1,388,428	1,355,000	1,669,482	1,592,882		(2,239)		(2,239)		1,590,644		(202,216)	(202,216)	22,122	10/01/2029	1.D FE
20772K-GS-2	CONNECTICUT STATE OF MUNITAX_BND GO 3		01/18/2024	J.P. MORGAN SECURITIES INC		1,856,988	1,930,000	2,103,275	2,050,307		(1,547)		(1,547)		2,048,760		(191,772)	(191,772)	17,847	04/15/2028	1.D FE
20772K-GT-0	CONNECTICUT STATE OF MUNITAX_BND GO 3		01/18/2024	BARCLAYS CAPITAL		1,316,837	1,380,000	1,520,663	1,483,985		(1,072)		(1,072)		1,482,913		(166,076)	(166,076)	12,947	04/15/2029	1.D FE
452152-BM-2	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		02/27/2024	RAYMOND JAMES		970,280	930,769	1,004,244	993,819		4,137		4,137		997,956		(27,675)	(27,675)	35,655	02/01/2035	1.G FE
452152-BM-2	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		02/01/2024	REDEMPTION 100.0000		84,615	84,615	91,295	90,347		(5,732)		(5,732)		84,615				2,805	02/01/2035	1.G FE
57582P-UD-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		01/17/2024	BARCLAYS CAPITAL		13,139,159	12,675,000	15,759,335	15,032,916		(18,387)		(18,387)		15,014,528		(1,875,370)	(1,875,370)	369,895	01/01/2030	1.B FE
57582P-US-7	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		01/17/2024	MARKETAXESS CORPORATI		4,634,822	4,600,000	5,317,692	5,055,728		(6,585)		(6,585)		5,049,144		(414,322)	(414,322)	47,441	05/01/2027	1.B FE
644682-N2-8	NEW HAMPSHIRE STATE OF MUNITAX_BND GO		03/13/2024	SAMUEL RAMIREZ		1,093,114	1,100,000	1,262,657	1,213,872		(5,026)		(5,026)		1,208,846		(115,732)	(115,732)	13,506	06/01/2028	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						36,627,576	34,505,384	43,642,043	41,791,629		(96,777)		(96,777)		41,694,853		(5,067,277)	(5,067,277)	852,942	XXX	XXX
167486-HN-2	CHICAGO CITY OF SENIOR MUNITAX_BND GO		02/21/2024	FMSBONDS, INC		149,354	150,000	190,460	186,825		(283)		(283)		186,542		(37,189)	(37,189)	6,048	01/01/2040	2.A FE
235308-RA-3	DALLAS TEX INDPT SCH DIST MUNITAXBNDGO		01/18/2024	ORIENTAL MORTGAGE		1,624,561	1,615,000	1,737,094	1,721,202		(437)		(437)		1,720,765		(96,204)	(96,204)	45,429	02/15/2035	1.A FE
249002-HU-3	DENTON TEX INDPT SCH DIST MUNITAX_BND GO		02/21/2024	MARKETAXESS CORPORATI		1,383,272	1,760,000	1,689,442	1,701,587		891		891		1,702,478		(319,206)	(319,206)	15,413	08/15/2032	1.A FE
364195-BY-2	GALVESTON CNTY TEX SENIOR MUNITAX_BND GO		01/18/2024	BARCLAYS CAPITAL		1,831,439	1,790,000	2,073,822	1,993,066		(4,224)		(4,224)		1,988,841		(157,403)	(157,403)	50,207	02/01/2029	1.B FE
364195-BY-2	GALVESTON CNTY TEX SENIOR MUNITAX_BND GO		02/01/2024	CALL 100.0000		300,000	300,000	347,568	334,033		(1,011)		(1,011)		333,022		(33,022)	(33,022)	8,858	02/01/2029	1.B FE
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B		02/21/2024	J.P. MORGAN SECURITIES INC		7,133,050	8,650,000	8,407,737	8,450,118		3,242		3,242		8,453,361		(1,320,311)	(1,320,311)	102,217	08/01/2032	1.B FE
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST SENIOR MU		02/21/2024	J.P. MORGAN SECURITIES INC		8,785,951	8,035,000	11,196,773	10,658,446		(40,203)		(40,203)		10,618,243		(1,832,292)	(1,832,292)	349,937	07/01/2034	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,207,627	22,300,000	25,642,896	25,045,277		(42,025)		(42,025)		25,003,252		(3,795,627)	(3,795,627)	578,109	XXX	XXX
010608-5M-5	ALABAMA ST PUB SCH & COLLEGE A MUNITAX_B		01/17/2024	ORIENTAL MORTGAGE		2,730,667	2,675,000	3,156,768	2,991,975		(4,133)		(4,133)		2,987,842		(257,175)	(257,175)	52,809	09/01/2027	1.C FE
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO MUNITAX_BN		02/15/2024	CALL 100.0000		5,000	5,000	8,164	7,902		(16)		(16)		7,885		(2,885)	(2,885)	187	02/15/2050	1.F FE
02765U-EQ-3	AMERICAN MUNICIPAL POWER-OHIO MUNITAX_BN		02/15/2024	CALL 100.0000		20,000	20,000	28,408	28,083		(52)		(52)		28,030		(8,030)	(8,030)	627	02/15/2050	1.F FE
13033D-AF-2	CAHF_21-1 MUNIBNDREV 0.798% 11/20/35		03/01/2024	PAYDOWN			65,009	4,477	3,689		(3,689)		(3,689)						86	11/20/2035	2.A FE
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		03/25/2024	REDEMPTION 0.0000			74,203	5,044	6,961		(6,961)		(6,961)						102	03/25/2035	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		03/20/2024	REDEMPTION 34.0937		20,656	60,587	4,402	5,737		14,919		14,919		20,656				79	08/20/2036	2.B FE
130685-WB-2	CALIFORNIA ST PUB WKS BRD LEAS MUNITAX_B		02/21/2024	BARCLAYS CAPITAL		10,255,335	8,500,000	13,310,150	12,527,421		(57,774)		(57,774)		12,469,647		(2,214,312)	(2,214,312)	280,326	10/01/2034	1.D FE
13077C-TM-6	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT		01/18/2024	J.P. MORGAN SECURITIES INC		1,869,882	1,755,000	2,244,873	2,114,127		(3,901)		(3,901)		2,110,226		(240,344)	(240,344)	25,406	11/01/2030	1.D FE
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU		03/15/2024	RBC DOMINION SECURITIES INC.		2,703,090	2,411,191	2,726,010	2,613,445		(3,474)		(3,474)		2,609,970		93,119	93,119	49,904	12/01/2040	1.C FE
167736-YU-5	CHICAGO CITY OF JRSUBMUNITAXBNDREV 6.		03/06/2024	RAYMOND JAMES		174,098	155,000	219,494	212,615		(661)		(661)		211,953		(37,856)	(37,856)	3,687	11/01/2040	1.E FE
20281P-KL-5	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		02/21/2024	J.P. MORGAN SECURITIES INC		1,237,276	1,320,000	1,498,688	1,466,563		(2,397)		(2,397)		1,464,167		(226,891)	(226,891)	12,069	06/01/2033	1.E FE
20281P-KQ-4	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		02/21/2024	J.P. MORGAN SECURITIES INC		869,510	920,000	1,017,658	992,742		(1,845)		(1,845)		990,898		(121,387)	(121,387)	7,609	06/01/2029	1.E FE
20281P-KR-2	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		02/21/2024	J.P. MORGAN SECURITIES INC		2,211,486	2,355,000	2,628,604	2,568,006		(4,494)		(4,494)		2,563,513		(352,026)	(352,026)	20,014	06/01/2030	1.E FE
20753X-AB-0	CAS_22-R03 WHOLE_CMO _22-R03 144A 8.82		03/05/2024	MORGAN STANLEY & CO. INC		5,906,250	5,625,000	5,625,000	5,625,000						5,625,000		281,250	281,250	99,433	03/25/2042	1.A
20753Y-CK-6	CAS_22-R04 AGENCY_CMO _22-R04 144A 8.4		03/05/2024	BNP PARIBAS		1,595,418	1,536,364	1,536,364	1,536,364						1,536,364		59,054	59,054	25,929	03/25/2042	1.A
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE SENIOR MU		02/21/2024	MORGAN STANLEY & CO. INC		12,215,665	10,995,000	15,422,247	14,866,452		(42,145)		(42,145)		14,824,308		(2,608,643)	(2,608,643)	502,232	01/01/2042	2.A FE
25477G-CY-9	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		02/21/2024	SOUTHTRUST SECURITIES INC		3,783,988	3,715,000	4,656,455	4,456,328		(14,865)		(14,865)		4,441,463		(657,476)	(657,476)	47,311	12/01/2034	1.B FE
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		217	217	224	224		(7)		(7)		217				2	03/01/2032	1.A
31283H-X8-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2024	PAYDOWN		289	289	300	302		(13)		(13)		289				3	08/01/2033	1.A
31292G-TN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2024	PAYDOWN		131	131	133	132		(1)		(1)		131				2	10/01/2027	1.A
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2024	PAYDOWN		1	1	1	1						1					03/01/2029	1.A
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2024	PAYDOWN		3,405	3,405	3,369	3,372		33		33		3,405				28	12/01/2033	1.A
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		03/01/2024	PAYDOWN		250	250	251	251		(1)		(1)		250				2	10/01/2033	1.A
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		03/01/2024	PAYDOWN		82	82	81	81						82				1	01/01/2031	1.A
3131XH-M5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL2		03/01/2024	PAYDOWN		926	926	955	963		(37)		(37)		926				6	10/01/2041	1.A
3132VQ-N5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q64		03/01/2024	PAYDOWN		6,855	6,855	6,886	6,911		(56)		(56)		6,855				34	06/01/2049	1.A
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCYCMO01-5 7.0		03/01/2024	PAYDOWN		1,326	1,326	1,340	1,334		(8)		(8)		1,326				15	03/25/2031	1.A
31362J-UN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 062		03/01/2024	PAYDOWN		143	143	139	142		2		2		143				1	06/01/2028	1.A
3136AP-V7-4	FNMA SENIOR AGENCY_CMO _15-58 3.000% 0		03/01/2024	PAYDOWN		6,302	6,302	6,655	6,582		(280)		(280)		6,302				33	08/25/2045	1.A
3136AT-CN-2	FANNIE MAE FNMA_16-62 SENIOR AGENCY_CMO		03/01/2024	PAYDOWN		62,496	62,496	62,162	62,172		324		324		62,496				209	08/25/2046	1.A
31371H-VJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		03/01/2024	PAYDOWN		1	1	1	1						1					09/01/2029	1.A
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2024	PAYDOWN		135	135	139	139		(4)		(4)		135				1	09/01/2033	1.A
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2024	PAYDOWN		2,225	2,225	2,238	2,236		(11)		(11)		2,225				17	10/01/2033	1.A
3137F7-2J-3	FHLMC MULTIFAMILY STRUCTURED P SENIORCMB		03/01/2024	PAYDOWN				5,062	4,248		(4,248)		(4,248)						107	10/25/2055	1.A
31383J-WE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 504		03/01/2024	PAYDOWN		21	21	21	21						21					07/01/2029	1.A
31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507		03/01/2024	PAYDOWN		327	327	330	329		(2)		(2)		327				4	12/01/2028	1.A
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567		03/01/2024	PAYDOWN		628	628	639	638		(11)		(11)		628				7	10/01/2030	1.A
3138Y5-WF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX4		03/01/2024	PAYDOWN		2,871	2,871	3,075	3,196		(325)		(325)		2,871				26	12/01/2044	1.A
31390B-WE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 641		03/01/2024	PAYDOWN		2,281	2,281	2,415	2,363		(82)		(82)		2,281				26	04/01/2032	1.A
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651		03/01/2024	PAYDOWN		217	217	226	233		(17)		(17)		217				2	08/01/2032	1.A
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679		03/01/2024	PAYDOWN		191	191	197	198		(7)		(7)		191				1	04/01/2033	1.A
313921-A5-7	FANNIE MAE FNMA_01-65 AGENCYCMO01-65 6		03/25/2024	PAYDOWN		2,665	2,665	2,670	2,689		(24)		(24)		2,665				30	11/25/2031	1.A
31392D-WQ-1	FANNIEMAE WHOLE LOAN FNW_03-W2 SENIORAGE		03/25/2024	PAYDOWN		2,396	2,396	2,400	2,397		(1)		(1)		2,396				23	08/25/2032	1.A
31397L-TB-5	FNMA SENIORAGENCYCMO08-49C 5.000% 04/2		03/01/2024	PAYDOWN		997	997	1,050	1,046		(49)		(49)		997				9	04/25/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 689		03/01/2024	PAYDOWN		16	16	16	16		(1)		(1)		16					02/01/2033	1.A
31401B-4L-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		03/01/2024	PAYDOWN		81	81	81	81						81				1	05/01/2033	1.A
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		03/01/2024	PAYDOWN		351	351	353	353		(2)		(2)		351				3	04/01/2033	1.A
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2024	PAYDOWN		200	200	206	206		(6)		(6)		200				2	03/01/2034	1.A
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		03/01/2024	PAYDOWN		23	23	24	24		(1)		(1)		23					07/01/2033	1.A
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		03/01/2024	PAYDOWN		4,698	4,698	4,982	5,083		(384)		(384)		4,698				40	02/01/2035	1.A
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		03/01/2024	PAYDOWN		12,456	12,456	12,521	12,508		(51)		(51)		12,456				113	10/01/2033	1.A
31404B-SQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 763		03/01/2024	PAYDOWN		3,129	3,129	3,327	3,298		(169)		(169)		3,129				41	02/01/2034	1.A
31405A-U9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783		03/01/2024	PAYDOWN		1,674	1,674	1,647	1,649		25		25		1,674				15	06/01/2034	1.A
31406A-6Y-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 804		03/01/2024	PAYDOWN		731	731	741	740		(9)		(9)		731				7	12/01/2034	1.A
31406D-EL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806		03/01/2024	PAYDOWN		81	81	82	82		(1)		(1)		81				1	12/01/2034	1.A
31410G-RA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		03/01/2024	PAYDOWN		1,082	1,082	1,168	1,265		(183)		(183)		1,082				12	12/01/2037	1.A
31415Q-P9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 986		03/01/2024	PAYDOWN		6,011	6,011	6,577	6,705		(694)		(694)		6,011				55	01/01/2038	1.A
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		03/01/2024	PAYDOWN		157	157	162	163		(6)		(6)		157				1	12/01/2034	1.A
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		03/01/2024	PAYDOWN		760	760	797	800		(40)		(40)		760				7	08/01/2037	1.A
31418M-PU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		03/01/2024	PAYDOWN		3,692	3,692	3,953	4,123		(431)		(431)		3,692				34	03/01/2037	1.A
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD2		03/01/2024	PAYDOWN		1,018	1,018	1,043	1,022		(4)		(4)		1,018				7	03/01/2025	1.A
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		03/01/2024	PAYDOWN		1,312	1,312	1,399	1,329		(18)		(18)		1,312				11	06/01/2025	1.A
31419A-VB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		03/01/2024	PAYDOWN		3,597	3,597	3,917	4,049		(452)		(452)		3,597				34	04/01/2037	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2024	PAYDOWN		22,061	22,061	20,971	21,487		575		575		22,061				88	03/25/2058	1.A
38122N-B7-6	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B		03/13/2024	WELLS FARGO ADVISORS		10,221,269	11,095,000	11,203,025	11,195,627		(778)		(778)		11,194,849		(973,580)	(973,580)	96,157	06/01/2046	1.D FE
38122N-D4-1	GOLDEN STATE TOBACCO SECURITIZ SENIOR MU		03/15/2024	J.P. MORGAN SECURITIES INC		5,953,320	7,235,000	7,282,415	7,273,891		(921)		(921)		7,272,970		(1,319,650)	(1,319,650)	75,685	06/01/2036	1.G FE
387883-RD-5	GRANT CNTY WASH PUB UTIL DIST MUNITAX_BN		02/21/2024	J.P. MORGAN SECURITIES INC		3,130,587	3,325,000	3,804,465	3,717,015		(6,541)		(6,541)		3,710,474		(579,887)	(579,887)	83,868	01/01/2032	1.C FE
47770V-AY-6	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_		01/17/2024	BANK OF STANDISH MELLON		2,832,883	2,880,000	3,184,560	3,054,446		27,728		27,728		3,082,174		(249,291)	(249,291)	63,122	01/01/2029	1.D FE
47770V-AY-6	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_		01/01/2024	CALL 100.0000		510,000	510,000	563,933	540,891						540,891		(30,891)	(30,891)	10,162	01/01/2029	1.D FE
47770V-AZ-3	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_		02/21/2024	BANK OF STANDISH MELLON		3,023,102	3,090,000	3,725,953	3,613,157		(8,413)		(8,413)		3,604,744		(581,642)	(581,642)	90,247	01/01/2035	1.D FE
485424-NF-8	STATE OF KANSAS DEPARTMENT OF SENIOR MUN		02/21/2024	WELLS FARGO ADVISORS		5,641,246	5,860,000	7,108,121	6,919,251		(13,837)		(13,837)		6,905,414		(1,264,167)	(1,264,167)	128,678	09/01/2035	1.C FE
49151E-7B-3	KENTUCKY STATE PROPERTY AND BU SENIOR MU		02/21/2024	LOOP CAPITAL MARKETS		7,603,961	7,386,000	9,081,973	8,616,253		(34,437)		(34,437)		8,581,815		(977,854)	(977,854)	136,057	11/01/2030	1.E FE
546850-CE-6	LOUISVILLE KY REGL ARPT AUTH A MUNITAX_B		01/18/2024	J.P. MORGAN SECURITIES INC		1,823,299	1,880,000	1,939,258	1,892,211		(1,469)		(1,469)		1,890,743		(67,444)	(67,444)	46,721	07/01/2031	1.E FE
576000-KW-2	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN		01/17/2024	ORIENTAL MORTGAGE		5,864,502	5,700,000	6,748,743	6,376,087		(9,353)		(9,353)		6,366,735		(502,233)	(502,233)	29,436	06/15/2027	1.C FE
59259Y-BF-5	METROPOLITAN TRANSPORTATION AU MUNITAX_B		02/27/2024	MARKETAXESS CORPORATI		281,493	275,000	353,755	343,705		(809)		(809)		342,896		(61,403)	(61,403)	4,664	11/15/2039	1.G FE
59259Y-BY-4	METROPOLITAN TRANSPORTATION AU MUNITAX_B		02/27/2024	MARKETAXESS CORPORATI		564,837	515,000	726,830	703,973		(1,847)		(1,847)		702,126		(137,290)	(137,290)	9,921	11/15/2039	1.G FE
59259Y-DC-0	METROPOLITAN TRANSPORTATION AU MUNITAX_B		02/27/2024	MARKETAXESS CORPORATI		272,018	250,000	347,100	336,539		(853)		(853)		335,687		(63,669)	(63,669)	4,830	11/15/2040	1.G FE
59259Y-GF-0	METROPOLITAN TRANSPORTATION AU MUNITAX_B		02/21/2024	GOLDMAN SACHS & CO.		1,764,665	1,605,000	2,269,310	2,195,490		(5,535)		(5,535)		2,189,954		(425,289)	(425,289)	29,772	11/15/2040	1.G FE
594712-PP-0	MICHIGAN STATE UNIVERSITY SENIOR MUNITAX		03/13/2024	J.P. MORGAN SECURITIES INC		2,352,580	2,245,000	2,858,514	2,718,309		(14,760)		(14,760)		2,703,549		(350,968)	(350,968)	80,841	02/15/2050	1.C FE
649902-T4-5	DORMITORY AUTHORITY OF STATE O SENIOR MU		01/17/2024	ORIENTAL MORTGAGE		3,129,243	3,075,000	3,591,569	3,416,546		(4,397)		(4,397)		3,412,148		(282,905)	(282,905)	53,499	09/15/2027	1.B FE
64990F-XE-9	DORMITORY AUTHORITY OF STATE O MUNITAX_B		02/22/2024	TAX FREE EXCHANGE		223,846	215,000	224,654	223,897		(52)		(52)		223,846				3,563	02/15/2043	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP SENIOR MUNITA		03/15/2024	CALL 100.0000		1,105,000	1,105,000	1,356,830	1,288,116		(7,183)		(7,183)		1,280,933		(175,933)	(175,933)	31,879	03/15/2039	1.B FE
681793-4Q-5	OMAHA PUB PWR DIST NEB MUNITAX_BND REV		02/01/2024	CALL 100.0000		60,000	60,000	76,147	74,171		(107)		(107)		74,064		(14,064)	(14,064)	1,629	02/01/2041	1.C FE
68607D-VH-5	OREGON ST DEPT TRANSN SENIOR MUNITAX_BND		02/27/2024	WELLS FARGO ADVISORS		1,410,534	1,760,000	1,697,432	1,709,142		968		968		1,710,109		(299,575)	(299,575)	8,440	11/15/2031	1.B FE
70922P-AN-2	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B		01/18/2024	WELLS FARGO ADVISORS		1,784,800	1,840,000	1,998,222	1,935,084		(1,838)		(1,838)		1,933,246		(148,446)	(148,446)	8,417	12/01/2026	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
73358W-RQ-9	PORT AUTHORITY OF NEW YORK AND SENIOR MU		01/17/2024	J.P. MORGAN SECURITIES INC		20,065,308	20,470,000	22,378,418	20,907,194		(37,172)		(37,172)		20,870,022		(804,714)	(804,714)	507,247	08/01/2046	1.D FE
73358W-TZ-7	PORT AUTHORITY OF NEW YORK AND SENIOR MU		02/27/2024	RAYMOND JAMES		883,927	920,000	997,078	942,066		(4,451)		(4,451)		937,615		(53,688)	(53,688)	15,157	10/15/2034	1.D FE
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY SENIOR MUN		01/18/2024	RAYMOND JAMES		1,482,031	1,460,000	1,684,519	1,604,097		(2,897)		(2,897)		1,601,200		(119,169)	(119,169)	18,215	05/01/2029	1.E FE
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX_B		01/01/2024	CALL 100.0000		5,000	5,000	5,979	5,881						5,881		(881)	(881)	116	01/01/2040	1.B FE
79467B-DX-0	CHICAGO SALES TAX SECURITIZATI SUB MUNIT		03/15/2024	RAYMOND JAMES		5,457,176	6,845,000	6,845,000	6,845,000						6,845,000		(1,387,824)	(1,387,824)	158,843	01/01/2042	1.D FE
84247P-EP-2	SOUTHERN CALIFORNIA PUBLIC POW MUNITAX_B		01/19/2024	CALL 107.0433		5,512,729	5,150,000	7,009,614	6,721,984		(7,425)		(7,425)		6,714,559		(1,564,559)	(1,564,559)	530,441	07/01/2035	1.D FE
875124-EU-9	TAMPA BAY WTR FLA MUNITAX_BND REV 3.05		02/27/2024	FTN FINANCIAL		861,184	920,000	981,493	949,002		(2,646)		(2,646)		946,357		(85,172)	(85,172)	11,543	10/01/2028	1.B FE
875124-EW-5	TAMPA BAY WTR FLA MUNITAX_BND REV 3.25		02/27/2024	FTN FINANCIAL		844,247	920,000	988,788	952,438		(2,960)		(2,960)		949,478		(105,231)	(105,231)	12,300	10/01/2030	1.B FE
88213A-DZ-5	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/27/2024	SOUTHTRUST SECURITIES INC		846,694	920,000	1,013,389	971,429		(3,394)		(3,394)		968,035		(121,340)	(121,340)	10,613	05/15/2037	1.A FE
88278P-VJ-0	TEXASSTUNIVSYS SENIOR MUNITAX_BND REV		02/21/2024	J.P. MORGAN SECURITIES INC		1,232,816	1,285,000	1,364,619	1,315,319		(3,634)		(3,634)		1,311,685		(78,869)	(78,869)	19,914	03/15/2028	1.C FE
88278P-VL-5	TEXASSTUNIVSYS SENIOR MUNITAX_BND REV		02/27/2024	FTN FINANCIAL		873,614	920,000	982,615	943,856		(3,182)		(3,182)		940,674		(67,061)	(67,061)	15,847	03/15/2030	1.C FE
88278P-VM-3	TEXASSTUNIVSYS SENIOR MUNITAX_BND REV		02/21/2024	J.P. MORGAN SECURITIES INC		991,232	1,050,000	1,131,575	1,081,077		(3,694)		(3,694)		1,077,383		(86,151)	(86,151)	19,000	03/15/2035	1.C FE
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO MUNITAXBN		01/17/2024	DEUTSCHE BANK AG		10,312,196	10,065,000	12,066,425	11,517,228		(13,993)		(13,993)		11,503,235		(1,191,039)	(1,191,039)	156,350	04/01/2030	1.A FE
91412F-7Y-7	UNIVERSITY OF CALIFORNIA SENIORMUNITAXBN		03/27/2024	CALL 102.6612		431,177	420,000	581,612	563,911		(2,176)		(2,176)		561,735		(141,735)	(141,735)	20,063	05/15/2043	1.C FE
91412G-DZ-5	UNIVERSITY OF CALIFORNIA SENIORMUNITAXBN		03/27/2024	CALL 104.2802		2,471,440	2,370,000	2,989,226	2,840,853		(6,456)		(6,456)		2,834,396		(464,396)	(464,396)	153,111	05/15/2045	1.D FE
91412G-EA-9	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		03/27/2024	CALL 112.5732		2,617,327	2,325,000	3,031,289	2,874,405		(19,197)		(19,197)		2,855,208		(530,208)	(530,208)	346,000	05/15/2050	1.D FE
91412G-VC-6	UNIVERSITY OF CALIFORNIA SENIORMUNITAXBN		01/17/2024	WELLS FARGO ADVISORS		2,634,166	2,755,000	2,937,078	2,784,008		(3,913)		(3,913)		2,780,095		(145,929)	(145,929)	23,338	05/15/2044	1.C FE
91412G-XU-4	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		01/18/2024	WELLS FARGO ADVISORS		1,884,219	1,945,000	2,201,584	2,135,512		(1,945)		(1,945)		2,133,567		(249,348)	(249,348)	14,150	05/15/2029	1.D FE
91412H-FG-3	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		01/17/2024	WELLS FARGO ADVISORS		2,004,724	2,115,000	2,320,134	2,268,269		(1,312)		(1,312)		2,266,957		(262,233)	(262,233)	38,957	07/01/2029	1.C FE
914713-K6-8	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B		02/27/2024	WELLS FARGO ADVISORS		221,746	240,000	277,944	272,102		(467)		(467)		271,635		(49,889)	(49,889)	2,257	12/01/2034	1.A FE
914805-EZ-5	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX_		02/27/2024	MARKETAXESS CORPORATI		870,430	920,000	1,014,594	987,410		(2,233)		(2,233)		985,177		(114,747)	(114,747)	13,734	09/15/2028	1.B FE
914805-FB-7	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX_		01/17/2024	WELLS FARGO ADVISORS		2,084,379	2,207,000	2,451,712	2,391,255		(1,517)		(1,517)		2,389,738		(305,359)	(305,359)	25,291	09/15/2029	1.B FE
91756T-AV-3	UTAH ST MUN PWR AGY MUNITAX_BND REV 3.		02/27/2024	MARKETAXESS CORPORATI		822,370	920,000	979,156	953,596		(2,068)		(2,068)		951,528		(129,158)	(129,158)	23,149	07/01/2036	1.E FE
927781-VE-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN		01/17/2024	ORIENTAL MORTGAGE		3,646,152	3,640,000	4,315,948	4,102,508		(5,391)		(5,391)		4,097,117		(450,966)	(450,966)	82,046	02/01/2030	1.B FE
92778V-KF-4	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN		02/21/2024	J.P. MORGAN SECURITIES INC		5,409,991	6,515,000	6,402,616	6,425,639		1,696		1,696		6,427,336		(1,017,345)	(1,017,345)	68,178	02/01/2031	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						179,778,289	181,555,862	211,354,946	203,690,434		(353,026)		(353,026)		203,337,410		(24,326,794)	(24,326,794)	4,412,319	XXX	XXX
00178U-AC-3	AMSR TRUST AMSR_20-SFR2 SUB_CMBS _20-SFR		03/06/2024	J.P. MORGAN SECURITIES INC		1,911,328	2,000,000	1,999,927	1,999,976		3		3		1,999,980		(88,652)	(88,652)	13,650	07/17/2037	1.B FE
00180A-AD-1	AMSR TRUST AMSR_20-SFR1 SENIOR_CMBS _20-		03/06/2024	AMHERST SECURITIES GROUP		2,885,273	3,000,000	2,940,234	2,973,637		3,237		3,237		2,976,874		(91,601)	(91,601)	21,170	04/17/2037	1.C FE
00237@-AA-1	ASL AIRCRAFT INVESTMENT DESIGN ABS 9.1		03/28/2024	PAYDOWN		323,826	323,826	323,826	249,749						323,826				6,271	10/31/2028	2.A PL
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANINA		01/25/2024	PAYDOWN		5,343	5,343	4,742	5,202		141		141		5,343				19	10/25/2035	1.A FM
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANINA		03/25/2024	PAYDOWN		38,271	38,271	33,965	37,263		1,007		1,007		38,271				318	10/25/2035	6. FE
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS SENIOR COR		02/27/2024	J.P. MORGAN SECURITIES INC		1,527,352	1,598,000	1,781,259	1,726,075		(4,515)		(4,515)		1,721,561		(194,208)	(194,208)	32,973	08/15/2028	1.C FE
00841X-BJ-8	ABMT_15-2 WHOLECMO15-2 3.622% 03/25/45		01/01/2024	PAYDOWN		2,512	2,512	2,322	2,360		152		152		2,512				8	03/25/2045	1.A
00841X-BJ-8	ABMT_15-2 WHOLECMO15-2 3.622% 03/25/45		03/01/2024	PAYDOWN		39,301	39,301	36,321	36,916		2,384		2,384		39,301				349	03/25/2045	1.C FE
00842A-AD-1	ABMT_15-4 SENIORWHOLECMO15-4144A 3.500		01/01/2024	PAYDOWN		2,209	2,209	2,212	2,210		(2)		(2)		2,209				6	06/25/2045	1.A
00842A-AD-1	ABMT_15-4 SENIORWHOLECMO15-4144A 3.500		03/01/2024	PAYDOWN		6,096	6,096	6,105	6,101		(5)		(5)		6,096				47	06/25/2045	1.A FE
01748N-AE-4	ALLEGION US HOLDING CO INC SENIOR CORP_B		03/27/2024	MORGAN STANLEY & CO. INC		550,654	577,000	611,228	599,290		(1,518)		(1,518)		597,772		(47,118)	(47,118)		10/01/2027	2.B FE
03027X-AD-2	AMERICAN TOWER CORPORATION SENIOR CORP_B		02/15/2024	MATURITY		5,205,000	5,205,000	5,602,454	5,228,125		(23,125)		(23,125)		5,205,000				130,125	02/15/2024	2.C FE
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES MEZZANINA		01/25/2024	PAYDOWN		15,871	15,871	14,908	15,592		279		279		15,871				(36)	05/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES MEZZANINA		03/25/2024	PAYDOWN		17,760	17,760	16,682	17,676		84		84		17,760				171	05/25/2034	3.B FE
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS04-R5		01/25/2024	PAYDOWN		4,958	4,958	4,410	4,852		106		106		4,958				19	07/25/2034	1.A FM
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS04-R5		03/25/2024	PAYDOWN		61,165	61,165	54,407	59,852		1,313		1,313		61,165				648	07/25/2034	1.F FE
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		03/06/2024	CITICORP SECURITIES MARKETS		1,183,155	1,219,748	1,124,455	1,196,215		1,695		1,695		1,197,910		(14,755)	(14,755)	9,523	09/25/2034	5.B FE
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		01/25/2024	PAYDOWN		16,988	16,988	15,661	16,660		328		328		16,988				49	09/25/2034	1.A FM
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		02/26/2024	PAYDOWN		52,194	52,194	48,116	51,187		1,007		1,007		52,194				305	09/25/2034	5.B FE
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		03/15/2024	MILLENNIUM ADVISORS, LLC		61,437	58,000	75,405	73,250		(238)		(238)		73,013		(11,575)	(11,575)	890	06/15/2035	1.G FE
056054-AK-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		03/15/2024	PAYDOWN		4,250,000	4,250,000	4,261,953	4,250,000						4,250,000				83,284	10/15/2036	1.A
05608W-AQ-7	BX_21-SOAR SUBCMBS21-SOAR144A 7.790% 0		03/15/2024	PAYDOWN		643,819	643,819	643,819	643,792		27		27		643,819				8,522	06/15/2038	1.A
05610H-AJ-2	BX COMMERCIAL MORTGAGE TRUST B SENIORCMB		02/15/2024	PAYDOWN		27,680	27,680	27,561	27,663		17		17		27,680				379	02/15/2039	3.C FE
060352-AE-1	BANK BANK_17-BNK6 LCFCRUTSENIORCMBS17-BN		02/23/2024	MORGAN STANLEY & CO. INC		1,404,714	1,488,747	1,572,074	1,525,997		(3,488)		(3,488)		1,522,509		(117,794)	(117,794)	11,573	07/15/2060	1.A
06051G-JT-7	BANKOFAMERICACORP SENIOR CORP_BND 2.68		03/14/2024	BANK OF AMERICA		8,431,400	10,000,000	10,299,700	10,229,741		(6,077)		(6,077)		10,223,664		(1,792,264)	(1,792,264)	108,973	04/22/2032	1.G FE
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR LCFCRUT S		03/11/2024	BA SECURITIES		1,249,050	1,301,252	1,339,847	1,320,374		(1,576)		(1,576)		1,318,798		(69,748)	(69,748)	10,703	07/15/2049	1.A FE
06427D-AR-4	BANK OF AMERICA COMMERCIAL MOR LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		6,080,754	6,373,017	6,742,157	6,582,719		(2,765)		(2,765)		6,579,954		(499,200)	(499,200)	29,893	02/15/2050	1.A
06539L-BA-7	BANK_18-BN13 LCFSENIORCMBS18-BN13 3.95		02/22/2024	WELLS FARGO ADVISORS		3,024,729	3,186,152	3,495,413	3,385,231		(8,960)		(8,960)		3,376,270		(351,541)	(351,541)	29,738	08/15/2061	1.A
065404-BA-2	BANK_18-BN10 LCF SENIOR_CMBS _18-BNK10		01/18/2024	MORGAN STANLEY & CO. INC		2,109,710	2,228,996	2,372,854	2,309,233		(814)		(814)		2,308,419		(198,709)	(198,709)	10,825	02/15/2061	1.A
06540R-AD-6	BANK BANK_17-BNK9 LCFCRUTSENIORCMBS17-BN		03/01/2024	PAYDOWN		733	733	773	755		(22)		(22)		733				6	11/15/2054	1.A
06541F-AZ-2	BANK_17-BNK4 LCFCRUT SENIOR_CMBS _17-BNK		01/18/2024	MORGAN STANLEY & CO. INC		4,516,409	4,738,721	5,029,094	4,884,738		(1,817)		(1,817)		4,882,921		(366,513)	(366,513)	22,570	05/15/2050	1.A
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO		02/23/2024	GOLDMAN SACHS & CO.		1,214,164	1,280,754	1,366,987	1,324,409		(2,210)		(2,210)		1,322,198		(108,034)	(108,034)	10,439	02/15/2050	1.A FE
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIORCMBS05-PW		03/01/2024	PAYDOWN				32											2	06/11/2041	6. FE
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUBWHOLEC		01/25/2024	PAYDOWN		12,229	12,229	10,051	12,229						12,229				52	09/25/2034	1.A FM
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUBWHOLEC		03/25/2024	PAYDOWN		21,210	21,210	17,432	21,210						21,210				215	09/25/2034	5.B FE
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		02/22/2024	WELLS FARGO ADVISORS		2,823,852	2,977,495	3,268,453	3,159,059		(9,314)		(9,314)		3,149,745		(325,894)	(325,894)	27,724	07/15/2051	1.A
08161B-AX-1	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		1,449,659	1,515,921	1,636,001	1,584,659		(1,237)		(1,237)		1,583,422		(133,763)	(133,763)	8,077	04/12/2051	1.A
08161C-AD-3	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,965,586	2,072,873	2,235,053	2,172,960		(6,408)		(6,408)		2,166,552		(200,967)	(200,967)	20,189	02/15/2051	1.A FE
10112R-AW-4	BOSTON PROPERTIES LP SENIOR CORP_BND 3		02/01/2024	MATURITY		3,672,000	3,672,000	3,839,774	3,672,000						3,672,000				69,768	02/01/2024	2.B FE
103730-AE-0	BPCAPITALMARKETSAMERICAINC SENIOR CORP_B		03/07/2024	DEUTSCHE BANK AG		4,036,684	4,125,000	4,664,756	4,508,663		(15,331)		(15,331)		4,493,331		(456,648)	(456,648)	60,643	11/06/2028	1.F FE
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND 3		03/27/2024	GOLDMAN SACHS & CO.		1,849,841	1,955,000	2,078,849	2,037,899		(5,249)		(5,249)		2,032,650		(182,810)	(182,810)	48,658	01/15/2028	2.B FE
11135F-AS-0	BROADCOM INC SENIOR CORP_BND 4.300% 11		03/13/2024	J.P. MORGAN SECURITIES INC		11,385,133	12,125,000	12,109,969	12,116,916		153		153		12,117,070		(731,937)	(731,937)	173,792	11/15/2032	2.C FE
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.46		03/13/2024	CITADEL SECURITIES		1,496,705	1,750,000	1,521,581	1,558,801		2,916		2,916		1,561,717		(65,012)	(65,012)	25,295	04/15/2034	2.C FE
12434C-AQ-7	BX COMMERCIAL MORTGAGE TRUST B SUBCMBS21		01/01/2024	PAYDOWN		(793)	(793)	(784)	(1,734)		941		941		(793)				(3,744)	09/15/2034	1.A
12489W-LG-7	CBASS ABS05-CB3 6.419% 06/25/35		01/25/2024	PAYDOWN		5,185	5,185	4,608	5,171		14		14		5,185				16	06/25/2035	1.A FM
12489W-LG-7	CBASS ABS05-CB3 6.419% 06/25/35		03/25/2024	PAYDOWN		17,133	17,133	15,227	17,088		46		46		17,133				148	06/25/2035	5.B FE
12489W-MZ-4	CBASS SUBABS05-CB5 6.044% 08/25/35		01/25/2024	PAYDOWN		42,480	42,480	38,059	42,023		457		457		42,480				108	08/25/2035	1.A FM
12489W-MZ-4	CBASS SUBABS05-CB5 6.044% 08/25/35		03/25/2024	PAYDOWN		30,146	30,146	27,008	29,821		324		324		30,146				179	08/25/2035	4.A FE
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		03/14/2024	BARCLAYS CAPITAL		5,277,950	5,691,471	5,698,102	5,692,969		(747)		(747)		5,692,222		(414,272)	(414,272)	30,179	02/15/2050	1.A FE
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A		03/15/2024	PAYDOWN		7,611	7,611	7,620	7,613		(2)		(2)		7,611				14,410	02/15/2050	1.A FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS2		03/15/2024	PAYDOWN		2,200	2,200	2,200	2,200						2,200				12	02/15/2050	1.E FE
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C LCFCRUT S		02/27/2024	BREAN CAPITAL, LLC		19,148,084	20,200,129	22,033,327	21,265,917		(36,206)		(36,206)		21,229,711		(2,081,627)	(2,081,627)	197,046	08/17/2051	1.A

STATEMENT AS OF MARCH 31, 2024 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C LCFCRUT S		02/01/2024	PAYDOWN		915	915	998	963		(48)		(48)		915				5	08/17/2051	1.A
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		4,855,007	5,082,529	5,282,141	5,194,905		(1,527)		(1,527)		5,193,378		(338,372)	(338,372)	23,386	11/10/2049	1.A
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST C LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		2,421,924	2,553,488	2,702,206	2,633,654		(3,555)		(3,555)		2,630,099		(208,175)	(208,175)	22,347	05/10/2050	1.A FE
12515H-AY-1	CD COMMERCIAL MORTGAGE TRUST C LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,119,913	1,190,803	1,245,749	1,223,164		(2,345)		(2,345)		1,220,819		(100,906)	(100,906)	10,174	08/15/2050	1.A FE
12531W-BC-5	CFCRE_16-C3 SENIORCMBS16-C3 0.980% 01/		03/01/2024	PAYDOWN				4,195	888		(888)		(888)						95	01/10/2048	1.A FE
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		3,065,753	3,223,132	3,329,703	3,280,984		(871)		(871)		3,280,113		(214,360)	(214,360)	13,470	11/10/2049	1.A
12532B-AH-0	CFCRE_16-C7 SENIORSENIORCMBS16-C7 0.63		03/01/2024	PAYDOWN				1,707	523		(523)		(523)						35	12/10/2054	1.A FE
12546G-AA-8	CHNMT_22-5 WHOLECMO22-5144A 6.000% 01/		03/01/2024	PAYDOWN		370,839	370,839	361,867	363,853		6,986		6,986		370,839				3,863	01/25/2058	1.F FE
125523-AH-3	CIGNAGROUP SENIOR CORP_BND 4.375% 10/1		03/27/2024	BARCLAYS CAPITAL		224,321	230,000	260,986	251,943		(1,147)		(1,147)		250,796		(26,475)	(26,475)	4,640	10/15/2028	2.A FE
125896-BM-1	CMS ENERGY CORPORATION SENIOR CORP_BND		01/29/2024	CALL 100.0000		2,206,000	2,206,000	2,311,226	2,206,000						2,206,000				35,143	03/01/2024	2.B FE
12591K-AF-2	COMMERCIAL MORTGAGE PASS THROU SENIORCMB		03/01/2024	PAYDOWN				849,869											11,944	10/15/2046	2.B FE
12591U-AG-8	COMM MORTGAGE TRUST COMM_14-UB SENIOR_CM		02/01/2024	PAYDOWN				178,494	394		(394)		(394)						2,171	03/10/2047	1.A FE
12591U-AJ-2	COMM MORTGAGE TRUST COMM_14-UB SUBSUBCMB		03/01/2024	PAYDOWN		1,406,124	1,406,124	1,490,994	1,412,222		(6,098)		(6,098)		1,406,124				14,450	03/10/2047	1.A
12592L-BK-7	COMM MORTGAGE TRUST COMM_14-CR SENIORCMB		03/01/2024	PAYDOWN				42,785	2,982		(2,982)		(2,982)						876	11/10/2047	1.A FE
12592P-BG-7	COMM_14-UBS6 SENIORCMBS14-UBS6 0.812%		03/01/2024	PAYDOWN				16,557	1,715		(1,715)		(1,715)						420	08/25/2048	1.A FE
12592X-BE-5	COMM MORTGAGE TRUST COMM_15-CR SUBSENIOR		03/01/2024	PAYDOWN				7,629	1,304		(1,304)		(1,304)						161	03/12/2048	1.A FE
12593J-BG-0	COMM MORTGAGE TRUST COMM_15-CR SENIORCMB		03/01/2024	PAYDOWN				3,231	529		(529)		(529)						68	08/10/2048	1.A FE
12594M-BB-3	COMM MORTGAGE TRUST COMM_16-CO LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		3,248,199	3,426,484	3,513,674	3,473,777		(668)		(668)		3,473,109		(224,910)	(224,910)	13,718	10/10/2049	1.A
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-CO LCFCRUTSE		02/23/2024	DEUTSCHE BANK AG		1,043,800	1,101,455	1,184,050	1,147,518		(1,660)		(1,660)		1,145,858		(102,057)	(102,057)	10,422	05/12/2051	1.A
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-CO LCFCRUTSE		02/01/2024	PAYDOWN		1	1	1	1						1					05/12/2051	1.A
12595X-AS-2	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,990,337	2,084,634	2,274,587	2,187,376		(6,505)		(6,505)		2,180,871		(190,534)	(190,534)	22,235	08/15/2051	1.A FE
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUTSE		01/01/2024	PAYDOWN		32,101	32,101	35,248	33,831		(1,730)		(1,730)		32,101				111	11/17/2051	1.A
126171-AP-2	COMMERCIAL MORTGAGE PASS-THROU SENIORCMB		03/01/2024	PAYDOWN				101	17		(17)		(17)							06/10/2044	5.B FE
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		01/01/2024	PAYDOWN		1,061	1,061	1,083	1,062		(1)		(1)		1,061				3	06/10/2046	1.A
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUBSUBCMB		03/01/2024	PAYDOWN		344,449	344,449	351,504	344,658		(209)		(209)		344,449				2,101	06/10/2046	1.A FE
12629N-AE-5	COMM MORTGAGE TRUST COMM_15-DC LCFCRUTSE		01/01/2024	PAYDOWN		124,493	124,493	126,756	124,898		(405)		(405)		124,493				319	02/10/2048	1.A
12629N-AE-5	COMM MORTGAGE TRUST COMM_15-DC LCFCRUTSE		03/01/2024	PAYDOWN		265,799	265,799	270,630	266,664		(866)		(866)		265,799				1,725	02/10/2048	1.A FE
12631D-BA-0	COMM_14-CR17 LCFCRUT SENIOR_CMBS _14-CR1		01/01/2024	PAYDOWN		4,247,543	4,247,543	4,396,753	4,255,843		(8,300)		(8,300)		4,247,543				13,097	05/10/2047	1.A
12631D-BA-0	COMM_14-CR17 LCFCRUT SENIOR_CMBS _14-CR1		02/01/2024	PAYDOWN		2,067,804	2,067,804	2,140,443	2,071,845		(4,040)		(4,040)		2,067,804				12,751	05/10/2047	1.A FE
12635F-AV-6	CSAIL COMMERCIAL MORTGAGE TRUS SENIORCMB		03/01/2024	PAYDOWN				2,838	381		(381)		(381)						61	08/15/2048	1.A FE
126438-AC-4	CSMC_20-NET SUBSUBCMBS20-NET144A 1.254		03/01/2024	PAYDOWN				17,326	5,624		(5,624)		(5,624)						980	08/17/2037	1.B FE
12647M-BY-0	CSMC_13-6 SENIORWHOLECMO13-6144A 3.500		01/01/2024	PAYDOWN		491	491	482	484		7		7		491				1	08/25/2043	1.A
12647M-BY-0	CSMC_13-6 SENIORWHOLECMO13-6144A 3.500		03/01/2024	PAYDOWN		943	943	925	929		14		14		943				7	08/25/2043	1.A FE
126650-AY-6	CVS HEALTH CORP SECURED CORP_BND 5.361		03/10/2024	REDEMPTION 100.0000		30,741	30,741	30,741	30,741						30,741				275	10/10/2027	2.B
126650-BY-5	CVS HEALTH CORP SECURED CORP_BND 144A		03/10/2024	REDEMPTION 100.0000		20,030	20,030	23,735	23,125		(3,096)		(3,096)		20,030				198	01/10/2034	2.B FE
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1		03/10/2024	REDEMPTION 100.0000		58,333	58,333	58,333	58,333						58,333				814	07/10/2031	2.B FE
12690C-AJ-2	CSMC_18-SITE SUBSUBCMBS18-SITE144A 4.7		01/01/2024	PAYDOWN		3,750,000	3,750,000	3,706,568	3,741,691		8,309		8,309		3,750,000				15,442	04/15/2036	1.A
12690C-AL-7	CREDIT SUISSE MORTGAGE CAPITAL SUB_CMBS		01/01/2024	PAYDOWN		3,750,000	3,750,000	3,541,020	3,731,469		18,531		18,531		3,750,000				15,442	04/15/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15135B-AT-8	CENTENE CORPORATION SENIOR CORP_BND 4.		03/13/2024	BARCLAYS CAPITAL		12,271,766	12,892,000	13,477,663	13,164,367		(18,571)		(18,571)		13,145,797		(874,031)	(874,031)	149,064	12/15/2029	2.C FE
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN SECUREDCO		03/06/2024	MIZUHO INTERNATIONAL PLC		5,764,264	6,200,000	6,188,344	6,190,927		256		256		6,191,183		(426,919)	(426,919)	72,006	11/15/2029	2.B FE
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		02/22/2024	WELLS FARGO ADVISORS		1,001,475	1,043,246	1,069,683	1,055,999		(988)		(988)		1,055,011		(53,536)	(53,536)	7,513	04/10/2049	1.A FE
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		01/18/2024	MORGAN STANLEY & CO. INC		3,232,931	3,431,161	3,514,506	3,474,815		(659)		(659)		3,474,156		(241,225)	(241,225)	12,517	08/10/2049	1.A
172967-AR-2	CITIGROUP INC SENIOR CORP_BND 6.625% 0		03/05/2024	SUSQUEHANNA PARTNERS		8,211,644	7,746,000	9,474,985	8,492,295		(30,994)		(30,994)		8,461,301		(249,658)	(249,658)	330,542	01/15/2028	1.G FE
172967-BU-4	CITIGROUP INC SUB CORP_BND 5.875% 02/2		03/06/2024	CITICORP SECURITIES MARKETS		1,439,382	1,400,000	1,771,798	1,713,891		(5,442)		(5,442)		1,708,449		(269,067)	(269,067)	44,781	02/22/2033	2.B FE
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.374% 07/25/35		01/25/2024	PAYDOWN		12,423	12,423	11,554	12,354		70		70		12,423				35	07/25/2035	1.A FM
17307G-UV-8	CMLTI_2005-5 ABS05-OP4 6.374% 07/25/35		03/25/2024	PAYDOWN		53,853	53,853	50,084	53,552		302		302		53,853				341	07/25/2035	4.B FE
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLECMO13		03/01/2024	PAYDOWN		2,188	2,189	2,144	2,159		29		29		2,188				13	10/25/2043	1.A
17321R-AL-0	CITIGROUP COMMERCIAL MORTGAGE SUBSUBCMBS		01/01/2024	PAYDOWN		2,523	2,523	2,517	2,523						2,523				11	11/10/2046	1.A
17321R-AL-0	CITIGROUP COMMERCIAL MORTGAGE SUBSUBCMBS		02/01/2024	PAYDOWN		282,519	282,519	281,890	282,519						282,519				2,424	11/10/2046	1.G FE
17322A-AG-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		02/01/2024	PAYDOWN		1,950,000	1,950,000	2,008,485	1,948,358		1,642		1,642		1,950,000				15,616	03/10/2047	1.A
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		02/22/2024	MORGAN STANLEY & CO. INC		1,952,101	2,076,444	2,129,361	2,105,423		(1,657)		(1,657)		2,103,765		(151,665)	(151,665)	13,159	10/10/2049	1.A
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE		01/18/2024	MORGAN STANLEY & CO. INC		1,928,981	2,039,480	2,115,473	2,073,858		(463)		(463)		2,073,395		(144,414)	(144,414)	8,367	11/15/2049	1.A
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE LCFCRUTSEN		01/18/2024	MORGAN STANLEY & CO. INC		4,184,939	4,380,165	4,673,566	4,545,748		(3,908)		(3,908)		4,541,840		(356,901)	(356,901)	21,358	04/14/2050	1.A
200474-BD-5	COMM_15-LC19 SENIORSENIORCMBS15-LC19 1		03/01/2024	PAYDOWN				19,308	2,052		(2,052)		(2,052)						420	02/10/2048	1.A FE
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND 5.900%		03/15/2024	JANE STREET CAPITAL		675,096	632,000	821,512	790,309		(3,411)		(3,411)		786,898		(111,802)	(111,802)	15,951	10/15/2032	1.F FE
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR CORP_BND		03/27/2024	BNP PARIBAS		755,568	782,000	844,130	818,207		(3,289)		(3,289)		814,918		(59,349)	(59,349)	9,243	12/06/2026	2.B FE
22541S-N4-6	CS FIRST BOSTON MORTGAGE SECUR SENIORCMB		03/01/2024	PAYDOWN				442		31	(31)								8	10/15/2039	6. FE
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,043,198	1,108,311	1,170,645	1,138,956		(2,976)		(2,976)		1,135,981		(92,783)	(92,783)	9,171	06/10/2050	1.A FE
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUTSE		03/11/2024	BREAN CAPITAL, LLC		1,928,739	2,013,199	2,071,008	2,054,764		(1,623)		(1,623)		2,053,141		(124,402)	(124,402)	17,198	05/10/2049	1.A FE
23312L-AW-8	DBJPM_2016-C1 SENIOR SENIOR_CMBS _16-C1		03/01/2024	PAYDOWN				5,339	1,330		(1,330)		(1,330)						122	05/10/2049	1.A FE
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,767,596	1,867,077	1,927,288	1,892,073		(1,412)		(1,412)		1,890,661		(123,065)	(123,065)	13,241	08/12/2049	1.A FE
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIORCMB		03/01/2024	PAYDOWN				3,046	770		(770)		(770)						65	08/10/2049	1.B FE
233853-AH-3	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		03/15/2024	GOLDMAN SACHS & CO.		328,356	400,000	386,927	389,212		259		259		389,471		(61,115)	(61,115)	2,639	12/14/2031	2.A FE
254687-CT-1	WALT DISNEY CO SENIOR CORP_BND 7.750%		01/20/2024	MATURITY		2,101,000	2,101,000	2,375,958	2,107,976		(6,976)		(6,976)		2,101,000				81,414	01/20/2024	1.G FE
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		03/15/2024	MARKETAXESS CORPORATI		143,960	162,000	172,860	170,400		(271)		(271)		170,129		(26,169)	(26,169)	2,023	05/15/2030	2.C FE
26857L-AB-8	ELFI GRADUATE LOAN PROGRAM ELF SUBABS20-		03/25/2024	PAYDOWN		90,116	90,116	90,073	90,097		19		19		90,116				470	08/25/2045	1.C FE
26884L-AN-9	EQT CORP SENIOR CORP_BND 144A 3.625% 0		03/04/2024	WELLS FARGO ADVISORS		3,774,411	4,300,000	3,785,376	3,855,290		8,874		8,874		3,864,164		(89,753)	(89,753)	48,061	05/15/2031	2.C FE
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS19-114		03/20/2024	PAYDOWN		136,642	136,642	136,638	136,638		4		4		136,642				210	09/20/2055	1.A FE
28368E-AE-6	KINDER MORGAN INC SENIOR CORP_BND 7.75		03/14/2024	SUSQUEHANNA PARTNERS		5,937,687	5,264,000	6,544,923	6,141,178		(18,813)		(18,813)		6,122,365		(184,678)	(184,678)	275,373	01/15/2032	2.B FE
29278N-AD-5	ENERGY TRANSFER LP SENIOR CORP_BND 5.8		03/15/2024	MARKETAXESS CORPORATI		982,990	1,000,000	1,171,076	1,155,825		(1,758)		(1,758)		1,154,067		(171,077)	(171,077)	15,144	06/15/2038	2.B FE
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE LCFSENIORC		03/11/2024	BREAN CAPITAL, LLC		2,674,812	2,769,808	2,844,382	2,798,419		(5,446)		(5,446)		2,792,973		(118,161)	(118,161)	24,038	04/15/2049	1.A FE
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE		01/18/2024	MORGAN STANLEY & CO. INC		3,053,569	3,228,621	3,296,571	3,261,569		(992)		(992)		3,260,577		(207,007)	(207,007)	12,102	07/10/2049	1.A
29429M-AJ-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		01/01/2024	PAYDOWN		3,875,000	3,875,000	3,911,478	3,871,242		3,758		3,758		3,875,000				15,833	01/10/2036	1.A
29429M-AL-7	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS _		01/01/2024	PAYDOWN		2,000,000	2,000,000	1,980,024	1,997,396		2,604		2,604		2,000,000				8,172	01/10/2036	1.A
30168A-AC-6	EXETER AUTOMOBILE RECEIVABLES ABS_ABS _2		03/15/2024	PAYDOWN		3,497,349	3,497,349	3,497,751			(402)		(402)		3,497,349				25,183	08/17/2026	1.A FE
31620M-BT-2	FIDELITY NATIONAL INFORMATION SENIOR COR		03/07/2024	CALL 84.4600		2,546,469	3,015,000	2,941,585	2,956,255		1,353		1,353		2,957,608				(376,090)	03/01/2031	2.B FE
31659T-DV-4	FMIC ABS05-2 6.179% 12/25/35		01/25/2024	PAYDOWN		2,614	2,614	1,981	2,517		97		97		2,614				8	12/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
31659T-DV-4	FMIC ABS05-2 6.179% 12/25/35		03/25/2024	PAYDOWN		10,746	10,746	8,143	10,346		400		400		10,746				75	12/25/2035	2.C FE
33851T-BS-5	FSMT_21-11IN SUBWHOLECMO21-11IN144A 3.		01/01/2024	PAYDOWN		9,489	9,489	9,637	9,624		(135)		(135)		9,489				27	11/25/2051	1.F
33851T-BS-5	FSMT_21-11IN SUBWHOLECMO21-11IN144A 3.		03/01/2024	PAYDOWN		19,076	19,076	19,374	19,347		(271)		(271)		19,076				137	11/25/2051	2.B FE
33852A-AC-1	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSENWHO		03/01/2024	PAYDOWN		124,432	124,432	126,415	125,664		(1,232)		(1,232)		124,432				710	10/25/2049	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECUREDCORPBND14		03/31/2024	REDEMPTION 100.0000		187,803	187,803	201,182	199,642		(11,839)		(11,839)		187,803				3,873	03/31/2038	2.B FE
345370-CA-6	FORD MOTOR COMPANY SENIOR CORP_BND 7.4		03/14/2024	BNP PARIBAS		17,255,099	15,962,000	17,356,891	17,188,505		(29,319)		(29,319)		17,159,186		95,913	95,913	794,419	07/16/2031	2.C FE
35671D-BJ-3	FREEPORT-MCMORAN INC SENIOR CORP_BND 5		02/27/2024	BNP PARIBAS		4,081,518	4,200,000	4,801,390	4,728,842		(6,750)		(6,750)		4,722,092		(640,574)	(640,574)	66,150	11/14/2034	2.C FE
36245E-AE-8	GSAMP_06-HE7 SENIORABS06-HE7 5.904% 10		01/25/2024	PAYDOWN		11,402	11,402	10,380	11,325		78		78		11,402				27	10/25/2046	1.A FM
36245E-AE-8	GSAMP_06-HE7 SENIORABS06-HE7 5.904% 10		03/25/2024	PAYDOWN		22,423	22,423	20,412	22,271		153		153		22,423				133	10/25/2046	1.G FE
36250H-AG-8	GSMS_14-GC26 SENIORCMBS14-GC26 0.898%		01/01/2024	PAYDOWN				7,544	624		(624)		(624)						83	11/10/2047	1.A FE
36250H-AG-8	GSMS_14-GC26 SENIORCMBS14-GC26 0.898%		03/01/2024	PAYDOWN				17,405	1,439		(1,439)		(1,439)						434	11/10/2047	1.B FE
36250S-AD-1	GS MORTGAGE SECURITIES TRUST G LCFCRUT S		02/22/2024	WELLS FARGO ADVISORS		2,386,221	2,531,065	2,806,002	2,700,636		(9,371)		(9,371)		2,691,265		(305,044)	(305,044)	23,247	07/10/2051	1.A FE
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G LCFCRUT S		02/22/2024	MORGAN STANLEY & CO. INC		2,866,121	2,965,033	3,045,526	2,999,061		(3,269)		(3,269)		2,995,792		(129,671)	(129,671)	22,711	10/10/2048	1.A FE
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		2,095,133	2,220,377	2,274,344	2,250,359		(408)		(408)		2,249,951		(154,818)	(154,818)	8,153	10/10/2049	1.A
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G LCFCRUTSE		02/01/2024	PAYDOWN		225	225	233	228		(2)		(2)		225				1	11/10/2048	1.A FE
36258K-BB-3	GSMBS_20-INV1 WHOLECMO20-INV1144A 3.50		01/01/2024	PAYDOWN		11,070	11,070	11,554	11,491		(421)		(421)		11,070				32	10/25/2050	1.A
36258K-BB-3	GSMBS_20-INV1 WHOLECMO20-INV1144A 3.50		03/01/2024	PAYDOWN		22,284	22,284	23,259	23,131		(847)		(847)		22,284				163	10/25/2050	1.A FE
36258K-BE-7	GSMBS_20-INV1 SUBWHOLECMO20-INV1144A 3		01/01/2024	PAYDOWN		26,103	26,103	26,272	26,249		(145)		(145)		26,103				76	10/25/2050	1.A
36258K-BE-7	GSMBS_20-INV1 SUBWHOLECMO20-INV1144A 3		03/01/2024	PAYDOWN		26,329	26,329	26,498	26,475		(147)		(147)		26,329				230	10/25/2050	1.A FE
36258K-BE-7	GSMBS_20-INV1 SUBWHOLECMO20-INV1144A 3		02/01/2024	PAYDOWN		26,218	26,218	26,387	26,364		(146)		(146)		26,218				153	10/25/2050	1.C FE
36264F-AM-3	HALEON US CAPITAL LLC SENIOR CORP_BND		03/27/2024	TD SECURITIES (USA)		2,427,381	2,700,000	2,696,290	2,696,694		86		86		2,696,780		(269,399)	(269,399)	50,841	03/24/2032	2.B FE
375558-BJ-1	GILEAD SCIENCES INC SENIOR CORP_BND 4.		03/06/2024	DSP BLACKROCK INDIA INV		1,766,606	1,969,000	2,252,201	2,218,550		(3,174)		(3,174)		2,215,376		(448,769)	(448,769)	40,911	09/01/2036	2.A FE
38082J-AA-7	GOLDEN BEAR GLDN_16-2A ABS_ABS _16-2A 14		03/20/2024	PAYDOWN		12,411	12,411	12,411	12,411						12,411				196	09/20/2047	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS18-1A144A		01/15/2024	PAYDOWN		9,826	9,826	9,825	9,826						9,826					10/15/2053	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS18-1A144A		03/15/2024	PAYDOWN		18,866	18,866	18,864	18,865						18,866					10/15/2053	1.C FE
403949-AC-4	HF SINCLAIR CORP SENIOR CORP_BND 4.500		03/27/2024	MORGAN STANLEY & CO. INC		2,073,609	2,207,000	2,157,502	2,163,864		1,347		1,347		2,165,210		(91,601)	(91,601)		10/01/2030	2.C FE
406216-AW-1	HALLIBURTON COMPANY SENIOR CORP_BND 6.		03/15/2024	BNP PARIBAS		205,458	183,000	250,481	244,408		(674)		(674)		243,735		(38,277)	(38,277)	6,267	09/15/2038	2.A FE
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP_BND 7.		03/15/2024	BNP PARIBAS		105,859	88,000	128,087	124,796		(366)		(366)		124,430		(18,571)	(18,571)	3,351	09/15/2039	2.A FE
418056-AS-6	HASBRO INC SENIOR CORP_BND 6.350% 03/1		03/15/2024	BA SECURITIES		163,508	161,000	220,549	215,716		(535)		(535)		215,181		(51,673)	(51,673)	5,225	03/15/2040	2.B FE
42217K-BC-9	WELLTOWER OP LLC SENIOR CORP_BND 4.500		01/15/2024	MATURITY		1,445,000	1,445,000	1,528,839	1,445,000						1,445,000				32,513	01/15/2024	2.A FE
42307T-AG-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND 6		03/06/2024	CITICORP SECURITIES MARKETS		7,471,943	6,765,000	9,175,370	8,753,155		(39,791)		(39,791)		8,713,364		(1,241,421)	(1,241,421)	219,440	03/15/2032	2.B FE
42770R-AA-8	HERO _14-1A ABS_ABS _14-1A 144A 4.750%		03/20/2024	PAYDOWN		8,335	8,335	8,690	8,351		(16)		(16)		8,335				198	09/20/2038	1.A FE
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		03/20/2024	PAYDOWN		3,400	3,400	3,472	3,405		(5)		(5)		3,400				6	09/20/2040	1.A FE
43730X-AE-4	HPA_21-3 SUBSENIORCMBS21-3144A 3.198%		03/01/2024	PAYDOWN		5,323	5,323	5,323	5,322		1		1		5,323				27	01/17/2041	2.B FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIORCMB		03/01/2024	PAYDOWN		13,995	13,995	13,995	13,991		4		4		13,995				76	12/17/2026	2.B FE
448579-AG-7	HYATT HOTELS CORP SENIOR CORP_BND 4.37		03/27/2024	JANE STREET CAPITAL		1,081,650	1,115,000	1,203,765	1,178,047		(3,306)		(3,306)		1,174,741		(93,091)	(93,091)	26,559	09/15/2028	2.C FE
46187X-AC-9	INVITATION HOMES TRUST IHSFR_1 SUB SUB_C		03/05/2024	WELLS FARGO ADVISORS		8,710,813	8,699,599	8,727,004	8,699,599						8,699,599		11,214	11,214	131,255	01/17/2038	1.A FE
46187X-AE-5	INVITATION HOMES TRUST IHSFR_1 SUB SUB_C		03/05/2024	J.P. MORGAN SECURITIES INC		4,753,492	4,749,781	4,777,241	4,749,781						4,749,781		3,711	3,711	73,272	01/17/2038	1.C FE
46590L-AS-1	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S		03/11/2024	SG SECURITIES		2,036,024	2,144,682	2,204,267	2,171,953		(2,161)		(2,161)		2,169,792		(133,768)	(133,768)	17,509	06/15/2049	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		02/22/2024	MORGAN STANLEY & CO. INC		998,950	1,055,302	1,077,989	1,066,700		(803)		(803)		1,065,898		(66,947)	(66,947)	6,376	08/15/2049	1.A FE
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		1,537,135	1,626,800	1,669,564	1,646,281		(308)		(308)		1,645,973		(108,838)	(108,838)	6,053	08/15/2049	1.A
46625M-5P-0	JPMCC SENIORCMBS04-PNC1144A 0.000% 06/		03/01/2024	PAYDOWN				84,604												06/12/2041	2.B FE
46625Y-JP-9	JPMCC_05-CB11 SENIORCMBS05-CB11144A 0.		03/01/2024	PAYDOWN				850											91	08/12/2037	6. FE
46642N-BF-2	JPMBB COMMERCIAL MORTGAGE SECU SENIORSEN		03/01/2024	PAYDOWN				59,302	3,573		(3,573)		(3,573)						1,067	09/15/2047	1.D FE
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		02/22/2024	MORGAN STANLEY & CO. INC		1,451,613	1,508,047	1,591,250	1,536,987		(2,365)		(2,365)		1,534,622		(83,009)	(83,009)	11,788	03/15/2049	1.A FE
46645U-AS-6	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		3,643,155	3,809,213	3,996,482	3,890,927		(1,053)		(1,053)		3,889,874		(246,719)	(246,719)	18,309	12/11/2049	1.A
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		4,441,928	4,692,694	4,820,249	4,762,808		(1,036)		(1,036)		4,761,772		(319,843)	(319,843)	19,161	12/15/2049	1.A
46647P-BX-3	JPMORGANCHASE&CO SENIOR CORP_BND 1.953		03/04/2024	J.P. MORGAN SECURITIES INC		9,366,188	11,600,000	11,203,744	11,290,355		6,193		6,193		11,296,548		(1,930,360)	(1,930,360)	133,412	02/04/2032	1.E FE
46648K-AT-3	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S		02/23/2024	WELLS FARGO ADVISORS		1,382,092	1,488,747	1,556,762	1,521,535		(2,937)		(2,937)		1,518,598		(136,506)	(136,506)	11,191	10/15/2050	1.A FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		01/15/2024	REDEMPTION 100.0000		5,295	5,295	6,410	6,304		(1,009)		(1,009)		5,295				122	01/15/2042	1.C FE
49456B-AG-6	KINDER MORGAN INC SENIOR CORP_BND 5.30		03/14/2024	GOLDMAN SACHS & CO.		18,627,431	19,098,000	19,256,572	19,217,979		(1,863)		(1,863)		19,216,116		(588,687)	(588,687)	302,922	12/01/2034	2.B FE
50190D-AG-1	LADDER CAPITAL COMMERCIAL MORT LCFCRUT S		02/23/2024	PERFORMANCE TRUST CAPOTA		1,212,909	1,285,095	1,341,926	1,319,900		(1,622)		(1,622)		1,318,278		(105,369)	(105,369)	10,097	07/12/2050	1.A FE
52107Q-AG-0	LAZARD GROUP LLC SENIOR CORP_BND 3.750		03/13/2024	CALL 98.7800		508,717	515,000	547,347	526,754		(2,063)		(2,063)		524,692				(5,675)	02/13/2025	2.A FE
52607B-AA-1	LBZZ_21-1A ABS_ABS _21-1A 144A 1.460%		03/15/2024	PAYDOWN		133,922	133,922	133,911	133,917		5		5		133,922				316	06/15/2026	1.B FE
548661-AH-0	LOWES COMPANIES INC SENIOR CORP_BND 6.		03/07/2024	DIRECT		637,159	587,000	741,446	693,259		(4,705)		(4,705)		688,554		(51,395)	(51,395)	23,093	02/15/2028	2.A FE
55281B-AA-7	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A 7		01/20/2024	PAYDOWN		9,624,984	9,624,984	9,624,984	9,624,984						9,624,984				182,079	07/20/2030	1.A FE
55281B-AQ-2	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A 7		01/20/2024	PAYDOWN		3,219,927	3,219,927	3,219,927	3,219,927						3,219,927				60,912	07/20/2030	1.A FE
55316V-AL-8	MHC COMMERCIAL MORTGAGE TRUST SUBCMBS21-		01/16/2024	PAYDOWN		1,831,153	1,831,153	1,826,927	1,830,407		746		746		1,831,153				12,737	04/15/2038	1.F
55336V-AM-2	MPLX LP SENIOR CORP_BND 4.500% 04/15/3		03/06/2024	BNP PARIBAS		75,171	85,000	94,988	94,006		(93)		(93)		93,913		(18,742)	(18,742)	1,519	04/15/2038	2.B FE
55336V-BN-9	MPLX LP SENIOR CORP_BND 4.250% 12/01/2		03/15/2024	GOLDMAN SACHS & CO.		2,118,744	2,187,000	2,422,059	2,342,335		(8,698)		(8,698)		2,333,636		(214,893)	(214,893)	27,884	12/01/2027	2.B FE
55336V-BQ-2	MPLX LP SENIOR CORP_BND 2.650% 08/15/3		03/15/2024	DSP BLACKROCK INDIA INV		4,430,296	5,200,000	5,155,020	5,164,609		1,040		1,040		5,165,649		(735,353)	(735,353)	81,914	08/15/2030	2.B FE
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP SENIORCOR		02/27/2024	TAX FREE EXCHANGE		188,406	160,000	190,493	188,562		(157)		(157)		188,406				3,021	10/15/2043	2.B FE
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		02/27/2024	TAX FREE EXCHANGE		80,107	77,000	80,308	80,122		(15)		(15)		80,107				1,455	03/15/2045	2.B FE
565849-AP-1	MARATHON OIL CORP SENIOR CORP_BND 4.40		03/27/2024	BARCLAYS CAPITAL		1,019,578	1,048,000	1,148,126	1,111,755		(4,669)		(4,669)		1,107,086		(87,508)	(87,508)	32,791	07/15/2027	2.C FE
571903-AS-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		03/27/2024	BA SECURITIES		832,338	870,000	902,921	887,596		(1,950)		(1,950)		885,645		(53,307)	(53,307)	8,005	06/15/2026	2.B FE
574599-AT-3	MASCO CORPORATION SENIOR CORP_BND 7.75		03/15/2024	J.P. MORGAN SECURITIES INC		548,976	501,000	556,429	529,823		(925)		(925)		528,898		20,077	20,077	24,591	08/01/2029	2.B FE
57631T-AA-1	MASTT_22-1A ABS_ABS _22-1A 6.895% 12/1		03/15/2024	PAYDOWN		318,056	318,056	318,053	318,052		4		4		318,056				3,489	12/15/2047	1.G FE
58942H-AB-7	MERCY HEALTH SENIOR CORP_BND 3.555% 08		02/27/2024	SUNTRUST		3,740,825	3,958,000	4,235,179	4,134,763		(8,275)		(8,275)		4,126,488		(385,663)	(385,663)	81,297	08/01/2027	1.F FE
59156R-AE-8	METLIFE INC SENIOR CORP_BND 6.500% 12/		03/04/2024	MORGAN STANLEY & CO. INC		846,543	773,000	1,070,736	1,022,074		(4,440)		(4,440)		1,017,634		(171,091)	(171,091)	11,305	12/15/2032	1.G FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		03/15/2024	REDEMPTION 100.0000		195,195	195,195	195,863	195,355		(160)		(160)		195,195				5,856	03/15/2025	3.A FE
615369-AM-7	MOODYS CORPORATION SENIOR CORP_BND 3.2		03/06/2024	MARKETAXESS CORPORATI		341,019	361,000	386,465	377,983		(796)		(796)		377,187		(36,168)	(36,168)	7,594	01/15/2028	2.A FE
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST LCFCRUTSE		03/06/2024	MORGAN STANLEY & CO. INC		2,884,060	3,081,338	3,194,717	3,133,159		(5,815)		(5,815)		3,127,344		(243,284)	(243,284)	23,172	11/17/2049	1.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIORCMB		03/01/2024	PAYDOWN				6,373	1,772		(1,772)		(1,772)						145	11/15/2049	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
61691G-AR-1	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		1,467,353	1,531,234	1,611,592	1,576,663		(622)		(622)		1,576,042		(108,689)	(108,689)	7,503	12/15/2049	1.A
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		02/23/2024	BARCLAYS CAPITAL		1,381,296	1,475,226	1,563,720	1,523,332		(1,818)		(1,818)		1,521,515		(140,219)	(140,219)	11,735	12/15/2050	1.A FE
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		01/01/2024	PAYDOWN		56	56	59	58		(2)		(2)		56					12/15/2050	1.A
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		02/01/2024	PAYDOWN		56	56	59	58		(2)		(2)		56					12/15/2050	1.A FE
61691Q-AD-0	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		02/22/2024	WELLS FARGO ADVISORS		1,138,284	1,191,774	1,314,086	1,268,925		(3,839)		(3,839)		1,265,086		(126,802)	(126,802)	11,647	10/15/2051	1.A
617446-8C-6	MORGANSTANLEY SENIOR CORP_BND 4.000% 0		03/13/2024	DIRECT		8,030,106	8,163,000	8,842,651	8,465,169		(38,879)		(38,879)		8,426,290		(396,183)	(396,183)	210,424	07/23/2025	1.G FE
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS06-NC1		01/25/2024	PAYDOWN		49,084	49,084	39,697	48,284		800		800		49,084				144	12/25/2035	1.A FM
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS06-NC1		03/25/2024	PAYDOWN		56,135	56,135	45,399	55,220		915		915		56,135				410	12/25/2035	1.F FE
61763X-AG-1	WF-RBS COMMERCIAL MORTGAGE TRU SENIORCMB		03/01/2024	PAYDOWN				17,956	156		(156)		(156)						337	10/15/2047	1.A FE
61764P-BT-8	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		03/01/2024	PAYDOWN		5,057,746	5,057,746	5,206,553	5,083,448		(25,702)		(25,702)		5,057,746				41,044	12/15/2047	1.A
61764R-BE-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		03/01/2024	PAYDOWN		1,847,007	1,847,007	1,899,716	1,862,022		(15,015)		(15,015)		1,847,007				13,797	02/15/2048	1.A FE
61764X-BH-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		01/01/2024	PAYDOWN		276,337	276,337	280,332	277,339		(1,003)		(1,003)		276,337				709	03/15/2048	1.A
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		01/01/2024	PAYDOWN				80,711	9,815		(9,815)		(9,815)						901	03/15/2048	1.A FE
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		03/01/2024	PAYDOWN				11,850	1,441		(1,441)		(1,441)						304	03/15/2048	1.B FE
61765L-AV-2	MORGAN STANLEY BAML TRUST MSBA SENIORCMB		03/01/2024	PAYDOWN				1,494	219		(219)		(219)						32	05/15/2048	1.A FE
61765T-AE-3	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		03/11/2024	MORGAN STANLEY & CO. INC		2,012,908	2,077,840	2,180,461	2,104,142		(5,443)		(5,443)		2,098,699		(85,791)	(85,791)	19,852	10/15/2048	1.A FE
61766E-BD-6	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		02/22/2024	WELLS FARGO ADVISORS		2,086,472	2,177,751	2,266,387	2,220,699		(3,195)		(3,195)		2,217,504		(131,031)	(131,031)	15,724	05/15/2049	1.A
61766N-BA-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		1,877,960	1,986,028	2,028,054	2,008,210		(339)		(339)		2,007,871		(129,911)	(129,911)	7,315	09/15/2049	1.A
61766N-BA-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		01/01/2024	PAYDOWN		340,689	340,689	347,899	344,495		(3,805)		(3,805)		340,689				738	09/15/2049	1.A
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		4,357,421	4,603,036	4,695,528	4,647,767		(677)		(677)		4,647,091		(289,670)	(289,670)	18,520	11/15/2049	1.A
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIORSEN		03/01/2024	PAYDOWN				13,881	3,795		(3,795)		(3,795)						314	11/15/2049	1.A FE
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		1,729,628	1,816,776	1,917,365	1,870,783		(1,375)		(1,375)		1,869,408		(139,780)	(139,780)	8,589	05/15/2050	1.A
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		01/25/2024	PAYDOWN		1,792	1,792	1,669	1,736		56		56		1,792				9	02/25/2035	1.A FM
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLECMO05-1		03/25/2024	PAYDOWN		850	850	792	824		26		26		850				11	02/25/2035	1.E FE
629682-AA-3	NADG NNN PROPERTY FUND LP NADG ABS19-114		03/28/2024	PAYDOWN		10,867	10,867	10,867	10,867						10,867				76	12/28/2049	1.C FE
629682-AA-3	NADG NNN PROPERTY FUND LP NADG ABS19-114		01/28/2024	PAYDOWN		5,433	5,433	5,433	5,433						5,433				15	12/28/2049	1.F FE
64829X-AT-9	NRZT_2018-5A SUBWHOLECMO18-5144A 4.250		01/01/2024	PAYDOWN		20,260	20,260	20,167	20,198		62		62		20,260				72	12/25/2057	1.A
64829X-AT-9	NRZT_2018-5A SUBWHOLECMO18-5144A 4.250		03/01/2024	PAYDOWN		40,073	40,073	39,888	39,950		123		123		40,073				357	12/25/2057	1.A FE
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		01/01/2024	PAYDOWN		2,209	2,209	2,214	2,212		(2)		(2)		2,209				7	12/25/2057	1.A
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIORWHOL		03/01/2024	PAYDOWN		4,864	4,864	4,873	4,869		(5)		(5)		4,864				41	12/25/2057	1.C FE
64830K-BA-4	NEW RESIDENTIAL MORTGAGE LOAN ABS18-3A14		03/01/2024	PAYDOWN		225,958	225,958	241,069	237,249		(11,291)		(11,291)		225,958				1,636	05/25/2058	1.A
68245H-AC-8	ONE MARKET PLAZA TRUST OMPT_17 SUB SUB_C		03/04/2024	GOLDMAN SACHS & CO.		452,266	500,000	514,998	500,134		(261)		(261)		499,873		(47,607)	(47,607)	5,074	02/10/2032	1.D FE
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIOR CO		01/01/2024	DIRECT		546,925	546,925	545,278	545,651		(36)		(36)		545,615		1,310	1,310	(2,334)	03/31/2032	2.A PL
69376B-AA-4	PACEF_20-1A ABS20 3.000% 09/20/55		03/20/2024	PAYDOWN		58,357	58,357	58,677	58,372		(15)		(15)		58,357				64	09/20/2055	1.A FE
698525-AA-0	PANOCHE ENERGY CENTER LLC SECURED CORP_B		02/28/2024	REDEMPTION 100.0000		272,393	272,393	272,393	272,393						272,393				9,273	07/31/2029	4.A FE
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND		01/15/2024	REDEMPTION 100.0000		165,310	165,310	167,755	166,177		(867)		(867)		165,310				2,484	04/15/2028	3.A FE
745867-AP-6	PULTE GROUP INC SENIOR CORP_BND 6.375%		03/15/2024	SUMRIDGE PARTNERS, LLC		209,229	199,000	203,495	201,976		(51)		(51)		201,925		7,304	7,304	4,370	05/15/2033	2.B FE
74949L-AC-6	RELX CAPITAL INC SENIOR CORP_BND 4.000		03/27/2024	BARCLAYS CAPITAL		3,945,425	4,119,000	4,561,751	4,441,605		(15,328)		(15,328)		4,426,277		(480,851)	(480,851)	88,330	03/18/2029	2.A FE
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANINA		01/25/2024	PAYDOWN		7,290	7,290	6,279	7,254		36		36		7,290				28	11/25/2035	1.A FM
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANINA		03/25/2024	PAYDOWN		20,851	20,851	17,958	20,749		103		103		20,851				199	11/25/2035	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
759351-AM-1	REINSURANCE GROUP OF AMERICA I SENIOR CO		03/27/2024	JANE STREET CAPITAL		1,530,656	1,564,000	1,695,204	1,637,635		(7,315)		(7,315)		1,630,320		(99,665)	(99,665)	33,635	09/15/2026	2.A FE
76112B-2D-1	RAMP 2006-RS1 AI3 ABS06-RS2 6.044% 03/		01/25/2024	PAYDOWN		5,451	5,451	4,874	5,133		318		318		5,451				21	03/25/2036	1.A FM
76112B-2D-1	RAMP 2006-RS1 AI3 ABS06-RS2 6.044% 03/		03/25/2024	PAYDOWN		18,434	18,434	16,481	17,358		1,076		1,076		18,434				191	03/25/2036	2.B FE
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT LCFCRUT S		03/11/2024	BREAN CAPITAL, LLC		2,546,516	2,665,964	2,730,191	2,692,260		(1,988)		(1,988)		2,690,272		(143,756)	(143,756)	20,991	10/10/2048	1.A FE
78432B-AB-5	SG CAPITAL PARTNERS SGR_19-3 SENIORWHOLE		01/01/2024	PAYDOWN		3,051	3,051	3,051	3,143		(92)		(92)		3,051				7	09/25/2059	1.A
78432B-AB-5	SG CAPITAL PARTNERS SGR_19-3 SENIORWHOLE		03/01/2024	PAYDOWN		136,284	136,284	136,282	140,401		(4,117)		(4,117)		136,284				933	09/25/2059	1.B FE
78432B-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS19-3144A		01/01/2024	PAYDOWN		4,335	4,335	4,335	4,461		(126)		(126)		4,335				11	09/25/2059	1.A
78432B-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS19-3144A		03/01/2024	PAYDOWN		193,659	193,659	193,658	199,293		(5,635)		(5,635)		193,659				1,421	09/25/2059	1.C FE
78432Y-AC-3	SGR_21-2 SENIORWHOLECMO21-2144A 2.096%		03/01/2024	PAYDOWN		62,323	62,323	62,323	62,318		5		5		62,323				164	12/25/2061	1.F FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		03/27/2024	BARCLAYS CAPITAL		2,147,029	2,220,000	2,428,525	2,358,549		(8,935)		(8,935)		2,349,614		(202,585)	(202,585)	50,764	03/15/2028	2.A FE
80281H-AC-8	SCART_21-C SUB ABS_ABS _21-C 144A 2.97		03/15/2024	PAYDOWN		38,184	38,184	39,268	38,572		(388)		(388)		38,184				191	06/15/2028	1.D PL
80282K-AP-1	SANTANDER HOLDINGS USA INC SENIOR CORP_B		02/27/2024	BARCLAYS CAPITAL		2,013,090	2,092,000	2,291,723	2,219,124		(6,032)		(6,032)		2,213,092		(200,003)	(200,003)	57,786	07/13/2027	2.A FE
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIORWHO		03/01/2024	PAYDOWN		13,269	13,269	12,921	13,083		186		186		13,269				57	07/25/2043	1.A
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		03/06/2024	SOUTHTRUST SECURITIES INC		2,425,038	2,593,516	2,655,024	2,634,014		(382)		(382)		2,633,631		(208,593)	(208,593)	25,144	11/25/2046	1.A FE
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		01/01/2024	PAYDOWN		57,353	57,353	58,713	58,249		(896)		(896)		57,353				172	11/25/2046	1.A
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.598%		03/01/2024	PAYDOWN		21,658	21,658	22,172	21,996		(338)		(338)		21,658				162	11/25/2046	1.A FE
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.598% 11/2		01/01/2024	PAYDOWN		43,015	43,015	42,556	42,662		353		353		43,015				129	11/25/2046	1.A
81746N-CC-0	SEMT_16-3 WHOLECMO16-3144A 3.598% 11/2		03/01/2024	PAYDOWN		16,243	16,243	16,070	16,110		133		133		16,243				122	11/25/2046	1.A FE
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		03/14/2024	R.W. BAIRD		2,265,213	2,513,848	2,520,146	2,518,454		(72)		(72)		2,518,383		(253,169)	(253,169)	27,996	02/25/2048	1.A FE
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		01/01/2024	PAYDOWN		7,782	7,782	7,801	7,796		(14)		(14)		7,782				24	02/25/2048	1.A
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		03/01/2024	PAYDOWN		31,136	31,136	31,214	31,193		(57)		(57)		31,136				219	02/25/2048	1.A FE
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		03/14/2024	R.W. BAIRD		1,422,281	1,587,755	1,569,205	1,572,856		69		69		1,572,925		(150,644)	(150,644)	17,683	02/25/2048	1.A FE
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		01/01/2024	PAYDOWN		4,915	4,915	4,857	4,869		46		46		4,915				15	02/25/2048	1.A
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUBWHOLEC		03/01/2024	PAYDOWN		19,666	19,666	19,436	19,481		185		185		19,666				138	02/25/2048	1.A FE
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		03/27/2024	DIRECT		2,806,764	2,933,000	3,170,632	3,081,133		(11,337)		(11,337)		3,069,795		(263,032)	(263,032)	33,730	06/01/2027	2.B FE
83611M-DH-8	SVHE MEZZANINABS05-01 6.119% 06/25/35		01/25/2024	PAYDOWN		17,756	17,756	15,492	17,143		613		613		17,756				56	06/25/2035	1.A FM
83611M-DH-8	SVHE MEZZANINABS05-01 6.119% 06/25/35		03/25/2024	PAYDOWN		15,800	15,800	13,785	15,254		546		546		15,800				128	06/25/2035	5.B FE
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B		03/15/2024	MATURITY		6,112,000	6,112,000	6,512,703	6,112,000						6,112,000				145,160	03/15/2024	2.A FE
84861T-AC-2	SPIRIT REALTY LP SENIOR CORP_BND 4.450		01/23/2024	TAX FREE EXCHANGE		587,362	557,000	612,360	588,108		(746)		(746)		587,362				9,370	09/15/2026	2.B FE
84861T-AD-0	SPIRIT REALTY LP SENIOR CORP_BND 4.000		01/23/2024	TAX FREE EXCHANGE		3,200,759	2,987,000	3,277,695	3,203,052		(2,293)		(2,293)		3,200,759				65,382	07/15/2029	2.B FE
84861T-AF-5	SPIRIT REALTY LP SENIOR CORP_BND 3.400		01/23/2024	TAX FREE EXCHANGE		745,979	719,000	754,713	746,240		(261)		(261)		745,979				13,485	01/15/2030	2.B FE
855244-AZ-2	STARBUCKS CORPORATION SENIOR CORP_BND		03/07/2024	DIRECT		240,497	277,000	282,233	281,111		(111)		(111)		281,000		(40,503)	(40,503)	2,276	11/15/2030	2.A FE
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS04-9		01/25/2024	PAYDOWN		30,901	30,901	26,729	29,875		1,025		1,025		30,901				166	10/25/2034	1.A FM
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS04-9		03/25/2024	PAYDOWN		28,253	28,253	24,439	27,316		938		938		28,253				277	10/25/2034	1.C FE
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIORWHO		03/01/2024	PAYDOWN		69,280	69,280	68,982	69,155		125		125		69,280				394	11/25/2056	1.D FE
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIORWHO		02/01/2024	PAYDOWN		246,161	246,161	245,103	245,718		443		443		246,161				619	11/25/2056	1.F FE
87612B-BS-0	TARGA RESOURCES PARTNERS LP SENIOR CORP_		03/15/2024	J.P. MORGAN SECURITIES INC		2,098,624	2,200,000	2,225,735	2,220,003		(750)		(750)		2,219,254		(120,630)	(120,630)	67,925	02/01/2031	2.C FE
87612B-BU-5	TARGA RESOURCES PARTNERS LP SENIOR CORP_		03/15/2024	J.P. MORGAN SECURITIES INC		5,208,657	5,825,000	5,609,189	5,641,813		4,096		4,096		5,645,909		(437,252)	(437,252)	157,922	01/15/2032	2.C FE
87612E-AK-2	TARGET CORPORATION SENIOR CORP_BND 6.3		03/15/2024	MILLENNIUM ADVISORS, LLC		648,451	593,000	811,740	775,531		(3,977)		(3,977)		771,554		(123,102)	(123,102)	14,435	11/01/2032	1.F FE
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO		03/27/2024	BARCLAYS CAPITAL		998,581	933,000	1,168,979	1,105,395		(8,380)		(8,380)		1,097,015		(98,434)	(98,434)	30,115	10/15/2028	2.B FE
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES SECURED CO		03/04/2024	GOLDMAN SACHS & CO.		2,367,745	2,139,000	2,515,931	2,338,853		(2,673)		(2,673)		2,336,180		31,564	31,564	114,949	07/15/2033	2.C FE
889184-AD-9	TOLEDO HOSPITAL SENIOR CORP_BND 5.750%		03/27/2024	VARIOUS		20,682,525	20,785,000	24,691,302	23,088,966		(104,954)		(104,954)		22,984,012		(2,301,487)	(2,301,487)	438,719	11/15/2038	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89173U-AC-1	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		03/06/2024	NOMURA SECURITIES INTL. INC.		4,464,258	5,000,000	4,888,281	4,944,189		1,192		1,192		4,945,380		(481,123)	(481,123)	43,785	06/25/2057	1.A FE
89613T-AF-5	TAH_18-SFR1 SUB SUB_CMBS _18-SFR1 144A		03/06/2024	MORGAN STANLEY & CO. INC		4,741,309	4,822,500	5,105,634	4,931,814		(15,197)		(15,197)		4,916,616		(175,308)	(175,308)	64,450	05/17/2037	1.D FE
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS_ABS 8		02/28/2024	DIRECT		1,835,533	1,835,533	1,830,944	1,832,383		458		458		1,832,841		2,692	2,692	45,994	06/09/2026	1.E PL
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS_ABS 8.		02/26/2024	DIRECT		4,023,463	4,023,463	4,013,404	4,016,553		458		458		4,017,011		6,452	6,452	93,986	06/09/2026	1.E PL
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE		01/18/2024	MORGAN STANLEY & CO. INC		2,654,399	2,802,285	2,904,737	2,863,763		(725)		(725)		2,863,038		(208,639)	(208,639)	12,688	06/15/2050	1.A
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE		01/01/2024	PAYDOWN		13,737	13,737	14,240	14,039		(301)		(301)		13,737				37	06/15/2050	1.A
90276G-AU-6	UBSCMT_17-C3 SENIORCMBS17-C3 1.111% 08		03/01/2024	PAYDOWN				24,460	12,161		(12,161)		(12,161)						612	08/15/2050	1.A FE
90276Y-AF-0	UBSCM_19-C16 SUPSENSENIORCMBS19-C16 1.		03/01/2024	PAYDOWN				21,937	12,077		(12,077)		(12,077)						535	04/15/2052	1.A FE
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST LCFCRUTSEN		02/22/2024	CITICORP SECURITIES MARKETS		4,245,372	4,466,242	4,906,785	4,729,016		(17,308)		(17,308)		4,711,708		(466,336)	(466,336)	42,496	08/15/2051	1.A FE
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2024	REDEMPTION 100.0000		299,627	299,627	302,527	301,981		(2,354)		(2,354)		299,627				6,217	08/25/2031	1.E FE
90931G-AA-7	UNITED AIRLINES PASS THROUGH T SECURED C		01/15/2024	REDEMPTION 100.0000		192,050	192,050	198,052	196,754		(4,704)		(4,704)		192,050				2,821	04/15/2029	1.E FE
92259H-AA-5	VCC_23-4 WHOLECMO23-4144A 7.670% 11/25		03/01/2024	PAYDOWN		140,572	140,572	140,559	140,544		28		28		140,572				2,278	11/25/2053	1.A FE
925524-AH-3	PARAMOUNT GLOBAL SENIOR CORP_BND 7.875		03/11/2024	BARCLAYS CAPITAL		14,911,203	14,550,000	19,647,587	18,904,421		(113,757)		(113,757)		18,790,664		(3,879,461)	(3,879,461)	699,727	07/30/2030	2.C FE
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSE		03/01/2024	PAYDOWN		37,632	37,632	38,892	37,819		(187)		(187)		37,632				328	09/15/2057	1.A FE
92922F-4S-4	WAMU_05-AR6 SENIORWHOLECMO05-AR13 6.16		01/25/2024	PAYDOWN		5,170	5,170	4,691	4,998		172		172		5,170				21	10/25/2045	1.A FM
92922F-4S-4	WAMU_05-AR6 SENIORWHOLECMO05-AR13 6.16		03/25/2024	PAYDOWN		7,335	7,335	6,657	7,092		244		244		7,335				80	10/25/2045	2.C FE
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLECMO0		01/25/2024	PAYDOWN		12,721	12,721	11,591	11,816		905		905		12,721				52	12/25/2045	1.A FM
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLECMO0		03/25/2024	PAYDOWN		10,021	10,021	9,130	9,308		713		713		10,021				119	12/25/2045	2.A FE
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		03/01/2024	PAYDOWN				4,229												08/15/2046	1.F FE
92938V-AW-5	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		02/01/2024	PAYDOWN				391,875	2,121		(2,121)		(2,121)						6,424	03/15/2047	1.A FE
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN		03/01/2024	PAYDOWN				86,068	5,973		(5,973)		(5,973)						3,028	08/15/2047	1.A FE
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SUBCMBS14		03/01/2024	PAYDOWN				7,647	712		(712)		(712)						189	12/15/2047	1.A FE
94989C-BA-8	WELLS FARGO COMMERCIAL MORTGAG SUBCMBS15		03/01/2024	PAYDOWN				335,714	36,520		(36,520)		(36,520)						6,787	02/15/2048	1.A FE
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		02/01/2024	PAYDOWN		292,128	292,128	300,896	294,391		(2,262)		(2,262)		292,128				855	02/15/2048	1.A
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		03/01/2024	PAYDOWN				11,311	2,007		(2,007)		(2,007)						320	04/15/2050	1.A FE
94989H-AM-2	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR		03/01/2024	PAYDOWN		29,917	29,917	30,594	30,053		(136)		(136)		29,917				215	05/15/2048	1.A FE
94989N-BD-8	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		02/01/2024	PAYDOWN		12,270	12,270	12,916	12,512		(243)		(243)		12,270				70	09/15/2058	1.A
94989T-BC-7	WFCM_15-LC22 SENIORCMBS15-LC22 0.735%		03/01/2024	PAYDOWN				9,980	1,585		(1,585)		(1,585)						221	09/15/2058	1.A FE
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		02/22/2024	MORGAN STANLEY & CO. INC		953,031	1,010,043	1,032,078	1,021,114		(755)		(755)		1,020,360		(67,328)	(67,328)	6,377	07/15/2048	1.A FE
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR		02/22/2024	MORGAN STANLEY & CO. INC		2,528,719	2,700,901	2,723,771	2,712,029		(847)		(847)		2,711,181		(182,463)	(182,463)	15,299	08/15/2049	1.A
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIORCMB		03/01/2024	PAYDOWN				7,262	1,818		(1,818)		(1,818)						161	08/15/2049	1.A FE
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		1,950,228	2,063,648	2,115,997	2,090,580		(420)		(420)		2,090,160		(139,931)	(139,931)	7,847	10/15/2049	1.A
95000L-BC-6	WELLS FARGO COMMERCIAL MORTGAG SENIORSEN		03/01/2024	PAYDOWN				8,048	1,803		(1,803)		(1,803)						187	03/15/2059	1.A FE
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		01/18/2024	MORGAN STANLEY & CO. INC		2,968,446	3,144,332	3,208,151	3,176,677		(443)		(443)		3,176,234		(207,788)	(207,788)	12,504	11/15/2059	1.A
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		03/06/2024	MORGAN STANLEY & CO. INC		1,394,363	1,488,747	1,582,602	1,544,877		(3,720)		(3,720)		1,541,157		(146,794)	(146,794)	13,358	12/15/2050	1.A FE
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		01/18/2024	MORGAN STANLEY & CO. INC		2,240,182	2,382,578	2,533,501	2,468,062		(1,916)		(1,916)		2,466,145		(225,963)	(225,963)	11,699	05/15/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
95002E-BB-2	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR		02/22/2024	BARCLAYS CAPITAL		3,472,745	3,979,333	4,124,417	4,088,909		(2,798)		(2,798)		4,086,111		(613,365)	(613,365)	25,603	02/15/2053	1.A
95040Q-AH-7	WELLTOWER OP LLC SENIOR CORP_BND 4.125		02/28/2024	VARIOUS		7,819,574	8,239,000	9,198,349	8,926,581		(22,592)		(22,592)		8,903,989		(1,084,415)	(1,084,415)	155,512	03/15/2029	2.A FE
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOL SENIOR CO		03/27/2024	MORGAN STANLEY & CO. INC		1,921,081	1,955,000	2,217,381	2,140,313		(9,841)		(9,841)		2,130,473		(209,392)	(209,392)	50,026	09/15/2028	2.C FE
983024-AF-7	WYETH LLC SENIOR CORP_BND 6.450% 02/01		02/01/2024	MATURITY		2,977,000	2,977,000	3,299,141	2,990,132		(13,132)		(13,132)		2,977,000				96,008	02/01/2024	1.F FE
B0A0GB-8L-2	WALGREENS CTL SENIOR CORP_BND 6.650% 0		03/01/2024	REDEMPTION 100.0000		283,403	283,403	290,323	284,701		(1,298)		(1,298)		283,403				3,147	08/01/2027	1.F
BHM037-XM-5	NEPTUNE REGIONAL TRANSMISSION SENIOR COR		03/31/2024	REDEMPTION 100.0000		89,483	89,483	98,508	92,141		(2,658)		(2,658)		89,483				1,389	06/30/2027	2.A FE
BHM0J7-RU-7	INDUSTRIAL DEVELOPMENT AUTHORI CORP_BND		03/10/2024	REDEMPTION 100.0000		38,261	38,261	38,261	38,261						38,261				335	12/10/2032	1.B
BHM0KL-C9-7	GOLDEN SPREAD ELECTRIC COOPERA SENIOR CO		02/10/2024	REDEMPTION 100.0000		186,430	186,430	186,430	186,430						186,430				4,088	08/10/2031	1.F
BHM0LD-SW-6	WALGREEN LEASE PASS THROUGH TR CORP_BND		03/25/2024	REDEMPTION 100.0000		54,570	54,570	54,570	54,570						54,570				465	12/25/2036	2.C
BHM0ME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.25		03/30/2024	REDEMPTION 100.0000		125,000	125,000	125,000	125,000						125,000				1,016	09/30/2024	1.G
BHM103-77-7	SOUTHWEST POWER POOL INC SENIOR CORP_BND		03/30/2024	REDEMPTION 100.0000		29,254	29,254	31,037	30,533		(1,279)		(1,279)		29,254				353	12/30/2042	1.F FE
BHM1DB-P0-0	BEAR SWAMP FINANCE LP SENIOR CORP_BND		03/31/2024	REDEMPTION 100.0000		55,259	55,259	55,259	55,259						55,259				676	10/08/2025	3.A PL
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO		03/15/2024	REDEMPTION 100.0000		9,617	9,617	9,617	9,617						9,617				192	12/15/2025	1.C FE
BHM1JL-RF-7	ARTHUR J GALLAGHER & CO CORP_BND 4.580		02/27/2024	MATURITY		1,000,000	1,000,000	1,015,150	1,000,349		(349)		(349)		1,000,000				22,900	02/27/2024	2.B PL
BHM1N1-D7-9	BFC HONEYWELL FEDERAL RECEIVAB SECURED C		03/01/2024	REDEMPTION 100.0000		126,426	126,426	126,426	126,426						126,426				880	12/01/2041	1.B
BHM1NA-HE-0	LTC PROPERTIES INC SENIOR CORP_BND 4.5		02/16/2024	REDEMPTION 100.0000		120,000	120,000	120,000	120,000						120,000				1,350	02/16/2032	2.C
BHM1S9-V3-6	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/21/2024	DIRECT		1,259,259	1,259,259	1,259,259	1,259,259						1,259,259				9,581	12/20/2024	3.C FE
BHM1S9-V3-6	FRANKLIN STREET PROPERTIES COR SENIOR CO		02/22/2024	TAXABLE EXCHANGE		3,540,877	3,740,741	3,740,741	3,740,741						3,740,741		(199,864)	(199,864)	28,926	12/20/2024	3.C FE
BHM1T0-2R-3	ALASKA VENTURES LLC SENIOR CORP_BND 4.		03/31/2024	REDEMPTION 100.0000		84,981	84,981	84,981	84,981						84,981				992	06/30/2033	2.C PL
BHM1WC-Z9-7	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		03/31/2024	REDEMPTION 100.0000		35,664	35,664	35,664	35,664						35,664				498	06/30/2031	3.A PL
BHM1WC-ZA-4	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		03/31/2024	REDEMPTION 100.0000		35,664	35,664	35,664	35,664						35,664				498	06/30/2031	3.A PL
BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CO		03/11/2024	REDEMPTION 100.0000		37,338	37,338	37,338	37,338						37,338				282	03/10/2041	1.D
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP_BND		02/01/2024	REDEMPTION 100.0000		(122,646)	(122,646)	(122,646)	(122,646)						(122,646)					12/31/2030	4.B PL
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP_BND		01/01/2024	TAX FREE EXCHANGE		6,446,902	6,446,902	6,446,902	6,446,902						6,446,902				92,674	12/31/2030	2.C PL
BHM28H-4T-1	GREEN BRICK PARTNERS INC CORP_BND 3.25		02/25/2024	REDEMPTION 100.0000		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				16,738	02/25/2028	2.C PL
BHM2DZ-Q3-8	VICOF II TRUST ABS_ABS 4.000% 02/10/30		03/20/2024	PAYDOWN		850,674	850,674	848,547	849,158		1,515		1,515		850,674				8,143	02/10/2030	1.G PL
BRTHW1-DJ-9	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		03/10/2024	REDEMPTION 100.0000		26,315	26,315	26,315	26,315						26,315				346	10/10/2031	2.B
BRTHW1-F3-2	VERIZON CORPORATE SERVICES GRO VERIZONCO		03/15/2024	REDEMPTION 100.0000		40,917	40,917	40,917	40,917						40,917				260	05/15/2035	2.A
BRYCZ9-4S-4	LENDINGPOINT FUNDING 4 TRUST ABS_ABS 8		03/15/2024	PAYDOWN		867,092	867,092	867,029	867,022		70		70		867,092				11,932	12/31/2028	1.F

STATEMENT AS OF MARCH 31, 2024 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	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 (11 + 12 - 13)	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
BRYNRK-BP-2	CL B NT - ISSUED AUG 2023 ABS 5.940% 0		03/29/2024	PAYDOWN		2,950,695	2,950,695	3,098,229	3,094,589		(143,894)		(143,894)		2,950,695				28,806	04/30/2036	1.B PL
136385-AL-5	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	03/15/2024	JANE STREET CAPITAL		97,652	95,000	124,449	121,684		(307)		(307)		121,377		(23,725)	(23,725)	3,035	03/15/2038	2.A FE
29250N-AR-6	ENBRIDGE INC SENIOR CORP_BND 3.700% 07	A	03/27/2024	TD SECURITIES (USA)		3,654,916	3,800,000	4,098,376	3,989,366		(13,937)		(13,937)		3,975,429		(320,513)	(320,513)	99,982	07/15/2027	2.A FE
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND 5.95	A	03/06/2024	JANE STREET CAPITAL		231,827	220,000	282,572	274,487		(767)		(767)		273,720		(41,893)	(41,893)	3,527	12/01/2034	2.A FE
89352H-AX-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	03/15/2024	CITICORP SECURITIES MARKETS		1,540,115	1,700,000	1,789,692	1,782,381		(940)		(940)		1,781,441		(241,326)	(241,326)	27,814	05/15/2038	2.B FE
89352L-AG-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	03/19/2024	DEUTSCHE BANK AG		14,935,238	13,636,000	18,290,103	17,126,863		(130,884)		(130,884)		16,995,980		(2,060,742)	(2,060,742)	279,993	06/15/2029	2.A FE
BHMOLT-QY-9	FINNING INTERNATIONAL INC SENIOR CORP_BN	A	01/19/2024	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				102,000	01/19/2024	2.A FE
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO	D	03/26/2024	BROADPOINT SECURITIES		2,518,600	2,800,000	2,757,720	2,768,876		1,414		1,414		2,770,290		(251,690)	(251,690)	38,588	11/01/2028	2.C FE
07335C-AK-0	BENEFIT STREET PARTNERS CLO LT SENIORCMB	C	03/01/2024	PAYDOWN				7,232	3,928		(3,928)		(3,928)						163	08/15/2052	1.A FE
143111-AE-2	CARLYLE US CLO LTD CGMS_22-3 MEZZANIN AB	D	02/15/2024	DIRECT		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				63,914	07/20/2035	1.E FE
23371D-AH-7	DAE FUNDING LLC SENIOR CORP_BND 144A 1	C	02/15/2024	MATURITY		2,647,000	2,647,000	2,607,295	2,644,673		2,327		2,327		2,647,000				21,507	02/15/2024	2.C FE
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A 4.3	D	03/08/2024	SG SECURITIES		2,276,188	2,340,000	2,235,714	2,285,986		2,130		2,130		2,288,117		(11,928)	(11,928)	25,594	06/12/2028	2.A FE
29003E-AE-5	ELMWOODCLOVIIILTDELMW8_21- MEZZANINABS21	D	03/22/2024	PAYDOWN		2,562,500	2,562,500	2,531,750	2,538,311		24,189		24,189		2,562,500				83,192	01/20/2034	1.F FE
40049J-AZ-0	GRUPO TELEVISA SAB SENIOR CORP_BND 6.6	D	03/06/2024	HUTCHINSON SHOCKEY ERLEY & CO		5,174,400	5,000,000	4,917,554	4,938,453		400		400		4,938,852		235,548	235,548	214,392	01/15/2040	2.B FE
40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND 5.0	D	03/06/2024	HUTCHINSON SHOCKEY ERLEY & CO		3,149,625	3,700,000	2,944,830	2,946,810		2,948		2,948		2,949,759		199,866	199,866	59,097	05/13/2045	2.B FE
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	03/06/2024	MILLENNIUM ADVISORS, LLC		115,940	109,000	149,153	144,340		(456)		(456)		143,884		(27,944)	(27,944)	4,233	01/15/2036	2.B FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/01/2024	VARIOUS							(4,658)		(4,658)		(4,658)		4,658	4,658	(324)	07/05/2034	2.C FE
86964W-AK-8	SUZANO AUSTRIA GMBH SENIOR CORP_BND 3.	D	03/06/2024	JEFFRIES & CO. INC.		2,510,821	3,050,000	2,816,523	2,854,811		3,805		3,805		2,858,616		(347,795)	(347,795)	61,688	01/15/2032	2.C FE
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	03/06/2024	VARIOUS		950,860	1,000,000	997,264	998,645		57		57		998,702		(47,842)	(47,842)	22,868	01/19/2028	1.E FE
898339-AB-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	03/25/2024	HUTCHINSON SHOCKEY ERLEY & CO		1,089,400	1,300,000	909,740	910,506		896		896		911,402		177,998	177,998	58,149	01/15/2050	2.C FE
91911T-AK-9	VALE OVERSEAS LTD SENIOR CORP_BND 6.87	D	03/26/2024	CITICORP SECURITIES MARKETS		3,284,937	3,083,000	3,996,951	3,929,083		(8,864)		(8,864)		3,920,218		(635,282)	(635,282)	81,250	11/10/2039	2.C FE
BHM0M6-4A-4	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	03/31/2024	REDEMPTION 100.0000		75,000	75,000	75,000	75,000						75,000				1,208	06/30/2035	2.C FE
BHM0NW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	03/15/2024	REDEMPTION 100.0000		168,000	168,000	166,480	168,000						168,000				2,310	09/15/2027	3.C FE
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	03/20/2024	REDEMPTION 100.0000		37,061	37,061	37,061	37,061						37,061				554	12/20/2044	2.C FE
BRYBZ9-U6-5	SLR LLC SLR_22-2 ABS_ABS _22-2 144A 5.	D	03/25/2024	PAYDOWN		571,802	571,802	571,802	571,802						571,802				6,184	12/30/2052	1.E PL
G2519Y-AA-6	CREDICORP LTD SENIOR CORP_BND 2.750% 0	D	01/04/2024	JEFFRIES & CO. INC.		1,147,500	1,200,000	1,143,600	1,145,680		690		690		1,146,370		1,130	1,130	1,925	06/17/2025	2.B FE
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/05/2024	REDEMPTION 100.0000		51,424	51,424	58,688	57,569		(6,145)		(6,145)		51,424				755	07/05/2034	2.C
P4909L-AA-8	GNL QUINTERO SA SENIOR CORP_BND 4.634%	D	01/31/2024	REDEMPTION 100.0000		98,608	98,608	104,648	103,145		(4,537)		(4,537)		98,608				2,285	07/31/2029	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						595,353,396	613,437,074	654,849,230	634,991,290	31	(1,276,275)		(1,276,244)		637,286,877		(41,506,369)	(41,506,369)	9,727,545	XXX	XXX
060505-EN-0	BANKOFAMERICACORP CAPSEC CORP_BND 6.10		01/29/2024	MORGAN STANLEY & CO. INC		2,705,240	2,705,000	2,610,325	2,610,325						2,610,325		94,915	94,915	61,321	01/01/9999	2.B FE
89356B-AG-3	TRANSCANADATRUST JRSUB CORP_BND 5.600%	A	03/15/2024	MARKETAXESS CORPORATI		633,598	700,000	700,000	700,000						700,000		(66,402)	(66,402)	20,907	03/07/2082	2.C FE
05565A-HN-6	BNP PARIBAS SA CAPSEC CORP_BND 144A 6.	D	03/25/2024	CALL 100.0000		3,791,000	3,791,000	4,164,036	4,164,036						4,164,036		(373,036)	(373,036)	125,577	01/01/9999	2.C FE
90352J-AF-0	UBSGROUPAG CAPSEC CORP_BND 144A 7.000%	D	01/31/2024	CALL 100.0000		15,000,000	15,000,000	16,556,250	16,556,250						16,556,250		(1,556,250)	(1,556,250)	525,000	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						22,129,838	22,196,000	24,030,611	24,030,611						24,030,611		(1,900,773)	(1,900,773)	732,805	XXX	XXX
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		01/23/2024	REDEMPTION 100.0000		2,277,375	2,277,375	2,277,375	2,277,375						2,277,375					03/10/2026	1.F PL
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		03/22/2024	REDEMPTION 100.0000		486,945	486,945	486,945	486,945						486,945				3,401	09/20/2026	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE		03/04/2024	REDEMPTION 100.0000		56,160	56,160	56,047	56,094		66		66		56,160				1,194	11/24/2026	1.F PL
BHM2F8-HK-8	WHLP IV RP LP SECURED TERM_LOAN 0.00		03/28/2024	REDEMPTION 100.0000		3,101,049	3,101,049	3,097,948	3,099,272		1,777		1,777		3,101,049				22,549	03/23/2026	1.G PL
BHM2H0-M2-7	ICM INVESTMENT PARTNERS II LLC SECURED T		01/31/2024	DIRECT		2,621,860	2,621,860	2,621,860	2,621,860						2,621,860				71,042	02/22/2024	3.B FE
BHM2H0-M2-7	ICM INVESTMENT PARTNERS II LLC SECURED T		02/22/2024	MATURITY		44,378,140	44,378,140	44,378,140	44,378,140						44,378,140				1,925,394	02/22/2024	3.B FE
BRY6RN-Q3-6	BLACKROCK SLS NAV FACILITY TERM_LOAN 0		02/07/2024	REDEMPTION 100.0000		1,592,661	1,592,661	1,581,725	1,584,881		7,779		7,779		1,592,661				25,675	01/26/2027	1.F
BRYK0Q-WC-0	BRINLEY PD SPV I LLC TERM_LOAN 0.000%		02/06/2024	REDEMPTION 100.0000		2,110,000	2,110,000	2,123,918	1,153,657		(17,388)		(17,388)		2,110,000				11,846	10/14/2032	1.F
BRYK0R-04-1	BRINLEY PD SPV I LLC TERM_LOAN 0.000%		01/10/2024	DIRECT		6,134,992	6,134,992	6,189,260	6,020,772		4,394		4,394		6,186,134		(51,142)	(51,142)	(2,723)	10/14/2032	1.F
BRYK0R-04-1	BRINLEY PD SPV I LLC TERM_LOAN 0.000%		03/01/2024	REDEMPTION 100.0000		1,481,500	1,481,500	1,499,849	1,019,813		(34,792)		(34,792)		1,481,500				5,996	10/14/2032	1.F
BRYKLM-MN-3	CANOPUS AVIATION NO 2 DESIGNAT SECURED T		03/11/2024	REDEMPTION 100.0000		24,411	24,411	24,350	24,355		56		56		24,411				337	06/28/2029	2.A
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						64,265,093	64,265,093	64,337,417	62,723,164		(38,108)		(38,108)		64,316,235		(51,142)	(51,142)	2,064,711	XXX	XXX
2509999997. Total - Bonds - Part 4						933,594,409	953,365,763	1,039,317,279	1,007,466,650	31	(1,844,076)		(1,844,045)		1,010,825,623		(77,571,776)	(77,571,776)	18,698,155	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						933,594,409	953,365,763	1,039,317,279	1,007,466,650	31	(1,844,076)		(1,844,045)		1,010,825,623		(77,571,776)	(77,571,776)	18,698,155	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
02740#-10-7	AMERICAN MATURITY LIFE INSURANCE COMPANY		01/01/2024	TALCOTT RESOLUTION LIFE INCORPORATED		16,460,252		16,460,252	16,460,242						16,460,252						
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						16,460,252	XXX	16,460,252	16,460,242						16,460,252					XXX	XXX
5989999997. Total - Common Stocks - Part 4						16,460,252	XXX	16,460,252	16,460,242						16,460,252					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						16,460,252	XXX	16,460,252	16,460,242						16,460,252					XXX	XXX
5999999999. Total - Preferred and Common Stocks						16,460,252	XXX	16,460,252	16,460,242						16,460,252					XXX	XXX
6009999999 - Totals						950,054,661	XXX	1,055,777,531	1,023,926,892	31	(1,844,076)		(1,844,045)		1,027,285,875		(77,571,776)	(77,571,776)	18,698,155	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 Reference 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
CALL OPTION 10Y RTR 3.000000 29-NOV-2032 BHM2JDMY7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/29/2032		200,000,000	0.03	10,975,000			6,611,100		6,611,100	(1,414,380)						2
CALL OPTION 20Y RTR 2.000000 14-DEC-2033 BHM2P2WV9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033		50,000,000	0.02		(45,806)		1,499,754		1,499,754	(271,262)						2
CALL OPTION 20Y RTR 3.000000 14-DEC-2033 BHM2P2Y70	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/14/2033		50,000,000	0.03		(101,590)		3,205,343		3,205,343	(540,759)						2
CALL OPTION 20Y RTR 2.000000 19-DEC-2033 BHM2P6193	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/19/2023	12/19/2033		50,000,000	0.02		(48,693)		1,492,177		1,492,177	(268,620)						2
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										10,975,000	(196,089)		12,808,374	XXX	12,808,374	(2,495,021)					XXX	XXX
PUT OPTION NOV27 SPX P @ 2300 BHM2J2XM5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/02/2022	11/30/2027	50,000	115,000,000	2300	2,051,500			31,475		31,475	(102,354)						2
PUT OPTION NOV27 SPX P @ 3725 BHM2J3CD6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/03/2022	11/30/2027	50,000	186,250,000	3725	15,152,195			1,037,869		1,037,869	(1,086,473)						2
PUT OPTION 10Y RTR 3.400000 03-NOV-2032 BHM2J3EF9	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2022	11/03/2032		200,000,000	0.034	10,950,000			8,673,120		8,673,120	(1,736,480)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J3HN9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/04/2022	11/30/2027	100,000	377,500,000	3775	30,378,790			2,249,831		2,249,831	(2,377,948)						2
PUT OPTION NOV27 SPX P @ 2275 BHM2J4EA8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	100,000	227,500,000	2275	4,400,000			54,442		54,442	(193,761)						2
PUT OPTION NOV27 SPX P @ 3775 BHM2J4ET7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/07/2022	11/30/2027	50,000	188,750,000	3775	15,203,000			1,124,916		1,124,916	(1,188,974)						2
PUT OPTION NOV27 SPX P @ 2300 BHM2J4MC5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/08/2022	11/30/2027	100,000	230,000,000	2300	4,353,000			62,950		62,950	(204,708)						2
PUT OPTION NOV27 NDX P @ 6800 BHM2J5TT8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	116,382,000	6800	3,010,871			4,144		4,144	(52,849)						2
PUT OPTION NOV27 NDX P @ 11350 BHM2J5TU5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/10/2022	11/30/2027	17,115	194,255,250	11350	18,236,546			707,352		707,352	(806,543)						2
PUT OPTION NOV27 RTY P @ 1825 BHM2J5TV3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/10/2022	11/30/2027	213,000	388,725,000	1825	34,466,808			7,956,729		7,956,729	(5,548,026)						2
PUT OPTION NOV27 RTY P @ 1100 BHM2J5TW1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/10/2022	11/30/2027	106,500	117,150,000	1100	2,848,939			155,473		155,473	(298,532)						2
PUT OPTION 10Y RTR 3.000000 15-NOV-2032 BHM2J7B48	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2032		200,000,000	0.03	8,720,000			6,609,260		6,609,260	(1,415,340)						2
PUT OPTION 10Y RTR 3.000000 22-NOV-2032 BHM2JA480	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/22/2032		200,000,000	0.03	9,516,000			6,610,860		6,610,860	(1,414,820)						2
PUT OPTION 10Y RTR 2.750000 01-DEC-2032 BHM2JENC2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	12/01/2022	12/01/2032		200,000,000	0.0275	9,390,000			5,528,100		5,528,100	(1,227,200)						2
PUT OPTION 10Y RTR 2.750000 06-DEC-2032 BHM2JG693	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2032		200,000,000	0.0275	10,385,000			5,528,700		5,528,700	(1,226,920)						2
PUT OPTION 10Y RTR 2.750000 07-DEC-2032 BHM2JG7F8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2032		200,000,000	0.0275	11,190,000			5,529,280		5,529,280	(1,226,800)						2

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)
PUT OPTION 10Y RTR 2.750000 13-DEC-2032 BHM2JJCM1	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS	TVJ8SHLIZLORGWGDTN03	12/12/2022	12/13/2032		200,000,000	0.0275	10,100,000			5,530,500		5,530,500	(1,226,420)						2
PUT OPTION 10Y RTR 2.750000 15-DEC-2032 BHM2JL205	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2032		200,000,000	0.0275	10,356,000			5,531,700		5,531,700	(1,226,200)						2
PUT OPTION 10Y RTR 3.000000 20-DEC-2032 BHM2JNWP3	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	SMBC CAPITAL MARKETS	TVJ8SHLIZLORGWGDTN03	12/20/2022	12/20/2032		200,000,000	0.03	10,940,000			6,615,620		6,615,620	(1,412,700)						2
PUT OPTION JAN25 SPX P @ 4000 BHM2M29V8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	07/13/2023	01/17/2025	100,000	400,000,000	4000	15,147,441	118,518		3,694,937		3,694,937	(4,772,607)						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQG47	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400	4,328,712	(4,027)		2,142,512		2,142,512	(1,323,597)						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQG70	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175	3,332,010	26,071		1,072,410		1,072,410	(1,263,555)						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQG88	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	01/17/2025	6,000	31,050,000	5175	3,332,010	26,071		1,072,410		1,072,410	(1,263,555)						2
PUT OPTION JUL24 SPX P @ 4950 BHM2MQG96	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	6,000	29,700,000	4950	2,343,836	27,601		281,633		281,633	(1,049,044)						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQGA3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	01/16/2026	6,000	32,400,000	5400	4,328,712	(4,027)		2,142,512		2,142,512	(1,323,597)						2
PUT OPTION JUL24 SPX P @ 4950 BHM2MQGB1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/12/2023	07/19/2024	6,000	29,700,000	4950	2,343,836	27,601		281,633		281,633	(1,049,044)						2
PUT OPTION JUL25 SPX P @ 5175 BHM2MQGC9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175	3,469,988	12,180		1,449,728		1,449,728	(1,163,023)						2
PUT OPTION JUL25 SPX P @ 5175 BHM2MQGD7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/12/2023	07/18/2025	6,000	31,050,000	5175	3,469,988	12,180		1,449,728		1,449,728	(1,163,023)						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQQD6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125	746,898	5,844		354,130		354,130	(177,661)						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQQE4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025	525,958	6,194		120,430		120,430	(174,507)						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQQF1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200	938,182	(873)		589,458		589,458	(179,602)						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQQH7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	600	10,110,000	16850	921,552	10,852		126,073		126,073	(328,049)						2
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQJ3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125	786,944	2,762		438,611		438,611	(170,571)						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQQK0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/13/2023	01/16/2026	600	11,040,000	18400	1,636,898	(1,523)		884,602		884,602	(346,758)						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQQL8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600	1,260,080	9,859		459,723		459,723	(353,502)						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQQM6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I	W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600	1,344,522	4,720		612,231		612,231	(323,519)						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQQN4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	2,000	4,600,000	2300	401,527	4,728		81,814		81,814	(150,625)						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQQQ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500	861,053	(801)		407,063		407,063	(180,511)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQQR5	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400	574,644	2,017		292,529		292,529	(159,977)						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQQS3	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400	544,762	4,262		226,274		226,274	(161,878)						2
PUT OPTION JUL24 RTY P @ 2025 BHM2MQQT1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	07/19/2024	3,000	6,075,000	2025	525,958	6,194		120,430		120,430	(174,507)						2
PUT OPTION JAN25 RTY P @ 2125 BHM2MQQV6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	09/14/2023	01/17/2025	3,000	6,375,000	2125	746,898	5,844		354,130		354,130	(177,661)						2

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)
PUT OPTION JUL25 RTY P @ 2125 BHM2MQQW4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2023	07/18/2025	3,000	6,375,000	2125	786,944	2,762		438,611		438,611	(170,571)						2
PUT OPTION JAN26 RTY P @ 2200 BHM2MQQX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2023	01/16/2026	3,000	6,600,000	2200	938,182	(873)		589,458		589,458	(179,602)						2
PUT OPTION JUL24 NDX P @ 16850 BHM2MQQY0	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/19/2024	600	10,110,000	16850	921,552	10,852		126,073		126,073	(328,049)						2
PUT OPTION JUL25 NDX P @ 17600 BHM2MQQZ7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	07/18/2025	600	10,560,000	17600	1,344,522	4,720		612,231		612,231	(323,519)						2
PUT OPTION JAN25 NDX P @ 17600 BHM2MQR03	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	09/13/2023	01/17/2025	600	10,560,000	17600	1,260,080	9,859		459,723		459,723	(353,502)						2
PUT OPTION JUL24 MXEA P @ 2300 BHM2MQR29	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/19/2024	2,000	4,600,000	2300	401,527	4,728		81,814		81,814	(150,625)						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQR37	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/13/2023	01/16/2026	600	11,040,000	18400	1,636,898	(1,523)		884,602		884,602	(346,758)						2
PUT OPTION JAN25 MXEA P @ 2400 BHM2MQR52	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/17/2025	2,000	4,800,000	2400	544,762	4,262		226,274		226,274	(161,878)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQR60	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	07/18/2025	2,000	4,800,000	2400	574,644	2,017		292,529		292,529	(159,977)						2
PUT OPTION JAN26 MXEA P @ 2500 BHM2MQR78	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2023	01/16/2026	2,000	5,000,000	2500	861,053	(801)		407,063		407,063	(180,511)						2
PUT OPTION FWDP 20Y RTR 3.0 02-NOV-2033 BHM2NFB60	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/02/2023	11/02/2033		50,000,000	0.03	2,516,348	(66,996)		3,175,305		3,175,305	(575,060)						2
PUT OPTION FWDP 20Y RTR 2.000000 03-NOV-2 BHM2NFR30	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2033		50,000,000	0.02	1,288,532	(34,016)		1,488,749		1,488,749	(282,673)						2
PUT OPTION FWDP 20Y RTR 3.0 10-NOV-2033 BHM2NJBH8	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2033		50,000,000	0.03	2,683,492	(71,572)		3,177,701		3,177,701	(570,231)						2
PUT OPTION 20Y RTR 2.000000 30-NOV-2033 BHM2NXDH5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2023	11/30/2033		50,000,000	0.02	1,313,809	(34,904)		1,494,751		1,494,751	(281,881)						2
PUT OPTION 20Y RTR 3.000000 07-DEC-2033 BHM2NZUX6	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/07/2023	12/07/2033		50,000,000	0.03	3,307,327	(88,009)		3,201,263		3,201,263	(554,014)						2
PUT OPTION JAN25 SPX P @ 4250 BHM2P1244	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/11/2023	01/17/2025	170,000	722,500,000	4250	23,054,040			8,434,050		8,434,050	(11,322,197)						2
PUT OPTION JUL26 SPX P @ 6150 BHM2PJ1W4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6150		8,486,320		5,653,057		5,653,057	(2,833,263)						2
PUT OPTION JUL26 SPX P @ 6150 BHM2PJ1X2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/17/2024	07/17/2026	8,000	49,200,000	6150		8,486,320		5,653,057		5,653,057	(2,833,263)						2
PUT OPTION OCT24 SPX P @ 4250 BHM2PJKX1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	12,000	51,000,000	4250		952,627		353,160		353,160	(599,467)						2
PUT OPTION APR24 SPX P @ 4250 BHM2PJKZ6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	12,000	51,000,000	4250		279,185		9,636		9,636	(269,549)						2
PUT OPTION APR24 SPX P @ 4250 BHM2PJL10	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/18/2024	04/19/2024	12,000	51,000,000	4250		279,185		9,636		9,636	(269,549)						2
PUT OPTION OCT24 SPX P @ 4250 BHM2PJL36	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/18/2024	10/18/2024	12,000	51,000,000	4250		952,627		353,160		353,160	(599,467)						2
PUT OPTION JAN25 SPX P @ 4700 BHM2PYYB1	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	02/15/2024	01/31/2025	20,000	94,000,000	4700		2,764,800		1,870,661		1,870,661	(894,139)						2
PUT OPTION JUL25 SPX P @ 4750 BHM2Q6FN6	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	03/01/2024	07/18/2025	17,500	83,125,000	4750		3,013,325		2,642,489		2,642,489	(370,836)						2
PUT OPTION MAR25 SPX <3750 10Y SOFR<3.5% BHM2N9RD2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	10/24/2023	03/21/2025		10,000,000	3750	810,000			310,593		310,593	(743,371)						2

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)
PUT OPTION MAR25 SPX <3850 10Y SOFR<3.25% BHM2NFR97	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/03/2023	03/21/2025		10,000,000	3850	815,000			254,956		254,956	(738,411)						2
PUT OPTION MAR25 SPX <3900 10Y SOFR<3.25% BHM2NHLT5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	03/21/2025		5,000,000	3900	375,000			134,638		134,638	(385,242)						2
PUT OPTION APR25 SPX <3950 10Y SOFR<3.25% BHM2NN479	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	11/15/2023	04/17/2025		10,000,000	3950	755,000			301,510		301,510	(812,412)						2
PUT OPTION APR25 SPX <3950 10Y SOFR<3.25% BHM2NN5J2	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/15/2023	04/17/2025		5,000,000	3950	377,500			150,755		150,755	(406,206)						2
PUT OPTION MAR25 SPX <4000 10Y SOFR<3.25% BHM2NZ4W7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	12/05/2023	03/21/2025		10,000,000	4000	950,000			300,074		300,074	(838,139)						2
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										323,077,270	25,257,142		131,284,901	XXX	131,284,901	(69,937,783)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										334,052,270	25,061,053		144,093,275	XXX	144,093,275	(72,432,804)					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										10,975,000	(196,089)		12,808,374	XXX	12,808,374	(2,495,021)					XXX	XXX
0449999999. Total Purchased Options - Put Options										323,077,270	25,257,142		131,284,901	XXX	131,284,901	(69,937,783)					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										334,052,270	25,061,053		144,093,275	XXX	144,093,275	(72,432,804)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 1.71 PAY SOFR 03/07/2032 BHM2EEPP6	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/07/2032		75,000,000	1.706%[5.34%]			(721,879)			(10,899,567)					1,056,657		
BASIS SWAP WITH CME GROUP INC RCV 1.41 PAY SOFR 10/14/2028 BHM2KXPQ5	CONVERTING VARIABLE ASSET TO FIXED	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2028		50,000,000	1.4105%[5.6016%]			(533,207)			(5,920,090)					532,827		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(1,255,086)		XXX	(16,819,657)					1,589,484	XXX	XXX

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)
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.97 PAY 5.38 04/29/2024 BHM00V7F9	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/29/2010	04/29/2024		12,223,235	5.972%[5.375%]			47,102	1,423,235		1,461,981		(6,054)	252,554		17,227		
CURRENCY SWAP WITH HSBC BANK USA NA RCV 5.75 PAY 5.38 04/29/2024 BHM00XJ88	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2010	04/29/2024		15,511,267	5.75%[5.375%]			60,506	2,064,000		2,592,606		(135,673)	431,473		21,861		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 5.79 PAY 5.50 06/05/2026 BHM00XPC2	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/29/2010	06/05/2026		21,920,860	5.785%[5.5%]			109,034	6,725,025		6,512,776		(113,797)	255,862		161,859		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.00 PAY 0.98 10/27/2024 BHM1KHTD7	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	3.0025%[0.98%]			17,446	124,500		144,181		(3,909)	77,859		12,760		
CURRENCY SWAP WITH CITIBANK NA RCV 3.20 PAY 1.34 10/31/2026 BHM1KJX89	031100H@2 - AMETEK INC	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	3.2%[1.34%]			15,738	63,000		90,107		(1,144)	75,094		26,559		
CURRENCY SWAP WITH CITIBANK NA RCV 4.00 PAY 1.84 12/07/2027 BHM1Q8N21	B9550@AA9 - UMICORE SA	D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,572	4%[1.84%]			28,627	(68,429)		46,516		5,786	117,464		51,192		
CURRENCY SWAP WITH JPMORGAN CHASE BANK NA RCV 3.11 PAY 1.62 01/07/2031 BHM27DRQ2	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D PART 1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031		15,178,759	3.10625%[1.62%]			61,640	1,138,759		1,043,190		(44,871)	365,321		197,548		
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												340,093	11,470,090	XXX	11,891,357		(299,662)	1,575,627		489,006	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(914,993)	11,470,090	XXX	(4,928,300)		(299,662)	1,575,627		2,078,490	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
BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY SOFR 09/25/2048 BHM2KXNX2	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2048		85,000,000	3.185%[5.6016%]	21,056		(515,291)	21,056		(10,788,472)					2,103,819		
BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY SOFR 06/08/2050 BHM2KXP69	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/08/2050		110,000,000	1.129%[5.6016%]			(1,249,959)			(51,237,212)					2,815,521		
BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY SOFR 01/27/2041 BHM2KXPB8	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2041		145,000,000	1.4865%[5.6016%]	39,294		(1,518,974)	39,294		(46,481,074)					2,975,006		
BASIS SWAP WITH CME GROUP INC RCV 2.13 PAY SOFR 06/10/2029 BHM2KXPH5	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.132%[5.6016%]			(442,787)			(4,886,067)					569,938		
BASIS SWAP WITH CME GROUP INC RCV 2.14 PAY SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D PART 1	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/10/2029		50,000,000	2.135%[5.6016%]			(442,412)			(4,879,134)					569,938		
1179999999. Subtotal - Swaps - Replication - Interest Rate										60,350		(4,169,423)	60,350	XXX	(118,271,959)					9,034,222	XXX	XXX

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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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2029 Z96HYC3S3	ASSET REPLICATION	D PART 1	Credit	ICE 549300R4IG1TWPZT5U32	03/20/2024	06/20/2029		250,000,000	1%[0%]		5,472,514	75,583	5,441,574		5,661,750			(30,940)		250,000,000		
1189999999. Subtotal - Swaps - Replication - Credit Default											5,472,514	75,583	5,441,574	XXX	5,661,750			(30,940)		250,000,000	XXX	XXX
BASIS SWAP WITH CME GROUP INC RCV 2.09 PAY SOFR 03/21/2042 BHM2EM703	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/17/2022	03/21/2042		150,000,000	2.0855%[5.34%]			(1,312,943)	(33,321,637)		(33,321,637)	(5,144,579)				3,180,527		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY SOFR 12/22/2032 BHM2JNVX7	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032		290,000,000	3.35%[5.34%]			(1,473,063)	(10,448,097)		(10,448,097)	(8,241,706)				4,285,295		2
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNW4	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		70,000,000	2.5585%[5.6016%]			(545,704)	(15,614,402)		(15,614,402)	(2,900,956)				1,697,528		5
BASIS SWAP WITH CME GROUP INC RCV 2.56 PAY SOFR 10/03/2047 BHM2KXNY0	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		52,000,000	2.564%[5.6016%]			(404,665)	(11,555,226)		(11,555,226)	(2,156,852)				1,261,021		5
BASIS SWAP WITH CME GROUP INC RCV 2.51 PAY SOFR 10/05/2067 BHM2KXP51	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/05/2067		250,000,000	2.5085%[5.6016%]				(18,224,736)		(18,224,736)	(7,097,253)				8,248,339		5
BASIS SWAP WITH CME GROUP INC RCV 2.57 PAY SOFR 10/03/2047 BHM2KXPE2	ASSET LIABILITY GAP	D PART 1	Duration	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2047		75,000,000	2.5685%[5.6016%]			(582,807)	(16,614,215)		(16,614,215)	(3,113,033)				1,818,780		5
1199999999. Subtotal - Swaps - Replication - Foreign Exchange												(4,319,182)	(105,778,313)	XXX	(105,778,313)	(28,654,379)				20,491,490	XXX	XXX
1229999999. Subtotal - Swaps - Replication										60,350	5,472,514	(8,413,022)	(100,276,389)	XXX	(218,388,522)	(28,654,379)		(30,940)		279,525,712	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										60,350		(5,424,509)	60,350	XXX	(135,091,616)					10,623,706	XXX	XXX
1369999999. Total Swaps - Credit Default											5,472,514	75,583	5,441,574	XXX	5,661,750			(30,940)		250,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(3,979,089)	(94,308,223)	XXX	(93,886,956)	(28,654,379)	(299,662)	1,575,627		20,980,496	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										60,350	5,472,514	(9,328,015)	(88,806,299)	XXX	(223,316,822)	(28,654,379)	(299,662)	1,544,687		281,604,202	XXX	XXX
CALL OPTION JUN24 MXEA @ 2333.0649 BHM2QBJ43	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		39,396,135	2333.06494140625				(357,029)		(357,029)	(357,029)						2
CALL OPTION JUN24 NDX @ 18324.4270 BHM2QBJ68	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		41,798,020	18324.427734375				(335,265)		(335,265)	(335,265)						2
CALL OPTION JUN24 RTY @ 2096.5243 BHM2QBJ84	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/14/2024	06/21/2024		41,066,720	2096.5244140625				(974,738)		(974,738)	(974,738)						2
GOLDMAN SACHS INTERNATIONAL JUN24 SPX @ 5303.1018 BHM2QFZ04	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	03/21/2024	06/21/2024		25,269,279	5303.1015625				(31,612)		(31,612)	(31,612)						2
1439999999. Subtotal - Forwards - Hedging Other													(1,698,644)	XXX	(1,698,644)	(1,698,644)					XXX	XXX
1479999999. Subtotal - Forwards													(1,698,644)	XXX	(1,698,644)	(1,698,644)					XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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)
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(914,993)	11,470,090	XXX	(4,928,300)		(299,662)	1,575,627		2,078,490	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										334,052,270	25,061,053		142,394,631	XXX	142,394,631	(74,131,448)					XXX	XXX
1719999999. Subtotal - Replication										60,350	5,472,514	(8,413,022)	(100,276,389)	XXX	(218,388,522)	(28,654,379)		(30,940)		279,525,712	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										334,112,620	30,533,567	(9,328,015)	53,588,332	XXX	(80,922,191)	(102,785,827)	(299,662)	1,544,687		281,604,202	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
0002	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 THE THREE MONTHS ENDING MARCH 31, 2024, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING THE OBJECTIVE ....
0005	THIS DERIVATIVE IS PART OF A HEDGE PROGRAM DESIGNED TO DECREASE PORTFOLIO SPREAD DURATION TO APPROACH A TARGETED LEVEL. FOR THE THREE MONTHS ENDING MARCH 31, 2024, 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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
TYM4	2,355	2,355,000	US 10YR NOTE JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	06/18/2024	CBT 549300EX04Q2QBFQTQ27	02/26/2024	110.4141	110.7969	(183,984)					901,548	901,548	5,503,635	2	1,000
USM4	1,983	1,983,000	US LONG BOND JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	06/18/2024	CBT 549300EX04Q2QBFQTQ27	02/26/2024	118.8672	120.4375	495,750					3,113,934	3,113,934	8,507,070	2	1,000
1539999999. Subtotal - Long Futures - Hedging Other												311,766					4,015,482	4,015,482	14,010,705	XXX	XXX
1579999999. Subtotal - Long Futures												311,766					4,015,482	4,015,482	14,010,705	XXX	XXX
ESM4	750	37,500	S&P500 EMINI JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	5,239.5717	5,308.5000	(9,375)					(2,584,813)	(2,584,813)	9,735,000	2	50
MFSM4	400	20,000	MSCI EAFE INDEX JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	06/21/2024	ICE 549300R4IG1TWPZT5U32	03/13/2024	2,352.7373	2,357.1000	122,000					(87,255)	(87,255)	1,429,736	2	50
NQM4	210	4,200	NASDAQ 100 E-MINI JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	18,474.1962	18,475.0000	120,750					(3,376)	(3,376)	4,088,700	2	20
RTYM4	625	31,250	RUSSELL 2000 EMINI CME JUN 24	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	2,089.2546	2,145.9000	(234,375)					(1,770,170)	(1,770,170)	4,468,750	2	50
1609999999. Subtotal - Short Futures - Hedging Other												(1,000)					(4,445,614)	(4,445,614)	19,722,186	XXX	XXX
1649999999. Subtotal - Short Futures												(1,000)					(4,445,614)	(4,445,614)	19,722,186	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												310,766					(430,132)	(430,132)	33,732,891	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												310,766					(430,132)	(430,132)	33,732,891	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	34,711,829	431,974	35,143,803
Total Net Cash Deposits	34,711,829	431,974	35,143,803

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	THIS DERIVATIVE IS PART OF AN OFFSETTING RELATIONSHIP IN WHICH AN OPEN HEDGE WAS EFFECTIVELY TERMINATED AS A RESULT OF THE COMPANY ENTERING INTO A NEW DERIVATIVE WITH OFFSETTING TERMS. FOR THE THREE MONTHS ENDING MARCH 31, 2024, THE HEDGE HAS BEEN EFFECTIVE AT ACHIEVING ITS OBJECTIVE.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		35,143,803		35,143,803	738,500	(427,734)	738,500	33,732,891	33,732,891
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y	7,478,021	24,539,493	30,638,860			30,638,860		23,160,839		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	23,643,000	5,382,566	28,988,037			28,988,037		5,345,037		
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	21,440,000	2,533,422	23,857,580	(68,429)		23,931,203		2,491,203	77,751	
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Y	Y	2,660,000		2,064,000			2,592,606			21,861	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y	925,000	40,158,747	42,518,997	(1,667,032)		42,269,606	(1,667,032)	39,677,574	389,394	
SMBC CAPITAL MARKETS TVJ8SHLIZLORGWGDTN03	Y	Y	10,478,000		17,674,220		7,196,220	17,674,220		7,196,220		
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	2,474,000	1,763,197	4,134,666			4,134,666		1,660,666		
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	280,000		134,638			134,638				
GOLDMAN SACHS & CO I W22LROWP2IHZNBB6K528	Y	Y		7,103,170	5,620,796	(31,612)		5,620,796	(31,612)	5,589,184		
0299999999. Total NAIC 1 Designation			69,378,021	81,480,595	155,631,794	(1,767,073)	7,196,220	155,984,632	(1,698,644)	85,120,723	489,006	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					5,501,924	(105,778,313)		5,661,750	(240,869,929)		281,115,196	
0999999999 - Gross Totals			69,378,021	81,480,595	196,277,521	(107,545,386)	42,340,023	162,384,882	(242,996,307)	85,859,223	315,337,093	33,732,891
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					196,277,521	(107,545,386)						

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 AC28XWWI3WIBK2824319	Cash		CASH	238,021,566	238,021,566	238,021,566		V
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	29,199,968	56,559,800	40,376,966	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SN-9	UNITED STATES TREASURY	50,733,678	98,270,200	70,153,228	05/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SP-4	UNITED STATES TREASURY	6,636,056	12,525,000	11,173,956	08/15/2050	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	4,043,025	6,500,000	6,405,589	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	5,637,034	9,062,700	8,931,066	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-SZ-2	UNITED STATES TREASURY	272,002	437,300	430,948	08/15/2051	I
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Treasury	912810-TB-4	UNITED STATES TREASURY	1,212,552	2,000,000	1,934,848	11/15/2051	I
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	UNITED STATES TREASURY	1,399,797	2,642,000	2,357,013	08/15/2050	IV
0199999999 - Total				337,155,678	426,018,566	379,785,180	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)
BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	UNITED STATES TREASURY	7,478,021	9,317,000	XXX	08/15/2030	IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	23,643,000	23,643,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		CASH	7,229,729	7,229,729	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		CASH	14,210,271	14,210,271	XXX		IV
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Cash		CASH	2,660,000	2,660,000	XXX		IV
JPMORGAN CHASE BANK, 7H6GLXDRUGQFU57RNE97	Cash		CASH	925,000	925,000	XXX		IV
SMBC CAPITAL MARKETS TVJ8SHLIZL0RGWGDTN03	Cash		CASH	10,478,000	10,478,000	XXX		IV
UBS AG BFM8T61CT2L1QCEMIK50	Cash		CASH	280,000	280,000	XXX		IV
WELLS FARGO BANK, NA KB1H1DSPRFMYMCUFXT09	Cash		CASH	2,474,000	2,474,000	XXX		IV
0299999999 - Total				69,378,021	71,217,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
0001	Interest rate hedge	(41,679,018)	(45,453,621)	(3,774,603)	(3,774,603)	(11,512,434)	(5,357,321)	100.0	(5,357,321)	(68,373,245)	(45,453,621)	(5,357,321)		(40,096,300)	2,555,666		2,555,666	(105,913,879)
Total		(41,679,018)	(45,453,621)	(3,774,603)	(3,774,603)	(11,512,434)	(5,357,321)	XXX	(5,357,321)	(68,373,245)	(45,453,621)	(5,357,321)		(40,096,300)	2,555,666		2,555,666	(105,913,879)

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
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
JP MORGAN CHASE BANK N.A New York, NY		0.000			347,762	332,795	490,064	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			670,559	296,190	6,008,359	XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000			258,375,667	317,080,956	291,883,290	XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000			17,451,114	27,490,303	29,549,338	XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000			19,319,774	20,337,995	586,192	XXX
JP MORGAN CHASE New York, NY		0.000			3,960,216	4,100,378	71,674,905	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			89,997,526	63,121,565		XXX
BANK OF AMERICA New York, NY		0.000			1,802,469	1,088,391	1,408,334	XXX
BANK OF AMERICA New York, NY		0.000			1,034,818	1,031,385	1,018,740	XXX
BANK OF AMERICA New York, NY		0.000			883,305	840,391	805,426	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			4,543,821		603,659	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			525,425		279,018	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			265,302		660,117	XXX
JP MORGAN CHASE BANK N.A New York, NY		0.000			4,884,783			XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000			1,815,814	9,573,330	6,282,701	XXX
FEDERAL HOME LOAN BANK OF BOSTON Boston, MA		0.000				606,346		XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000				1,815,814	6,216,460	XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000					255,722	XXX
THE BANK OF NEW YORK MELLON New York, NY		0.000					3,458,594	XXX
0199998. Deposits in ... 74 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			660,490	879,768	1,061,432	XXX
0199999. Totals - Open Depositories	XXX	XXX			406,538,844	448,595,607	422,242,351	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			406,538,844	448,595,607	422,242,351	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			406,538,844	448,595,607	422,242,351	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 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 TBILL_CASH		03/20/2024	0.000	04/16/2024	9,578,894		15,419
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,578,894		15,419
0109999999. Total - U.S. Government Bonds						9,578,894		15,419
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						9,578,894		15,419
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						9,578,894		15,419
4812A0-37-5	JPMORGAN PRIME MMKT FD - CAP		03/28/2024	0.000		62,616,735		1,102,242
4812C2-23-9	JPMORGAN US TREASURY PLUS STIFFUND		03/28/2024	0.000		94,041,509		103,246
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						156,658,244		1,205,488
4812C0-66-2	JP MORGAN US GOVT AGENCY SHARES		03/28/2024	0.000		4,861,757		
4812C0-67-0	JPMORGAN US GOVT MM-CP		03/28/2024	0.010		235,012,417		1,441,975
8309999999. Subtotal - All Other Money Market Mutual Funds						239,874,174		1,441,975
8609999999 - Total Cash Equivalents						406,111,312		2,662,882