

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

# **QUARTERLY STATEMENT**

AS OF SEPTEMBER 30, 2024 OF THE CONDITION AND AFFAIRS OF THE

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

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, ar 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 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 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 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required 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 to the enclosed statement.  Lisa M. Proch  Lindsay P. Mastroianni  Christopher B. Cramer	NAIC Group		NAIC Company Code	71153 Employer's I	D Number	39-1052598
Licensed as business type:  Life, Accident and Health [X]. Fraternal Benefit Societies [ ] Incorporated/Organized  D109/1966  Statutory Home Office  1 American Row (Street and Number)  (City or Town, State, Country and Zip Code)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  Mail Address  1 American Row (Street and Number)  (Street and Number)  (Street and Number)  (Street and Number)  (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)  Primary Location of Books and Records  1 American Row (Street and Number)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  (City or Town, State, Country and Zip Code)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  (City or Town, State, Country and Zip	Organized under the Laws of		, St	ate of Domicile or Port of E	intry	ст
Incorporated/Organized 01609r1956 Commenced Business 07/1011965  Statutory Home Office 1 American Row (Street and Number) (City or Town, State, Country and Zip Code)  Main Administrative Office 1 American Row (Street and Number) 800-862-8668  (City or Town, State, Country and Zip Code) (Street and Number) 800-862-8668  (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) Hartford, CT, US 08103  (Street and Number) (City or Town, State, Country and Zip Code) (Street and Number) 800-862-8668 (City or Town, State, Country and Zip Code) (Street and Number) 800-862-8668 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 800-862-8668 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8648 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8648 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8648 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) 8184-8649 (City or Town, State, Country and Zip C	Country of Domicile		United States of A	merica		
Statutory Home Office 1 American Row (Street and Number) (City or Town, State, Country and Zip Code)  Main Administrative Office 1 American Row (Street and Number) (Street and Number) (City or Town, State, Country and Zip Code)  Mail Address 1 American Row (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  Mail Address 1 American Row (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  Primary Location of Books and Records 1 American Row (City or Town, State, Country and Zip Code)  Primary Location of Books and Records 1 American Row (Street and Number) (City or Town, State, Country and Zip Code)  Mail Address (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  Internet Website Address www.talcottresolution.com  Statutory Statement Contact Andrew G. Heiming (Name) (Area Code) (Telephone Number)  Statutory Statement Contact (E-mail Address) (Fax Number)  Statutory Statement Contact (E-mail Address) (Fax Number)  OFFICERS  Chief Legal Officer and Chief Compliance Officer Lisa Michelie Proch VP and Appointed Actuary John Buck Brady  VP and Controller Lindsay Piper Mastrolanni Treasurer Shantanu Mishira # OTHER  Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES  Lisa Michelie Proch # James Francis O'Grady # Oliver Peter Jakob # Olive	Licensed as business type:	Life, Accident	and Health [X] Frate	ernal Benefit Societies [ ]		
(Street and Number)  (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103 (City or Town, State, Country and Zip Code)  (Street and Number)  (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  Primary Location of Books and Records  1 American Row (Street and Number)  (Street and Number)  (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103 (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103 (City or Town, State, Country and Zip Code)  (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103  (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103  (City or Town, State, Country and Zip Code)  Hartford, CT, US 08103  (City or Town, State, Country and Zip Code)  (Name)  Statutory Statement Contact  Andrew G. Helming (Name)  Statutory Statement Contact  (Name)  (Rame)  (Area Code) (Telephone Number)  Statutory Statement Contact  (Name)  (Rame)  (Rame)  (Rame)  (Area Code) (Telephone Number)  860-791-0166  (Name)  Statutory Statement Contact  (Name)  (Rame)  (Area Code) (Telephone Number)  860-791-0166  (Name)  Statement Lephance Officer  (Name)  (Park Number)  OFFICERS  Chief Lepal Officer and  Chief Compliance Officer  Lisa Michelle Proch  VP and Appointed Actuary  John Buck Brady  Treasurer  Shantanu Mishra #  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  James Francis O'Grady #  Oliver Peter Jakob #  Oliver Peter J	Incorporated/Organized	01/09/1956		Commenced Business		07/01/1965
Main Administrative Office 1 American Row (Street and Number) 800-862-6668  (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  Mail Address 1 American Row (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  Primary Location of Books and Records 1 American Row (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  Primary Location of Books and Records 1 American Row (Street and Number) 800-862-6668  (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)  Internet Website Address www.talocotresolution.com  Statutory Statement Contact Andrew G. Helming (Name) (Area Code) (Telephone Number)  Statement Questions@talocotresolution.com 880-791-0168  Chief Legal Officer and Cheff Compliance Officer  Chief Legal Officer and Cheff Compliance Officer Lindsay Piper Mastrolanni Treasurer Shantanu Mishra #  Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut Secretary  DIRECTORS OR TRUSTEES  James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut Secretary  DIRECTORS OR TRUSTEES  James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut Secretary  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state all of the herein described assets were the absolute property of the said reporting entity, free and clear from any items or claims thereon, except as hereins stated, ar statement, light the NAIC Amman Statement Instructions and Administry American Comment of all the assets and liabilities condition and affairs of the said reporting period stated above, and of its income and deductions thereform for the proof of render, and have been in accordance with the NAIC	Statutory Home Office	1 American Row	,		Hartford, CT	, US 06103
Hartford, CT, US 06103 (Street and Number)   800-862-6668 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)		(Street and Number)		(City or	Town, State, C	Country and Zip Code)
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City or Town, State, Country and Zip Code)	Hartfo	ord, CT, US 06103	(Street and Nun	nber)	800-86:	2-6668
(Street and Number or P.O. Box)  (Street and Number or P.O. Box)  (Street and Number)  Hartford, CT, US 06103  (Street and Number)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  (Area Code) (Telephone Number)  Internet Website Address  Statutory Statement Contact  Andrew G. Helming (Name)  (Name)  (Name)  (Rama Code) (Telephone Number)  Statement.questions@talcottresolution.com  (FAX Number)  Statement.questions@talcottresolution.com  OFFICERS  Chief Legal Officer and Chief Compliance Officer  Lisa Michelle Proch  VP and Appointed Actuary VP and Controller  Lindsay Piper Mastroianni  Treasurer  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  James Francis O'Grady #  Oliver Peter Jakob #  State of  County of  Hartford  SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state about a 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 condition and affairs of the said reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state about a 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 condition and affairs of the said reporting entity and have been 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) calculated the said reporting the reporting of referred to, is a full and true statement of all the assets and liabilities contains required inferences in reporting net related accounting practices and Procedures and condition from the reform for the period ended, and have been in a				(Ar		
Primary Location of Books and Records    Hartford, CT, US 06103   (Street and Number)   800-862-6668	Mail Address	1 American Row	,		Hartford, CT	, US 06103
(Street and Number)  Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  (City or Town, State, Country and Zip Code)  (Area Code) (Telephone Number)  Internet Website Address  Www.talcottresolution.com  Statutory Statement Contact  Andrew G. Helming (Name)  Statement Questions@talcottresolution.com  Statement.questions@talcottresolution.com  Statement.questions@talcottresolution.com  (FAX Number)  OFFICERS  Chief Legal Officer and Chief Compliance Officer  VP and Controller  Lindsay Piper Mastroianni  Treasurer  Shantanu Mishra #  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch #  James Francis O'Grady #  Oliver Peter Jakob #  State of Connecticut  County of Hartford  SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, ar statement, together with related exhibits, schedules and explanations thereir contained, annexed or referred to, is a full and true statement of all the assets and liabilities condition and affairs of the said reporting entity as of the reporting period state and Procedures manual except to the extent that: (1) state law may differ, or, (2 rules or regulations require differences in reporting not related to accounting practices and Procedures annual except to the extent that: (1) state law may differ, or, (2 rules or regulations required differences in reporting not related to accounting practices and procedures, accompting to the best of their information, knowledge are respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required exact copy (except for formating differences in reporting not related to accounting the re	(S	treet and Number or P.O. Box)		(City or	Town, State, C	country and Zip Code)
Hartford, CT, US 06103  (City or Town, State, Country and Zip Code)  Internet Website Address  Statutory Statement Contact  Andrew G. Helming (Name)  Statement Questions@talcottresolution.com  Statement.questions@talcottresolution.com  Statement.questions@talcottresolution.com  OFFICERS  Chief Legal Officer and Chief Compliance Officer  Lisa Michelle Proch VP and Appointed Actuary VP and Controller  Lindsay Piper Mastrolanni  Tressurer  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # Directors Officer  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # Oliver Peter Jakob # Oliver Peter	Primary Location of Books and Record	s	1 American F	Row		
City or Town, State, Country and Zip Code   (Area Code) (Telephone Number)	Llastfa	ord CT US 06102	(Street and Nun	nber)	900.96	
Statutory Statement Contact  Andrew G. Helming (Name) (Area Code) (Telephone Number) 860-624-0444 (E-mail Address)  OFFICERS  Chief Legal Officer and Chief Compliance Officer  Lisa Michelle Proch VP and Appointed Actuary VP and Controller Lindsay Piper Mastroianni Treasurer  OTHER  Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES Lisa Michelle Proch # Oliver Peter Jakob #  State of County of Hartford  SS:  The officers of this reporting entity being duly sworm, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, at statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of an accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures many except the stent that (1) state law may differ; or, (2 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filling with the NAIC, when required exact copy (except for formatting differences due to electronic filling) of the enclosed statement. The electronic filling may be requested by various regulators in lieu of or to the enclosed statement.  Lindsay P. Mastroianni  Christopher B. Cramer			,	(Ar		
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Statement.questions@talcottresolution.com  Statement.questions@talcottresolution.com  (E-mail Address)  OFFICERS  Chief Legal Officer and Chief Compliance Officer  VP and Controller  Lias Michelle Proch VP and Appointed Actuary VP and Controller  Lindsay Piper Mastroianni Treasurer  OTHER  Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES James Francis O'Grady #  Oliver Peter Jakob #  State of Connecticut County of Hartford  SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, ar 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 condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions thereform for the period ended, and have been 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 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required 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 to the enclosed statement.				1011.00111		
Statement.questions@lalcottresolution.com  (E-mail Address)  OFFICERS  Chief Legal Officer and Chief Compliance Officer  VP and Controller  Lindsay Piper Mastroianni  Treasurer  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut  County of Hartford SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, ar 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 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 in accordance with the NAIC Annual Statement Instructions and Accounting Practices and procedures amount except to the extent that (1) state law may differ, or, (2) rules or regulations require differences in reporting not related to accounting practices and procedures according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filling with the NAIC, when required exact copy (except for formatting differences due to electronic filling) of the enclosed statement. The electronic filling may be requested by various regulators in lieu of or to the enclosed statement.  Lindsay P. Mastroianni  Christopher B. Cramer	Statutory Statement Contact		ng	·		
Chief Legal Officer and Chief Compliance Officer  VP and Controller  Lisa Michelle Proch  Lisa Michelle Proch  VP and Appointed Actuary  VP and Controller  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of County of Hartford  SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period sta 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, ar 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 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 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) eraspectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC when required exact copy (except for formatting differences in reporting not related to accounting practices and Procedures according electronic filing with the NAIC when required 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 to the enclosed statement.  Lindsay P. Mastroianni  Christopher B. Cramer		tions@talcottresolution.com			860-624	4-0444
Chief Legal Officer and Chief Compliance Officer  VP and Controller  Lindsay Piper Mastroianni  Treasurer  Shantanu Mishra #  OTHER  Christopher Benedict Cramer, SVP and Corporate  Secretary  DIRECTORS OR TRUSTEES  Lisa Michelle Proch #  James Francis O'Grady #  Oliver Peter Jakob #  State of  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 state 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, ar 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 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 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 rules or regulations require differences in reporting not related to accounting practices and Procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required exact copy (except for formating differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or to the enclosed statement.  Lias M. Proch  Lindsay P. Mastroianni  Christopher B. Cramer	(E	-mail Address)			(FAX N	umber)
Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES Lisa Michelle Proch # Jakob #  State of Connecticut County of Hartford  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period 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 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 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) rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge exact copy (except for formatting differences due to electronic filling) of the enclosed statement. The electronic filling may be requested by various regulators in lieu of or to the enclosed statement.  Lisa M. Proch  Lindsay P. Mastroianni  Christopher B. Cramer			OFFICERS	S		
VP and Controller  Lindsay Piper Mastroianni  OTHER  Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES Lisa Michelle Proch #  Directors of Trustees  Lisa Michelle Proch #  Directors of Trustees  Lisa Michelle Proch #  Directors of Trustees  Lisa Michelle Proch #  Odiver Peter Jakob #  State of Connecticut County of  Hartford  SS:  The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, an 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 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 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 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required exact copy (except for formatting differences due to electronic filing) of the enclosed statement.  Lisa M. Proch  Lindsay P. Mastroianni  Christopher B. Cramer		I See A Medical Company				
Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of Connecticut County of Hartford SS:  The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, are 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 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 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 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge exact copy (except for formatting differences due to electronic filling) of the enclosed statement. The electronic filling may be requested by various regulators in lieu of or to the enclosed statement.  Lindsay P. Mastroianni  Christopher B. Cramer				· · · · · · · · · · · · · · · · · · ·		
Christopher Benedict Cramer, SVP and Corporate Secretary  DIRECTORS OR TRUSTEES Lisa Michelle Proch # James Francis O'Grady # Oliver Peter Jakob #  State of County of Hartford SS:  The officers of this reporting entity being duly swom, each depose and say that they are the described officers of said reporting entity, and that on the reporting period state 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, are 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 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 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 rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filling with the NAIC, when required exact copy (except for formatting differences due to electronic filling) of the enclosed statement. The electronic filling may be requested by various regulators in lieu of or to the enclosed statement.  Lisa M. Proch  Lindsay P. Mastroianni  Christopher B. Cramer			<del></del> -			
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Chief Legal Officer and Chief Compliance Officer Vice President and Controller Senior Vice President and Corporate S		ance Officer	•		Senio	Christopher B. Cramer r Vice President and Corporate Secretary
Subscribed and sworn to before me this day of	7	s October 21	29.4	b. If no, 1. State the amendme 2. Date filed	ent number	

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			3,519,788,757	
	Stocks:				
	2.1 Preferred stocks	21.504.321		21,504,321	
	2.2 Common stocks			18,474,023	
	Mortgage loans on real estate:	, , , ,	,,		, ,
	3.1 First liens	671,910,408		671,910,408	791,529,037
	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 summary) encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
_	,				
5.	Cash (\$130,629,971 ), cash equivalents				
	(\$291,405,877 ) and short-term				
	investments (\$			862,035,848	
	Contract loans (including \$ premium notes)			86,465,028	
	Derivatives			122,222,699	
	Other invested assets			532,204,588	
	Receivables for securities			5,419,151	, ,
10.	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)	5,890,741,442	2,639,2/1	5,888,102,1/1	6,094,816,955
	Title plants less \$ charged off (for Title insurers				
	only)			04.050.070	
	Investment income due and accrued	61,050,973		61,050,973	45,609,260
	Premiums and considerations:	450 744		450 744	F7 04F
	15.1 Uncollected premiums and agents' balances in the course of collection	159,714		159,714	57,845
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$	05 507		05 507	
	earned but unbilled premiums)	35,507		35,507	
	15.3 Accrued retrospective premiums (\$				
4.0	contracts subject to redetermination (\$				
	Reinsurance:	00 750 000		00 750 000	00 040 470
	16.1 Amounts recoverable from reinsurers			20,750,620	• •
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts			42,354,028	
	Amounts receivable relating to uninsured plans			4,961,467	0.000.074
	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset			54,504,000	
	Guaranty funds receivable or on deposit			77,243	•
	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$				
	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates				7 447
	Health care (\$			6,260	
	Aggregate write-ins for other than invested assets			30,156,969	
27	Protected Cell Accounts (Lines 12 to 25)	0, 100,404,730	01,243,784	6,102,158,952	0, 3 10, 008, 08 1
21.	Accounts	24,564,626,193		24,564,626,193	23,305,545,372
28.	Total (Lines 26 and 27)	30,728,030,929	61,245,784	30,666,785,145	29,624,414,453
	DETAILS OF WRITE-INS				
1101.	Derivative collateral	48,077,348		48,077,348	52,474,586
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)	48,077,348		48,077,348	52,474,586
2501.	Disbursements and items not allocated	43,811,460		30,156,969	
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,811,460	13,654,491	30,156,969	34,834,175
_					

# LIABILITIES, SURPLUS AND OTHER FUNDS

	,		•
		1 Current	2 December 21
		Current	December 31
	4 054 040 400	Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$4,251,918,122 less \$0 included in Line 6.3		
	(including \$2,432,866,786 Modco Reserve)	4,251,918,122	4,418,392,263
2.	Aggregate reserve for accident and health contracts (including \$	20.293.849	20.242.923
	Liability for deposit-type contracts (including \$		
		140,550,240	100,000,000
4.	Contract claims:	47 440 004	00 700 000
	4.1 Life	17,416,684	23,720,893
	4.2 Accident and health	154,386	152,419
5	Policyholders' dividends/refunds to members \$		·
0.	and unpaid	27 081	72 051
_	ariu uripaiu	27,301	12,001
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)	430,350	399,804
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
	6.3 Coupons and similar benefits (including \$		
_	· · · · · · · · · · · · · · · · · · ·		
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		
	\$	139.777	103.651
9.	Contract liabilities not included elsewhere:	, , , , , , , , , , , , , , , , , , , ,	,,
9.			
	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	682 237	24 074
	O 2 Other consumer and the properties of the state of the		27,014
	9.3 Other amounts payable on reinsurance, including \$	** ***	<b>.</b>
	ceded	34,345,035	5,122,615
	9.4 Interest Maintenance Reserve		40,472,783
10	Commissions to agents due or accrued-life and appuity contracts \$ 16,657,513 accident and health		
10.	\$0 and deposit-type contract funds \$	16 657 510	17 640 470
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	24,263,694	20,483,458
	Transfers to Separate Accounts due or accrued (net) (including \$ (24,351,734), accrued for expense		
10.	allowances recognized in reserves, net of reinsured allowances)	(2/ 755 555)	(20 704 056)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		
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		
_			
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including \$	39,492	36,820
19.	Remittances and items not allocated	37.781.827	29.646.040
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 \$		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
27.		105 000 604	120 042 050
	24.01 Asset valuation reserve		
	24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	103,143,818	108,098,445
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	52 155 921	56 124 602
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	<u> </u>	
	24.08 Derivatives		
	24.09 Payable for securities	127 600 050	200 017, 100
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$	[	
25.	Aggregate write-ins for liabilities		124,650,535
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		5,431,929,522
			, , ,
27.	From Separate Accounts Statement		23,305,545,372
28.	Total liabilities (Lines 26 and 27)		28,737,474,894
29.	Common capital stock	, , ,	2.500.000
	•	, - ,	, - ,
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	85,431,561	85,431,561
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)		
			, 100, 300
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 \$		
	36.2shares preferred (value included in Line 30 \$		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$		884,439,559
	, ,		
38.	Totals of Lines 29, 30 and 37		886,939,559
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,666,785,145	29,624,414,453
	DETAILS OF WRITE-INS	, , -, -	
2504		105 000 755	99,275,837
2501.	Payable for repurchase agreements		
2502.	Other liabilities - abandoned property unpaid funds		24,985,141
2503.	Derivative collateral liability		1,217,000
2598.	Summary of remaining write-ins for Line 25 from overflow page		, ,
	T + 1 41		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	161,549,372	124,650,535
3101.	Gain on inforce reinsurance	123,485,430	135,822,092
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)	123,485,430	135,822,092
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

# **SUMMARY OF OPERATIONS**

		1 1 1 1 1 1	•	
		1 Current Year	2 Prior Year	3
				Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	52,259,622	57, 182,028	74,015,374
	Considerations for supplementary contracts with life contingencies	(362,212)	20,430	138,321
3.	Net investment income	182,713,171	196,925,904	274,931,065
4.	Amortization of Interest Maintenance Reserve (IMR)	804, 196	1,411,626	1,828,765
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded			110.570.839
7.	Reserve adjustments on reinsurance ceded	(1 431 252 611)	(994 503 648)	(1 389 948 223)
8.		(1,401,202,011)	(554,566,646)	(1,000,040,220)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract	044 000 005	000 004 000	450 440 050
	guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	39, 194, 211	38,850,209	43,620,056
9.	Totals (Lines 1 to 8.3)	(730, 117, 206)	(277,747,663)	(426,394,551)
10.	Death benefits			
11.	Matured endowments (excluding guaranteed annual pure endowments)	1 ' ' ' '	, ,	, ,
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts			
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,017,376,510	876,666,484	1,206,573,608
16.	Group conversions	l		
17.	Interest and adjustments on contract or deposit-type contract funds	4 474 404	3 279 568	5 114 901
18.	Payments on supplementary contracts with life contingencies	900 290	001 205	1 102 212
	Payments on supplementary contracts with the contingencies		901,200	
19.	Increase in aggregate reserves for life and accident and health contracts	(100,423,210)	(163,684,203)	(226,502,136)
20.	Totals (Lines 10 to 19)	992,223,326	879,224,880	1,196,413,679
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct			
	business only)	81,585,946	78,282,844	103,692,227
22.	Commissions and expense allowances on reinsurance assumed	3,180,036	4,139,867	6,438,129
23.	General insurance expenses and fraternal expenses		61,902,657	
24.	Insurance taxes, licenses and fees, excluding federal income taxes.		2 /25 22/	∆ 110 261
	Increase in leading on deferred and medicated and manufactured and manufac		10 000	
25.	Increase in loading on deferred and uncollected premiums	(44,808)	10,922	1,080
26.	Net transfers to or (from) Separate Accounts net of reinsurance			(2,144,561,129)
27.	Aggregate write-ins for deductions	(108,495,634)	(96,992,997)	(127, 172, 721)
28.	Totals (Lines 20 to 27)	(847,780,579)	(641,900,471)	(874, 299, 325)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	` ' '	, , , ,	, , , ,
20.	Line 28)	117 663 373	364, 152, 808	447,904,774
30.	Dividends to policyholders and refunds to members	(13,523)	1.692	521
	1 ,	(10,020)	1,032	J2 I
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal	117 070 000	004 454 440	447 004 050
	income taxes (Line 29 minus Line 30)			
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,652,618)	22,808,341	19,898,443
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)	120,329,514	341,342,775	428,005,810
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$(3,981,512) (excluding taxes of \$(1,379,375)			
	transferred to the IMR)	(130,719,366)	(149,844,014)	(411,793,622)
0.5	,	. , , ,		
35.	Net income (Line 33 plus Line 34)	(10,389,852)	191,498,761	16,212,188
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	886,939,559	948,629,171	948,629,171
37.	Net income (Line 35)	(10, 389, 852)		16,212,188
38.		25,064,557		
39.	Change in net unrealized foreign exchange capital gain (loss)	(7,133)	(1,961,406)	(966,839)
40.	Change in net deferred income tax	6,184,761	29,700,990	32,720,836
41.	Change in nonadmitted assets	(6,207,171)	(47, 154, 876)	(38,896,120)
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			
	=			
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			
53.	Aggregate write-ins for gains and losses in surplus		(12,336,662)	(16,448,883)
54.	Net change in capital and surplus for the year (Lines 37 through 53)		(70,240,094)	(61,689,612)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	892,753,383	878,389,077	886,939,559
1	DETAILS OF WRITE-INS			
08 301	Other investment management fees	38 694 557		42,754,407
	Separate Account loads		, ,	42,754,407
				,
	Miscellaneous income			408,526
	Summary of remaining write-ins for Line 8.3 from overflow page			
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39, 194, 211	38,850,209	43,620,056
	IMR adjustment on reinsurance ceded	782 677	(485 351)	
	Miscellaneous deductions			
	MODCO adjustment			
	Summary of remaining write-ins for Line 27 from overflow page		/88 655 55	
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(108,495,634)	(96,992,997)	(127, 172, 721)
5301.	Gain on inforce reinsurance		(12,336,662)	(16,448,883)
		` ' ' '		, , , ,
	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(12,336,662)	(12,336,662)	(16,448,883)

# **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	71,639,036	13,083,282	44 , 441 , 167
2.	Net investment income	174,275,457	204, 188, 619	284,481,875
3.	Miscellaneous income	453,383,966	448,879,335	596,191,264
4.	Total (Lines 1 to 3)	699,298,459	666,151,236	925,114,306
5.	Benefit and loss related payments	2,568,652,367	2,029,329,282	2,832,556,734
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,883,431,443)	(1,570,413,791)	(2,141,052,418
7.	Commissions, expenses paid and aggregate write-ins for deductions	30,481,637	53,821,444	151,593,092
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$(5,360,887) tax on capital			
	gains (losses)	(5,088,712)	9,263,341	27,895,132
10.	Total (Lines 5 through 9)	710,613,849	522,000,276	870,992,540
11.	Net cash from operations (Line 4 minus Line 10)	(11,315,390)	144,150,960	54, 121, 766
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	641,925,169	305,042,912	371,905,191
	12.2 Stocks	598 , 129	643,091	1,361,746
	12.3 Mortgage loans	150,003,640	149,407,676	269,464,752
	12.4 Real estate			
	12.5 Other invested assets	9,301,310	96,532,758	113,734,324
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,720	(3,093)	5,430
	12.7 Miscellaneous proceeds	124,008,890	419,704	52,323,190
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	925,838,858	552,043,048	808,794,633
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	299,473,084	88,501,073	118,736,760
	13.2 Stocks			
	13.3 Mortgage loans			
	13.5 Other invested assets		29,781,990	
	13.6 Miscellaneous applications	225,442,400	239,067,305	371,843,221
	13.7 Total investments acquired (Lines 13.1 to 13.6)	585,035,188	414,339,760	607,240,075
4.4	Net increase (or decrease) in contract loans and premium notes	(287,482)	(1, 125, 583)	
14.	·			(1,312,192
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	341,091,152	138,828,871	202,866,750
16.	Cash from Financing and Miscellaneous Sources  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			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	44,544,309	(132,098,790)	40,145,655
47		44,344,309	(132,090,790)	40, 143,033
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	34,998,999	(237,227,810)	(68, 101, 648
	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) .	364,774,761	45,752,021	188,886,868
	Cash, cash equivalents and short-term investments:			
19.	19.1 Beginning of year	497,261,087	308,374,219	308,374,219
19.		862,035,848	354, 126, 240	497,261,087
19.	19.2 End of period (Line 18 plus Line 19.1)			
ite: Si	upplemental disclosures of cash flow information for non-cash transactions:		,, <u>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</u>	, <u>.</u>
ite: Si	upplemental disclosures of cash flow information for non-cash transactions:  O1. Non-cash proceeds from invested asset exchanges – bonds and other invested assets			
ote: Si 20.00 20.00 20.00	upplemental disclosures of cash flow information for non-cash transactions:  01. Non-cash proceeds from invested asset exchanges – bonds and other invested assets	(21,504,321)(782,677)	(13,783,601). 485,351 .	(47,551,763 (957,014
ote: Si 20.00 20.00 20.00 20.00	upplemental disclosures of cash flow information for non-cash transactions:  01. Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(21,504,321) (782,677) 4,954,628	(13,783,601) 485,351 4,389,501	(47,551,763 (957,014 7,438,729
ote: Si 20.00 20.00 20.00 20.00 20.00	upplemental disclosures of cash flow information for non-cash transactions:  01. Non-cash proceeds from invested asset exchanges – bonds and other invested assets	(21,504,321)(782,677)	(13,783,601) 485,351 4,389,501 (485,351) 485,351	(47,551,763 (957,014 7,438,729

# **EXHIBIT 1**

# DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Individual life	442,374,618	472,840,297	637,471,706
2.	Group life	521,730	1,161,396	1, 162,773
3.	Individual annuities	108,502,867	105,817,395	135,738,190
4.	Group annuities			
5.	Accident & health	59,983	104,489	102,833
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	551,459,198	579,923,577	774 , 475 , 502
9.	Deposit-type contracts			
10.	Total (Lines 8 and 9)	551,459,198	579,923,577	774,475,502

#### Note 1 - Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

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

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

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

	SSAP#	F/S Page	F/S Line #	2024	2023	
Net Income						
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (10,389,852)	\$ 16,212,188	
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:						
Less: Reinsurance reserve credit (as described above)	61	4	19	(10,743,561)	(15,876,410)	
				(10,743,561)	(15,876,410)	
3. State permitted practices that are an (increase)/decrease from NAIC SAP				-	_	
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 353,709	\$ 32,088,598	
Surplus	Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 892,753,383	\$ 886,939,559	
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:						
Less: Reinsurance reserve credit (as described above)	61	3	1	7,643,206	18,386,767	
				7,643,206	18,386,767	
7. State permitted practices that are an (increase)/decrease NAIC SAP					_	
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 885,110,177	\$ 868,552,792	

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

Cash flows from derivative instruments and associated gains and losses are presented within Miscellaneous proceeds or Miscellaneous applications within the cash from investments section.

- 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.

No significant change to accounting policies.

#### 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 categorizes bonds as either issuer credit obligations or asset-backed securities. The changes primarily modify the following statutory statements: SSAP No. 26 – Bonds and SSAP No. 43 – Loan-Backed and Structured Securities, and in conjunction with the changes modify the title of SSAP No. 43 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

- 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 has no OTTI recognized on loan-backed securities as of September 30, 2024.

#### 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
 \$ 2,676,659

 2. 12 Months or Longer
 \$ 36.298.644

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

 1. Less than 12 Months
 \$ 123,522,769

 2. 12 Months or Longer
 \$ 392,862,488

5. As of September 30, 2024, loan-backed securities in an unrealized loss position comprised 287 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), bank loans, and corporate bonds in the basic industry sector which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of September 30, 2024.

#### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- Collateral Received
  - b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of September 30, 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 balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Aggregate write-ins for liabilities on the Company's balance sheets.

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

### 2. Type of Repo Trades Used

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

#### 3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$ _	\$ —	\$ —	\$ —
2. Overnight	_	I	_	l
3. 2 days to 1 week	_	I	_	I
4. >1 week to 1 month	_	I	_	l
5. >1 month to 3 months	80,696,875	l	_	
6. >3 months to 1 year	21,806,838	-	_	_
7. > 1 year	_	125,492,315	125,492,315	I
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	\$ _	\$ -	\$ _	\$ -
2. Overnight	_	l	-	l
3. 2 days to 1 week	_	l	-	l
4. >1 week to 1 month	_	l	-	l
5. >1 month to 3 months	_		_	_
6. >3 months to 1 year	_		_	_
7. > 1 year	_	125,492,315	125,033,755	_

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	\$ 102,503,713	\$ 125,492,315	\$ 125,492,315	\$ —
2. Securities (FV)	_	_	_	-
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	\$ -	\$ 125,492,315	\$ 125,033,755	\$
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
$\vdash$							10.000	10.000	, tarriitiou
a.	Cash	\$ —	\$ 125,033,755	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b.	Bonds - FV	_	_	–	–	_	_	–	-
C.	LB & SS - FV	_	_	_	_	_	_	_	_
d.	Preferred stock - FV	-	_	_	_	_	_	_	_
e.	Common stock	_	_	_	_	_	_	_	_
f.	Mortgage loans - FV	_	_	_	_	_	_	_	_
g.	Real estate - FV	l	_	_	_	_	_	_	_
h.	Derivatives - FV		_	_	_	_		_	_
i.	Other invested assets - FV		_	_	_	_		_	_
j.	Total collateral assets - FV	\$ -	\$ 125,033,755	\$ -	\$ -	\$ -	\$ -	\$ -	\$ _

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$
b. 30 days or less	_
c. 31 to 90 days	_
d >90 days	125 033 755

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ -	\$ -
b. 31 to 60 days	_	-
c. 61 to 90 days	-	l
d. 91 to 120 days	_	_
e. 121 to 180 days	_	_
f. 181 to 365 days	-	l
g. 1 to 2 years	125,033,755	125,033,755
h. 2 to 3 years	_	
i. >3 years	-	l

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 102,503,713	\$ 125,492,315	\$ 125,492,315	\$ —
2. Securities (FV)	_	I	_	-
b. Ending Balance				
1. Cash	\$ -	\$ 125,492,315	\$ 125,033,755	\$ —
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 September 30, 2024.

#### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

#### Note 7 - Investment Income

No significant change.

#### Note 8 - Derivative Instruments

#### 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 September 30, 2024 and December 31, 2023, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2024	\$
2025	38,877
2026	25,385
2027	_
Thereafter	42,098
Total Future Settled Premiums	\$ 106,360

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
September 30, 2024	\$ 106,360	\$ 62,485	\$ 62,485
December 31, 2023	\$ 132,484	\$ (26,664)	\$ (26,664)

#### Note 9 - Income Taxes

No significant change.

### Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

D. On July 3, 2024, TLA loaned \$300 million to TL per the intercompany liquidity agreement. The interest rate of this loan is 5.06% and the maturity date is July 2, 2025.

#### Note 11 - Debt

A. There are no short-term or long-term financing arrangements with unused commitments to the Company as of September 30, 2024.

#### 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 September 30, 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 borrowing capacity is \$222 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

### 2. a. FHLB Capital Stock - Aggregate Totals

1. September 30, 2024

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	\$ _	\$ _	\$
b.	Membership Stock - Class B	3,254,300	3,254,300	_
C.	Activity Stock	_	_	_
d.	Excess Stock	_	_	_
e.	Aggregate Total (a+b+c+d)	\$ 3,254,300	\$ 3,254,300	\$
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 223,000,000	\$ 223,000,000	\$ _

#### 2. December 31, 2023

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	\$ 1	\$ _	\$
b.	Membership Stock - Class B	3,443,100	3,443,100	_
C.	Activity Stock	1	_	_
d.	Excess Stock	1	_	_
e.	Aggregate Total (a+b+c+d)	\$ 3,443,100	\$ 3,443,100	\$
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 222,000,000	\$ 222,000,000	\$ _

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

				Eligible for Red	lemption		
Membership Stock		Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	\$ —	\$ —	\$ —	\$ -	\$ —	\$ —
2	Class B	3,254,300	3,159,435	94,866	_	_	_

#### 3 Collateral Pledged to FHLB

a. Amount Pledged as of September 30, 2024

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	\$ 106,819,137	\$ 112,517,709	\$ _
2	Current Year General Account: Total Collateral Pledged	106,819,137	112,517,709	_
3	Current Year Separate Account: Total Collateral Pledged	1	_	_
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	\$ 107,759,543	\$ 115,270,467	_

#### 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)	\$ 107,180,550	\$ 113,939,884	\$
2	Current Year General Account Maximum Collateral Pledged	107,180,550	113,939,884	_
3	Current Year Separate Account Maximum Collateral Pledged	1	1	_
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 110,744,023	\$ 127,740,286	_

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

The Company had no borrowings from the FHLB as of September 30, 2024.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of September 30, 2024.

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

#### A Defined Benefit Plans

The Company has no direct plans.

#### Note 13 - Capital and Surplus, 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	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of September 30, 2024 and December 31, 2023, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	\$ -		Unlimited	

<sup>(1)</sup> 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 TL with the United States Securities and Exchange Commission.

# Note 15 - Leases

No significant change.

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

No significant change.

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

- B. The Company had no transfer or servicing of financial assets.
- C. The Company had no wash sales.

#### 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") 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.

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

			Septe	mber 30	0, 2024						
	(Amounts in thousands)	Activ Ide	oted Prices in ve Markets for ntical Assets (Level 1)	Obser	gnificant vable Inputs Level 2)		Significant Unobservable Inputs (Level 3)	Net Asset \ (NAV)			Total
a.	Assets accounted for at fair value					Г					
l	Common stocks - unaffiliated	\$	6,733	\$	_	\$	3,443	\$	_	\$	10,176
	Preferred stocks - unaffiliated		_		21,504		_		_	l	21,504
l	Cash equivalents		291,406		_		_		_	l	291,406
	Total bonds and stocks		298,139		21,504	Г	3,443		_	П	323,086
	Derivative assets					Г					
ı	Macro hedge program		_		_		121,809		_	l	121,809
	Total derivative assets		_		_	Г	121,809		_		121,809
	Separate Account assets [1]		24,551,658		_	Г	_		_		24,551,658
	Total assets accounted for at fair value	\$	24,849,797	\$	21,504	\$	125,252	\$	_	\$	24,996,553
b.	Liabilities accounted for at fair value					Г					
	Derivative liabilities									l	
	Macro hedge program		_		(7,272)		(13,928)		_		(21,200)
	Total liabilities accounted for at fair value	\$	_	\$	(7,272)	\$	(13,928)	\$	_	\$	(21,200)

<sup>[1]</sup> Excludes approximately \$13 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

#### Valuation Techniques, Procedures and Controls

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

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

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

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

#### **Bonds and Stocks**

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

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

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

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

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

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

#### **Derivative Instruments**

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

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

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

#### Valuation Inputs for Investments

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

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

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

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

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

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

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

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are

consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

#### **Separate Account Assets**

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

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

b. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the quarter ended September 30, 2024:

	Beginning	Transfers	Transfers	Total Gains and (Losses) Included in:					Ending	
	Balance	into	out of	Net					Balance	
(Amounts in thousands)	As of Prior Quarter End	Level 3 [2]	Level 3 [2]	Income [1]	Surplus	Purchases	Sales	Settlements	As of Current Quarter End	
Assets										
Common stocks - unaffiliated	\$ 3,443	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ -	\$ 3,443	
Total bonds and stocks	3,443	_	_	_	_	_	_	_	3,443	
Derivatives										
Macro hedge program	91,669	_	_	(14,342)	10,875	19,415	_	264	107,881	
Total derivatives [3]	91,669	_	_	(14,342)	10,875	19,415	_	264	107,881	
Total assets	\$ 95,112	\$ -	\$ -	\$ (14,342)	\$ 10,875	\$ 19,415	\$ -	\$ 264	\$ 111,324	

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

#### B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)						S	epte	ember 30, 202	24			
Type of Financial Instrument		Aggregate Fair Value		Admitted Value		(Level 1)		(Level 2)		(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets	Т		Г		Г							
Bonds - unaffiliated	\$	3,283,815	\$	3,501,789	\$	_	\$	2,715,941	\$	567,874	\$ _	\$ -
Bonds - affiliated	1	17,920		18,000				17,920		_	_	-
Preferred stocks - unaffiliated	1	21,504		21,504		_		21,504		_	_	-
Common stocks - unaffiliated	1	10,176		10,176		6,733		_		3,443	_	-
Mortgage loans	1	631,118		671,910		_		_		631,118	_	-
Cash, cash equivalents and short-term investments - unaffiliated		422,036		422,036		422,036		_		_	_	_
Cash, cash equivalents and short-term investments - affiliated		440,000		440,000		_		_		440,000	_	_
Derivative related assets	1	122,006		122,223		_		197		121,809	_	-
Contract loans	1	86,465		86,465		_		_		86,465	_	-
Surplus debentures		41,684		41,837		_		41,684			_	_
Separate Account assets [1]		24,551,658		24,551,658		24,551,658		1				_
Total assets	\$	29,628,382	\$	29,887,598	\$	24,980,427	\$	2,797,246	\$	1,850,709	\$ -	\$ -
Liabilities	Т											
Liability for deposit-type contracts	\$	(146,990)	\$	(146,990)	\$	_	\$	-	\$	(146,990)	\$ _	\$ -
Derivative related liabilities		(21,676)		(23,947)		_		(7,748)		(13,928)	_	_
Separate Account liabilities		(24,551,658)		(24,551,658)		(24,551,658)		_			_	_
Total liabilities	\$	(24,720,324)	\$	(24,722,595)	\$	(24,551,658)	\$	(7,748)	\$	(160,918)	\$	\$ -

<sup>[1]</sup> Excludes approximately \$13 million at September 30, 2024, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(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			Г		Γ		Г						
Bonds - unaffiliated	\$	3,608,395	\$	3,900,301	\$	_	\$	3,002,289	\$	606,106	\$	_	\$ _
Common stocks - unaffiliated		9,124		9,124		5,681		_		3,443		_	_
Mortgage loans		724,253		791,529		_		_		724,253		_	_
Cash, cash equivalents and short-term investments - unaffiliated		357,261		357,261		357,261		_		_		_	_
Cash, cash equivalents and short-term investments - affiliated		140,000		140,000		_		_		140,000		_	_
Derivative related assets		98,064		98,129		3,931		94,133		_		_	_
Contract loans		86,753		86,753		_		_		86,753		_	_
Surplus debentures		41,383		41,836		_		41,383		_		_	_
Separate Account assets [1]		23,294,728		23,294,728		23,294,728		1				_	_
Total assets	\$	28,359,961	\$	28,719,661	\$	23,661,601	\$	3,137,805	\$	1,560,555	\$	_	\$ -
Liabilities													
Liability for deposit-type contracts	\$	(156,536)	\$	(156,536)	\$	_	\$	_	\$	(156,536)			\$ -
Derivative related liabilities		(30,011)		(30,077)		_		(30,011)		_		_	_
Separate Account liabilities		(23,294,728)	L	(23,294,728)	L	(23,294,728)						_	_
Total liabilities	\$	(23,481,275)	\$	(23,481,341)	\$	(23,294,728)	\$	(30,011)	\$	(156,536)	\$	_	\$ -

<sup>[1]</sup> Excludes approximately \$(11) million, at December 31, 2023, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

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

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

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

D. At September 30, 2024, the Company had no investments where it was not practicable to estimate fair value.

#### Note 21 - Other Items

No significant change.

#### Note 22 - Events Subsequent

On October 15, 2024, TR Re repaid \$140M plus accrued interest for a loan which was issued on October 16, 2023.

On October 15, 2024, TLA underwrote and issued a new \$140M loan to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 4.21% and the maturity date is October 14, 2025.

The Company had no other material subsequent events through the filing date of November 14, 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 September 30, 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 \$7,643,206 and \$18,386,767, respectively.
  - b. For the periods ended September 30, 2024 and December 31, 2023, the total amount of reinsurance credit taken for this agreement was \$9,674,944 and \$23,274,388, respectively.

#### Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

#### Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2023 were \$4.8 million. As of September 30, 2024, \$0.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4.7 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a \$0.0 million prior-year development from December 31, 2023 to September 30, 2024. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

#### Note 26 - Intercompany Pooling Arrangements

No significant change.

#### Note 27 - Structured Settlements

No significant change.

## Note 28 - Health Care Receivables

No significant change.

### Note 29 - Participating Policies

No significant change.

### Note 30 - Premium Deficiency Reserves

No significant change.

### Note 31 - Reserves for Life Contracts and 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.

#### 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 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 creporting entity?							Yes [	] No	[ X ]
2.2	If yes, date of change:						<u> </u>			
3.1	Is the reporting entity a member of an Insurance Holding Company S is an insurer?  If yes, complete Schedule Y, Parts 1 and 1A.							Yes [ X	] No	[ ]
3.2	Have there been any substantial changes in the organizational chart	since the prior q	uarter end?					Yes [ X	] No	[ ]
3.3	If the response to 3.2 is yes, provide a brief description of those chan A direct subsidiary of TL, 21 Church Street R, LLC, was dissolved effective.									
3.4	Is the reporting entity publicly traded or a member of a publicly traded	d group?						Yes [	] No	[ X ]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) cod	le issued by the	SEC for the entity/group							
4.1	Has the reporting entity been a party to a merger or consolidation dur	ring the period co	overed by this statement	!?				Yes [	] No	[ X ]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (us	e two letter state abbrev	viation) for any	entity	that has				
	1 Name of Entity		2 NAIC Company Code	3 State of Do	omicile					
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant change If yes, attach an explanation.	s regarding the t	erms of the agreement	or principals in	ivolved	?		] No [	X ] I	N/A [ ]
6.1	State as of what date the latest financial examination of the reporting							12/	31/202	2
6.2	State the as of date that the latest financial examination report becan date should be the date of the examined balance sheet and not the date of the examined balance sheet and not the date.							12/	31/202	2
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	e examination rep	oort and not the date of	the examinatio	on (bala	ance she	eet	06/	27/202	4
6.4	By what department or departments? State of Connecticut Insurance Department									
6.5	Have all financial statement adjustments within the latest financial ex statement filed with Departments?	•		•			Yes [	] No [	] [	N/A [ X ]
6.6	Have all of the recommendations within the latest financial examination	on report been o	omplied with?				Yes [	] No [	Х] [	N/A [
7.1	Has this reporting entity had any Certificates of Authority, licenses 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							Yes [	] No	[ X ]
8.2	If response to 8.1 is yes, please identify the name of the bank holding									
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 regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission (FDIC) and the Securities (FDIC) (FDIC	e Office of the C	omptroller of the Curren	cy (OCC), the	Feder	al Depo:				
	1	<u> </u>	2		3	4	5	6		
	Affiliate Name Talcott Resolution Distribution Company, Inc	Hartford CT	ocation (City, State)	H	FRB .N0	OCC N0	FDIC N0	SEC YES		
	T. Control of the con	1		1	I		1	1	1	

# **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	sonal and professional	Yes [ X ] No [ ]	
	(c) Compliance with applicable governmental laws, rules and regulations;	ing entity,		
	(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:			
0.0	Has the code of ethics for senior managers been amended?		Van F 1 Na F V 1	
9.2 9.21	If the response to 9.2 is Yes, provide information related to amendment(s).		Yes [ ] No [ X ]	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [ ] No [ X ]	
	FINANCIAL			
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:			
	INVESTMENT			
	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth use by another person? (Exclude securities under securities lending agreements.)		Yes [ X ] No [ ]	
	The Company has \$107,220,261 of cash and bonds pledged as collateral for derivative activity; \$3,254,300 of FHLI \$112,517,709, pledged as collateral for FHLB activity; \$130,447,795 of securities pledged for repurchase activity.			
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	29,537,89	<b>3</b> 9
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	2 Current Quarter	
		Book/Adjusted	Book/Adjusted	
		Corning Value	Carrying Value	
	Bonds		\$18,000,0	
	Preferred Stock		\$	
	Common Stock		\$10,937,2	
	Short-Term Investments		\$ 440,000,0	
	Mortgage Loans on Real Estate		\$	
14.20	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	Ф 7,039,313 \$ 150,200,072	\$12,378,1 \$481,315,4	
	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 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	e:		
	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, P	arts 1 and 2	\$	
	16.3 Total payable for securities lending reported on the liability page.		\$	

# **GENERAL INTERROGATORIES**

17. 17.1	offices, vaults or safet custodial agreement v Outsourcing of Critical	y deposit boxes, v vith a qualified bar I Functions, Custo	Special Deposits, real estate, movere all stocks, bonds and other solk or trust company in accordance dial or Safekeeping Agreements of requirements of the NAIC Financi	ecurities, owner with Section of the NAIC Fire	ed throughout th 1, III - General l nancial Conditio	e current year Examination C n Examiners H	held pursuant to a onsiderations, F. landbook?	Yes	[X] I	No [ ]
	The Bank of New York	Mellon	odian(s)	101 Barclay	o Tech Center Street 8 West	New York NY 10	oklyn NY 11245 1286			
17.2	location and a comple		vith the requirements of the NAIC	Financial Con	dition Examiner	· ·	rovide the name,			
	1 Name(	s)	2 Location(s)		С	3 omplete Expla	nation(s)			
17.3 17.4	Have there been any of lf yes, give full information			s) identified in	17.1 during the	current quarte	er?	Yes	[ ] N	o [ X ]
	1 Old Custo	odian	2 New Custodian	Date	3 of Change		4 Reason			
17.5	make investment deci	sions on behalf of	vestment advisors, investment ma the reporting entity. For assets th tment accounts"; "handle securi	at are manage						
	PGIM Inc Sixth Street Insuran	Management Compa	l or Individual ny	U U A	<u></u>					
	17.5097 For those firm	ns/individuals liste	d in the table for Question 17.5, domore than 10% of the reporting e	o any firms/ind	lividuals unaffili			Yes	[ X ]	No [ ]
	17.5098 For firms/indi total assets u	viduals unaffiliate Inder managemer	d with the reporting entity (i.e. desi t aggregate to more than 50% of t	ignated with a the reporting e	"U") listed in the ntity's invested	e table for Que assets?	stion 17.5, does the	Yes	[ X ]	No [ ]
17.6	For those firms or inditable below.	viduals listed in th	e table for 17.5 with an affiliation of	code of "A" (af	filiated) or "U" (ı	unaffiliated), pr	ovide the information for t	the		
	1 Central Registration		2		3		4		5 Investn Manage Agreen	ment nent
	Depository Number 106699	Hartford Investm	Name of Firm or Individual ment Management Company		Legal Entity Id FE0BULMG7PY8G4		Registered With		(IMA) F	
			surance Solutions, LP				SEC		DS	
18.1 18.2			urposes and Procedures Manual c						[ X ]	
19.			eporting entity is certifying the follo	wing element	s for each self-d	esignated 5GI	security			
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to per available. or is current on all s an actual expect	mit a full credit analysis of the sec contracted interest and principal p ation of ultimate payment of all co 5GI securities?	urity does not ayments. ntracted intere	exist or an NAIO	C CRP credit ra	ating for an FE or PL	Vas	[ Y ]	No [ ]
20.	By self-designating PL a. The security wa b. The reporting er c. The NAIC Desig on a current priv d. The reporting er	GI securities, the spurchased prior ntity is holding cap gration was derive vate letter rating hotily is not permitte	reporting entity is certifying the fol to January 1, 2018. ital commensurate with the NAIC of from the credit rating assigned beld by the insurer and available for ed to share this credit rating of the PLGI securities?	Designation roby an NAIC CF rexamination PL security w	eported for the s RP in its legal ca by state insuran ith the SVO.	designated PL security. apacity as a NF ce regulators.	GI security: RSRO which is shown			No [ ]
21.	By assigning FE to a SFE fund:  a. The shares were b. The reporting er c. The security had January 1, 2019 d. The fund only or e. The current repr in its legal capar f. The public credit	Schedule BA non- e purchased prior ntity is holding cap d a public credit ra l. r predominantly ho orted NAIC Design city as an NRSRO r rating(s) with anr	registered private fund, the reportito January 1, 2019.  ital commensurate with the NAIC ting(s) with annual surveillance as olds bonds in its portfolio.  nation was derived from the public	Designation resigned by an credit rating(s	eported for the s NAIC CRP in its s) with annual su not lapsed.	wing elements security. s legal capacity urveillance ass	of each self-designated  v as an NRSRO prior to  igned by an NAIC CRP		[ ]	

# **GENERAL INTERROGATORIES**

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

Life and	Accident Health Companies/Fraternal Benefit Societies:  Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	.\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	.\$671,910,408
	1.14 Total Mortgages in Good Standing	\$ 671,910,408
	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)	.\$671,910,408
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 [ ]
Fratern 5.1	al Benefit Societies Only:  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?	
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

			Showing All New Reinsurar						
1	2	3	4	5	6	7	8	9	10 Effective
NAIC Company	ID	Effective		Domiciliary	Type of Reinsurance	Type of Business		Certified Reinsurer Rating (1 through 6)	Date of Certified Reinsure
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating
					•••••				
				/ /					
		·							
		·							

# **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS** Current Year To Date - Allocated by States and Territories Direct Business Only

					Direct Bus		_	
		1	Life Co	ontracts 3	4	5	6	7
			_	3	Accident and Health Insurance			
					Premiums,			
1		Active Status	Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Deposit-Type
L	States, Etc.	Status (a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	Alabama AL	L	4,663,353	564,721	557	63,415	5,292,046	
2.	Alaska AK	L	468,535	390,474	67	50,839	909,915	
3.	Arizona	L	10,871,029	1,755,677	636	228,097	12,855,439	
4.	Arkansas	Ļ	5,903,013	505,444	(26)		6,426,802	
5.	California CA	Ļ	51, 184, 826	14,374,450	5,111	658,979	66,223,366	
6.	Colorado CO	L	9,009,701	2,931,222	895	41,055	11,982,873	
7.	Connecticut CT	L	7, 169, 460	1,497,159	89	145,699	8,812,407	
8.	Delaware DE	L	2,320,801	996,297		4,130	3,321,228	
9.	District of Columbia	L	1, 174,014	1,039	33	9,700	1, 184, 786	
10.	Florida FL	L	37,344,524	5,099,186	2,897	306,481	42,753,088	
11.	Georgia	L	11,962,777	2,503,031	(3,649)	52,832	14,514,991	
12.	Hawaii HI	<u> </u>	1,780,269	288,060	484	24,975	2,093,788	
13.	Idaho ID	L	1,786,513	378,826	93	33,378	2, 198,810	
14.	Illinois IL	L	23,498,792	5,746,248 1,339,059	(2,038)	393,728	29,636,730 8,171,393	
15.	Indiana IN	L	5,707,659		6,884	210,832	7,315,519	
16.	lowa IA		4,686,785		423	334,235		
17.	Kansas KS Kentucky KY		4,686,785			99, 191	5,085,275	
18.		L		1,634,919	3.050	166,917	10,669,143	
19. 20.	Louisiana LA Maine ME	I	8,864,257	1,794,432	128	116,369	10,669,143	
20. 21.	Maryland MD	L	14,410,087		128	610,959	2,761,465	
21. 22.	Massachusetts	L				178,646	18,719,100	
22.	Michigan MI	L	11,468,404	3, 118, 590	6, 191	221.389	14,814,574	
23. 24.	Minnesota MN	L	11,790,262		3, 181	990, 164	14,814,574	
24. 25.	Mississippi	L	2.931.541	178,502		42,648	3 , 153 , 182	
25. 26.	Missouri MO	L	11,098,725	3.223.824	2.819	42,048	14.374.738	
26. 27.	Montana MT	I	983.707	206, 137	424	394.384	1.584.652	
28.	Nebraska NE	1	3,504,609	596,517	2,390		4, 184, 662	
29.	Nevada	L	2,891,933	595.651		22.770	3,510,647	
30.	New Hampshire	L	1,759,970	97,335	230	6,021	1,863,326	
31.	New Jersey	L	10,404,525	633,715	136	287,405	11,325,781	
32.	New Mexico	L	1,959,762	145,474	233	201,399	2,306,868	
33.	New York NY	N	5,332,459	1,487	11	37,850	5,371,807	
34.	North Carolina	L	22,178,843	4,357,308	276	179,697	26,716,124	
35.	North DakotaND	L	1,966,762	39,479	213	175, 146	2, 181,600	
36.	Ohio OH	L	12,483,920	2, 105, 917	1,990	111,688	14,703,515	
37.	Oklahoma OK	L	4,937,635	904,058	2,381	742 , 193	6,586,267	
38.	Oregon OR	L	2,962,073	2.344.823	546	12,250	5,319,692	
39.	Pennsylvania PA	L	19,273,708	3,787,729	267	457, 199	23,518,903	
40.	Rhode Island RI	L	1, 193, 212	35,808	509	6,733	1,236,262	
41.	South Carolina SC	L	6,956,699	2,456,578	(3,834)	21,669	9,431,112	
42.	South Dakota SD	L	2,880,495	1,050,705	(597)	40,086	3,970,689	
43.	Tennessee TN	L	10 , 172 , 304	1,375,198	1,622	170,443	11,719,567	
44.	Texas TX	L	34,218,520	9,665,769	2,820	370,925	44,258,034	
45.	Utah UT	L	2,352,666	441,804	(318)		2,833,465	
46.	VermontVT	L	965,587	688,546		25,050	1,679,183	
47.	VirginiaVA	L	12,110,070	3,116,787	814	247,915	15,475,586	
48.	Washington WA	L	8,124,811	1,597,085	744	80,739	9,803,379	
49.	West Virginia WV	L	3 , 187 , 955	3,691	(995)		3,255,850	
50.	Wisconsin WI	Ļ	9,859,511	2,359,661	17,689	283 , 146	12,520,007	
51.	Wyoming WY	L	647,057				860,002	
52.	American Samoa	N						
53.	Guam GU	N	6,059				6,059	
54.	Puerto Rico PR	L	28,377			8,000	36,377	
55.	U.S. Virgin Islands	L	2,772				2,772	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN		282,030				282,030	
58.	Aggregate Other Aliens OT	XXX	1,076,276				1,076,276	
59.	Subtotal	XXX	443,971,528	99, 142,669	59,201	9,358,156	552,531,554	
90.	Reporting entity contributions for employee benefit							
04	plans	XXX						•
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	879	<u> </u>			879	
92.	Dividends or refunds applied to shorten endowmer		0,0				0,0	
32.	or premium paying period	xxx						
93.	Premium or annuity considerations waived under							
1	disability or other contract provisions				782		1,299,153	
94.	Aggregate or other amounts not allocable by State							
95.	Totals (Direct Business)			99, 144,712	59,983	9,358,156	553,831,586	
96.	Plus Reinsurance Assumed	XXX	29,926,114			1,836,437	35,661,551	
97	Totals (All Business)			103,043,712		11, 194, 593	589, 493, 137	
98.	Less Reinsurance Ceded					12,428,050	537,423,773	
99.	Totals (All Business) less Reinsurance Ceded	XXX	276,259	52,966,579	59,983	(1,233,457)	52,069,364	
	DETAILS OF WRITE-INS							
	ZZZ Other Alien						1,076,276	
58002.								
		XXX						
58998.	Summary of remaining write-ins for Line 58 from	100:						
F00	overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus	XXX	1,076,276				1,076,276	
0404	58998)(Line 58 above)						, ,	
9401.								
9402.		XXX						
9403.	Summary of remaining write-ins for Line 94 from	XXX						
3498.	overflow page	XXX						
9499.	, •							
	94 above)	XXX					<u>                                     </u>	
(a) Active	e Status Counts:			-				

# 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
an Waxman (member of TAO Insurance Holdings, LLC) <sup>1</sup>			3	e del Color en el Seu de la revisió en en el respet	10
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		-2		
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE			Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
thony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC <sup>2</sup>	DE		86-1594781		
TAO Sutton Holdings, LLC <sup>23</sup>	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU			TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU			Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU			Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU			Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU	7	98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM	7		Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE	27	86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE	ľ.	82-3930622	Talcott Financial Group GP, LLC	100%
Talcott Acquisition, Inc.	DE	DY.	82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE	<u> </u>	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%
TC 3700M Member LLC	DE	20		Talcott Resolution Life Insurance Company	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%
Talcott US Holdings, Ltd.	BMU		1	Talcott Financial Group, Ltd.	100%

<sup>1</sup> 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.

<sup>&</sup>lt;sup>2</sup> 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 (A), L.P., Sixth Street TAO Partners (B), L.P., Sixth Street TAO Partners (C), L.P., Sixth Stree

<sup>&</sup>lt;sup>3</sup> 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

	•			_	_	I -		_	40	44	10	40	4.4	45	40
1	2	3	4	5	6	/	8	9	10	11	_12	13	14	15	16
											Type	l†			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded		ciliarv	to		Attorney-in-Fact.	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 4926	Talcott Holdings Grp		86-1856539	ROOD	OIIX	international)	Talcott Financial Group GP. LLC	DE	UIP	(		100.000	A. Michael Muscolino/Alan Waxman	NO	
											•				
. 4926	Talcott Holdings Grp		82-3930622				Talcott Holdings, LP	DE	UIP		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		82-3950446				Talcott Acquisition, Inc	DE	UIP	rareett nordingo, E	Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-1470915		0001032204		Talcott Resolution Life, Inc	DE			Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life, Inc	Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	00000	95-1627971				TR Re Ltd.		UIP	Talcott Resolution Life, Inc	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Administration Services Company, LLC								
. 4926	Talcott Holdings Grp	00000	45-4036343					DE	NI A	TR Re Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
	• .									Talcott Administration Services Company,	•				
. 4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE		ЩС	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	UDP		Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Resolution International Life			, =					
. 4926	Talcott Holdings Grp	93505	06-1207332				Reassurance Corporation	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	00000					TC 3700M Member LLC			Talcott Resolution Life Insurance Company	Ownership		A. Michael Muscolino/Alan Waxman	NO	
020	Taract raterings and						Talcott Resolution Life and Annuity Insurance	52		Tarout Hoseitation Erro Hoseitane Company			The state of the s		
. 4926	Talcott Holdings Grp	71153	39-1052598				Company	CT	RE	Talcott Resolution Life Insurance Company	Ownership	100 000	A. Michael Muscolino/Alan Waxman	NO	
020	Taract raterings and						Talcott Resolution Comprehensive Employee	•		Talcott Resolution Life and Annuity			The state of the s		
. 4926	Talcott Holdings Grp	00000	06-1120503				Benefit Service Company	CT	DS	Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	l l
										Talcott Resolution Life and Annuity					
. 4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	CT	DS		Ownership	. 100.000	A. Michael Muscolino/Alan Waxman	YES	
											•••••				
				1		1									

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

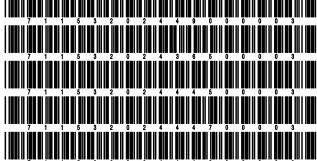
	_	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required 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.	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.	
1.	Bar Code: Trusteed Surplus Statement [Document Identifier 490]	

- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] 5.

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3.

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] 6.



# **OVERFLOW PAGE FOR WRITE-INS**

Addition	al Write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Accrued interest on derivatives in a liability position	1,822,823	2,972,461
2505.	Provision for future dividends	1,033,782	1,104,257
2506.	Interest on policy or contract funds due or accrued	20,066	21,097
	Miscellaneous liabilities		
2597.	Summary of remaining write-ins for Line 25 from overflow page	(567,334)	(827,443)

# **SCHEDULE A - VERIFICATION**

Real Estate

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

# **SCHEDULE B - VERIFICATION**

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	791,529,037	994,929,174
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,551,166	20,605,205
	2.1 Actual cost at time of acquisition      2.2 Additional investment made after acquisition	45,697,977	49,481,628
3.	Capitalized deferred interest and other		2,821,529
4.	Capitalized deferred interest and other  Accrual of discount	131, 197	1,005,171
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals  Deduct amounts received on disposals	(18,980,688)	(7,828,471)
7.	Deduct amounts received on disposals	150,003,640	269,464,752
8.	Deduct amortization of premium and mortgage interest points and commitment fees	14,642	20,447
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)	671,910,408	791,529,037
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	671,910,408	791,529,037
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	671,910,408	791,529,037

# **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	526, 198, 323	595,830,409
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		9, 167, 995
	2.1 Actual cost at time of acquisition	9, 179, 857	
3.			
4.	Capitalized deferred interest and other	26,469	51,254
5.	Unrealized valuation increase/(decrease)	7,896,496	(55,807,716)
6.	Total gain (loss) on disposals		55,274,180
7.	Unrealized valuation increase/(decrease)  Total gain (loss) on disposals  Deduct amounts received on disposals  Deduct amortization of premium and depreciation	9,301,310	113,734,324
8.	Deduct amortization of premium and depreciation	25,539	
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,769,708	586,972
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	532,204,588	526, 198, 323
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	532,204,588	526, 198, 323

# **SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,920,084,246	4, 182, 336, 129
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	5 . 332 . 551	8.842.519
4.	Unrealized valuation increase/(decrease)	169,543	4,667,835
5.	Total gain (loss) on disposals	(9,817,895)	(8,047,588)
6.	Deduct consideration for bonds and stocks disposed of		
7.	Deduct amortization of premium	12,512,129	14, 137, 427
8.	Total foreign exchange change in book/adjusted carrying value	509,585	935,784
9.	Deduct current year's other than temporary impairment recognized		1,351,669
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		269,680
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,562,406,372	3,920,084,246
12.	Deduct total nonadmitted amounts	2,639,271	2,642,943
13.	Statement value at end of current period (Line 11 minus Line 12)	3,559,767,101	3,917,441,303

# **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

Daining t	the Current Quarter to			Designation		1 0		
	1 Book/Adjusted	2	3	4	5 Book/Adjusted	6 Book/Adjusted	/ Book/Adjusted	8 Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	2,104,269,281	83,828,532	63,245,398	(44,801,216)	2,235,910,191	2,104,269,281	2,080,051,199	2,267,911,645
2. NAIC 2 (a)		325,806,374	178,349,293	, , ,	1,618,664,853	1,600,238,744	1,794,316,009	1,723,898,821
3. NAIC 3 (a)			2,729,664		,- , -		59,877,416	, ,
4. NAIC 4 (a)			4,646,861	,	189,995	1 1	24,890,761	24,066
5. NAIC 5 (a)			41,663	2,960	704,851	685,972	647,269	340,258
6. NAIC 6 (a)	12,768			(6,666)	23	12,768	6,102	14,501
7. Total Bonds	3,797,422,877	409,634,906	249,012,879	1,743,852	3,915,374,367	3,797,422,877	3,959,788,756	4,040,300,761
PREFERRED STOCK								
8. NAIC 1				(5,814,766)			7,883,840	
9. NAIC 2	7,373,235			6,247,246		7,373,235	13,620,481	
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock				432,480		21,071,841	21,504,321	
15. Total Bonds and Preferred Stock	3,818,494,718	409,634,906	249,012,879	2,176,332	3,915,374,367	3,818,494,718	3,981,293,077	4,040,300,761

(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:

# **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5 Paid for
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Accrued Interest Year-to-Date
770999999 Totals	440,000,000	XXX	440,000,000		

# **SCHEDULE DA - VERIFICATION**

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	140,000,000	5,999,595
2.	Cost of short-term investments acquired	304,282,618	202,999,943
3.	Accrual of discount		57
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,279,275	68,999,595
7.	Deduct amortization of premium	3,343	
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)	440,000,000	140,000,000
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	440,000,000	140,000,000

# **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)	
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	100,546,548
	SCHEDULE DB - PART B - VERIFICATION	
	Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	8,230,897
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(1,925,541)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year(14,574,442)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized(14,574,442)	
	4.23 SSAP No. 108 adjustments(14,574,442)	
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)	6,305,356
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	6.305.356

# **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									
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open Cash Instrur					Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC						-					NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
91283#DP5	Bond With Interest Bate Swap	Description	5,911,698			06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029	1 790		20268J-AC-7 .	COMMONSPIRIT HEALTH	Description	6,506,266	5,256,620
01000#DDE	Bond With Interest Hate Swap	1.D					06/10/2029	FSWP: 018 2.135000 10-JUN-2029			20208J-AC-7 . 22535G-AC-6 .	CAALT 213 C	1.D Z		
01000#DDE	Bond With Interest Rate Swap	1.D	14.717.920				06/10/2029	FSWP: 01S 2.135000 10-JUN-2029	4 458		29273R-AR-0 .	ENERGY TRANSFER LP	1.D Z 1 R 7		
91283#DP5	Bond With Interest Rate Swap	1 B	5 980 382	5.940.039		06/06/2019		FSWP: 01S 2 135000 10 00V 2029	1 811		33767W-AL-7 .	FKH 2021-SFR1 E2	1 B 7	5.938.228	5.760.745
91283#DP5	Bond With Interest Rate Swap	1.B	6.181.526	6,182,764				FSWP: 01S 2.135000 10-JUN-2029	1 . 872		61765T-AE-3 .	MSBAM 2015-C25 A4	1.B Z	6.180.892	6,245,681
0 1200 151 0 111111111	Bond in the intersect mate on ap in the		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			00, 00, 2010 11111	00, 10, 2020 11111				011001 112 0 1	NEW YORK N Y CITY MUN WTR FIN AUTH			
91283#DP5	Bond With Interest Rate Swap	1.B			4, 191, 982	06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029		(240, 138)	64972F-L2-0 .	WTR & SWR SYS R	1.B Z	4,850,200	4,432,120
91283#DP5	Bond With Interest Rate Swap	1.B	9,811,947	9,817,445	9,271,897	06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029			66981P-AE-8 .	OFCC 21A B	1.B Z	9,814,473	9,872,241
91283#DP5	Bond With Interest Rate Swap	1.B	196,239	194, 144	133,035	06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029			698299-BB-9 .	PANAMA, REPUBLIC OF (GOVERNMENT) .	1.B Z	194,085	145,042
91283#DP5	Bond With Interest Rate Swap	1.B		2,346,067	2, 179, 108	06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029	724		912810-RD-2 .	UNITED STATES TREASURY	1.B Z	2,345,343	
91283#DP5	Bond With Interest Rate Swap	1.B				06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029	409		912810-RU-4 .	UNITED STATES TREASURY	1.B Z	1,291,172	1,120,463
91283#DP5	Bond With Interest Rate Swap	1.B				06/06/2019	00, 10, 2020 11111	FSWP: 01S 2.135000 10-JUN-2029			912810-SX-7 .	UNITED STATES TREASURY	1.B Z	1,597,661	
91283#DP5	Bond With Interest Rate Swap	1.B	37,775,995	37,406,047	22,586,408	06/06/2019		FSWP: 01S 2.135000 10-JUN-2029			912810-SZ-2 .	UNITED STATES TREASURY	1.B Z	37,394,606	24,897,732
91283#DP5	Bond With Interest Rate Swap	1.B		7,609,967	7, 191, 196	06/06/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029			91324P-BK-7 .	UNITEDHEALTH GROUP INC	1.B Z	7,608,125	
91283#DP5 91278*BB9	Bond With Interest Rate Swap Bond With Interest Rate Swap	1.B				12/13/2019	06/10/2029	FSWP: 01S 2.135000 10-JUN-2029 FSWP: 01S 1 954500 17-DFC-2049			95000H-BL-5 . 07274N-BH-5 .	BAYER US FINANCE II II C	1.B Z	11 684 474	1,821,891
91278*BB9	Bond With Interest Rate Swap	1.D		17.936.530		12/13/2019	12/17/2049	FSWP: 01S 1 954500 17-DEC-2049	5 375	(4,065,266)	313309-AP-1	FEDEX CORP	1.D Z		20,887,946
91278*BB9	Bond With Interest Rate Swap	1.D				12/13/2019	12/17/2049	FSWP: 01S 1.954500 17-DEC-2049	2 057		882484-AA-6 .	TEXAS HEALTH RESOURCES	1.D Z 1 R 7		5,530,668
91278*BB9	Bond With Interest Rate Swap	1 R		12.206.077				FSWP: 01S 1.954500 17-DEC-2049	4 227	(3,424,187)		UNITED STATES TREASURY	1 B 7	12 .201 .850	
91278*BB9	Bond With Interest Rate Swap	1.B	16.860.734	16.697.324	6.486.576			FSWP: 01S 1.954500 17-DEC-2049	5.962		912810-SZ-2 .	UNITED STATES TREASURY	1.B Z	16.691.362	11,317,151
91278*BB9	Bond With Interest Rate Swap	1.B	7,007,755	7,023,440	5, 120, 399			FSWP: 01S 1.954500 17-DEC-2049		(2,007,711)		WFCM 2016-LC25 A3	1.B Z	7,020,962	7, 128, 110
					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				· ·			BIO MED GROUND LEASE TRUST 2016 UW			
91278*BB9	Bond With Interest Rate Swap	1.B	28,904,115	28,924,557	15,875,367	12/13/2019	12/17/2049	FSWP: 01S 1.954500 17-DEC-2049		(8,280,985)	BHM1K9-N5-8 .		1.B Z	28,914,336	24, 156, 352
9999999999 -	Totals			204,004,327	144,358,687	XXX	XXX	XXX	65,649	(34,768,349)	XXX	XXX	XXX	203,938,678	179, 127, 036

# **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

				· · · · · · · · · · · · · · · · · · ·	, , , , , , , , , , , , , , , , , , , ,						
		First Quarter		Second	Quarter	Third (	Quarter	Fourth	Quarter	Year T	o Date
		1 1101 G	2	2	4	5	e e	7	0	9	10
		1		3	4	5	6	/	8	9	
			Total Replication		Total Replication		Total Replication		Total Replication		Total Replication
		Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)
		of	Transactions	of	Transactions	of	Transactions	of	Transactions	of	Transactions
		Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value
		1 001110110	Ctatement value	1 CONTOLIO	Otatoment value	1 COLLOTTO	Ctatement value	1 001110110	Ctatoment value	1 COLLOTIC	Otatomont value
<ol> <li>Beginning Inventory</li> </ol>		3	436,266,914	3	437,631,553	3	440,940,644			3	436,266,914
1. Beginning inventory											
<ol><li>Add: Opened or Acc</li></ol>	uired Transactions										
2. Add. Opened of Acc	unca mansactions										
<ol><li>Add: Increases in R</li></ol>	eplication (Synthetic Asset)										
Transactions State		XXX	1,394,577	XXX	3,309,091	xxx	260,085	XXX		XXX	4,963,753
Transactions State	ment Value		1,094,077				200,003	ļ			4,900,730
4 Lanni Olanad as Dia	d of Toron tion -										
4. Less: Closed or Dis	oosed of Transactions										
5 Lance Desitions Disc	and of the Calling Office there are										
	osed of for Failing Effectiveness										
Criteria											
	Replication (Synthetic Asset)										
Transactions	Statement Value	XXX	29,938	XXX		XXX	237, 196, 405	XXX		XXX	237,226,343
<ol><li>Ending Inventory</li></ol>		3	437,631,553	3	440,940,644	3	204,004,324			3	204,004,324

# **SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Ca	rrying Value Check
1.	Part A, Section 1, Column 14	100,534,885	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,305,356	
3.	Total (Line 1 plus Line 2)		106,840,241
4.	Part D, Section 1, Column 6	128,528,055	
5.	Part D, Section 1, Column 7	(23,946,507)	
6.	Total (Line 3 minus Line 4 minus Line 5)		2,258,693
		Fair Val	ue Check
7.	Part A, Section 1, Column 16	54,592,393	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		52,322,037
10.	Part D, Section 1, Column 9	122,760,277	
11.	Part D, Section 1, Column 10	(70,438,240)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Ex	oosure Check
13.	Part A, Section 1, Column 21	5,442,349	
14.	Part B, Section 1, Column 20	4,310,700	
15.	Part D, Section 1, Column 12	9,753,049	
16.	Total (Line 13 plus Line 14 minus Line 15)		

# **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	(Cash Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	279,274,335	293,201,271
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		2,724,229
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,170,042,138	3,468,635,419
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)	291,405,880	279,274,335
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	291,405,880	279,274,335

# **SCHEDULE A - PART 2**

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

	OI.	owing rui rtour Lotat	CTIOQOII (EBTINDTID	BITTONO WADE Builing the Guitent Quarter				
1			4	5	6	7	8	9
	Location							
	2	3						Additional
	_	_					Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
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	Investment Made After Acquisition
Becompaint of Freporty	Oity	Otate	7 toquilou	Traine or vender	Time of Acquiotion	Endambiande	Ecoc Encambrances	7 toquiottion
	***************************************							
0399999 - Totals	·	•	•	_		•		

# **SCHEDULE A - PART 3**

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

			One	wing All Neal Estate DIS	CCLB BC	aring the Qt													
1	Location 4 5		6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrance			cumbrances	14	15	16	17	18	19	20			
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	_Cost	brances	Year	ciation	Recognized	<u>b</u> rances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
						\ \													
										<u></u>									
							<i></i>												
0399999 - Totals																			

## **SCHEDULE B - PART 2**

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

1	Location	5	6	7	8	9		
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
BHM2E9UR7	DENVER	CO		09/01/2024	8.067		1, 188, 655	
BHM2EAH08	MCCOOK	IL		09/01/2024	8.819			32,795,996
BHM2G4MY0	Dania Beach	FL		09/01/2024	8.431		2,690,586	
BHM2G64N9	ROCHESTER	MN		09/03/2024	8.439		60,699	9,421,502
BHM2G64R0	COTTAGE GROVE	MN		09/03/2024	8.439		60,258	6,998,203
BHM2G64U3	EAST HANOVER	NJ		09/01/2024	8.435			25,454,590
BHM2G64V1	LAKELAND	FL		08/22/2024	9.068			50,335,113
BHM2J3HP4	MESA	AZ		09/01/2024	9.078		2,775,675	58,225,177
BHM2PRJM9	HOUSTON	TX		09/03/2024	9.245		2,082,282	59,600,000
0599999. Mortgages in good stan	nding - Commercial mortgages-all other						10,564,640	329, 238, 459
0899999. Total Mortgages in goo	d standing						10,564,640	329, 238, 459
1699999. Total - Restructured Mo	ortgages							
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in the								
					l			
					l			
					l		]	
3399999 - Totals			1	1			10,564,640	329,238,459

### **SCHEDULE B - PART 3**

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

_	1		1	Onowing /	All Mortgage L	cano Bior o	CEB, Transit										
1	Location	l	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excludina		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase/	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	'		Other			Disposal	eration	Disposal	Disposal	Disposal
BHM12MQS6	Dallas	TV	7.	08/14/2014	09/01/2024	1.000.000	(Decrease)	77 (001011	recognized	Otrici	(0.0.10.11)	Dook value	1.000.000	1.000.000	D.opoou.	D.opood.	B.opeca.
	and by renayment			00/ 14/2014	09/01/2024	1.000.000							1,000,000	1.000.000			
0199999. Mortgages clos						, ,											(
Di illioni Edito	WASHINGTON	DC		09/21/2017		3,993,077							3,993,077 .	54,459		(3,938,617)	
	New York	NY		05/10/2019		37,930		(870)			(870)			49,317		12,257	12,257
BHM2G64U3	EAST HANOVER	NJ		09/01/2024									641 .			(641)	(641)
BHM2E9UR7	DENVER			06/26/2024									66,614 .			(66,614)	(66,614)
BHM21LBR5	MULTI-CITY	WI		02/11/2020		50,290							50,290 .	66,948		16,658	16,658
BHMOLZHT6	CARLSBAD	CA		04/03/2012		207,998							207,998 .	247,349		39,351	39,351
BHM1UHQB3	Houston	TX		04/27/2018		23.479							23,479 .	31.248		7.768	7.768
	MULTI-CITY	NJ		11/01/2016		52 .675							52.675	52.675			
	San Jose	CA		10/01/2019		. , .							45.358	45.358			
	Baltimore	MD		11/15/2017													
5. 11110 125 10	ARI INGTON	TY		06/28/2018							491		63 956	63.956			
BHM26DPR3	Dishmond			09/25/2020		., .					491		9 397	9.397			
	Charlotte	NC		02/01/2018									185 740				
	***************************************	•											185,740				
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021									30 , 182 .	30 , 182			
BHM27EGL3	Irvine			06/01/2021		50,739							50,739 .	50,739			

## **SCHEDULE B - PART 3**

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

1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				i
						Recorded			Current				Recorded				1
						Investment			Year's Other-		Total		Investment		Foreign		i
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase/	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
BHM28RWD3	Aurora			07/01/2021				585			585						
BHM190WN1	San Diego	CA		02/01/2018		97,033							97,033	97,033			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020									155,214	155,214			
BHM1R1K02	Fort Worth	TX		02/01/2018									189,307				
BHM10N625	Irvine	CA		02/01/2018									337,296				
BHM1VMB76	Linthicum	MD		08/29/2018		55,237							55,237	55,451		214	214
BHM2E91A6	OGDEN	UT		05/18/2022									36,300	36,300			
BHM2PRJM9	HOUSTON	TX		09/03/2024									3,479			(3,479)	(3,479)
0299999. Mortgages with	partial repayments		•	•	•	5,840,703		206			206		5,911,644	1,978,540		(3,933,104)	(3,933,104)
0599999 - Totals						6.840.703		206			206		6.911.644	2.978.540		(3.933.104)	(3.933.104)

## **SCHEDULE BA - PART 2**

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

	0	1		1 Invested Assets ACQUIRED AND AI				0	10	44	40	10
1	2	Location		5	NAIC	/	8	9	10	11	12	13
		3	4									
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
BHM0KJ-87-1		NEW CANAAN	CT	Gridiron Capital		03/29/2018	.		4,227		783,473	1.459
BHM15W-G6-0	DESCRIPTION OF THE PROPERTY OF	NEW YORK	NY	The Blackstone Group		03/01/2018	.		158,721		5, 138, 521	0.669
BHM298-JB-3	ON OOCE ON THE THINK TO THE	CHARLOTTE	NC	Carousel Capital		04/21/2021	.		21,990		2,572,667	0.643
BHM1AK-95-0	EEXTRO OF THE FAMILIES THE E	NEW YORK	NY	Lexington Partners		03/29/2018	.		13,569		4,929,757	0.245
BHM21P-3U-8		CHEVY CHASE		Arlington Capital Partners		08/26/2019	.					0.553
BHM2BE-9K-8	ELEGO EGOTT TATALETO TEL EL	NEW YORK	NY	Leeds Equity Partners		06/21/2022	.		851,793			1.306
BHM1AE-FF-5		NEW YORK	NY	The Blackstone Group		02/01/2018			2,335		9,477,517	2.401
BHM22Z-RJ-4	001120 01001 1 012 111 21	NEW YORK	NY	Cortec Group		12/22/2019			41,162			0.745
BHMOME-7Z-9		LOS ANGELES	CA	Upfront Ventures		02/01/2018			17,395		9,333,569	4.918
BHM0ZH-1W-1	WOLDHING TELEFORMEE TO EL	NEW YORK	NY	Goldman Sachs		03/29/2018			41,356		15,647,111	3.047
BHM2BV-56-5		SAN FRANCISCO	CA	VMG Partners		10/14/2021			42,885			0.466
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	AEA Investors		03/29/2018	.		23,982			0.799
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	Monomoy Capital Partners		12/09/2021						0.464
BHM1DU-0C-9	VMG PARTNERS III LP	SAN FRANCISCO	CA	VMG Partners		03/29/2018	.		84,764			3.657
BHM29R-8N-7	MPE PARTNERS III LP	CLEVELAND	0H	MPE Partners		06/02/2021			84,689		1,004,548	2.104
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CIVC Partners		07/27/2021			13,635		228,983	0.767
BHM273-T4-1	DOVER STREET X LP	BOSTON	MA	HarbourVest Partners		10/08/2020			320,000		3,360,000	0.217
BHM22R-5C-1		LOS ANGELES	CA	Upfront Ventures		12/24/2019	.				167,965	2.817
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III	WAYNE	PA	Guardian Capital Partners		10/31/2019	.				1,575,000	3.231
BHM22J-9D-3		CHICAGO	IL	WindPoint Partner		02/26/2020	.		185,612			0.805
BHM2BE-9L-6	UPFRONT VII LP	SANTA MONICA	CA	Upfront Ventures		09/16/2021	.		180,823		2,732,197	1.947
BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NY	Kohlberg Kravis and Roberts		04/20/2020	.					12.894
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP	GREENWICH	CT	Brynwood Partners		07/27/2023	.		767,931		7,608,874	1.330
BHM2KJ-6R-5		SAN FRANCISCO	CA	Alpine Investors		12/15/2023	.		164,537		8,505,370	0.222
BENRGF-E6-6	Dextra Strategic Partners B-5 Onshore LP	NEW YORK	NY	Dextra Partners		12/28/2023	.		405,806		13,772,619	10.000
BHM2MZ-FR-7	CIVC Partners Fund VII LP	CHICAGO	IL	CIVC Partners		01/02/2024	.		544,814		4,698,182	0.647
BHM2LK-9Q-0	MPE Partners IV LP	CLEVELAND	0H	MPE Partners		08/01/2024	.		976,426		9,023,574	1.580
	Venture Interests - Common Stock - Unaffiliated				•				8,016,657		114,371,253	XXX
6099999. Total	- Unaffiliated								8,016,657		114,371,253	XXX
6199999. Total									, -,-,-		,, ,,====	XXX
6299999 - Tota									8.016.657		114.371.253	XXX

## EO

### STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Talcott Resolution Life and Annuity Insurance Company

## **SCHEDULE BA - PART 3**

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

1	2	Location	0.	5	6	7	8	T	•	in Book/Adi				15	16	17	18	19	20
	_	3	4	ŭ	Ŭ	'	Ŭ	a	10	11	12	13	14	1	10	• • •		.0	20
			7				Book/	3	10	Current	12	10	1-7	Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized		Change in	Less		Exchange			
							Encum-	Valuation		Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase/	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
BHM0K4-9L-2		. NEW YORK	NY	Cortec Group	02/28/2018	09/24/2024	19,547							19,547	19,547				
BHMOMG-1V-9		GREENWICH	CT	Heartwood Partners	03/29/2018	08/08/2024	224,560							224,560	224,560				
BHM0ZH-1W-1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	Goldman Sachs	03/29/2018	09/23/2024	613,775							613,775	613,775				
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES F		NY	Fortress Investment Group	03/01/2018	09/05/2024	1,438,786							1,438,786	1,438,786				
BHM1AE-FF-5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	The Blackstone Group	02/01/2018	09/09/2024	45,918							45,918	45,918				
BHM1AK-95-0			NY	Lexington Partners	03/29/2018	09/26/2024	746 , 183							746 , 183	746, 183				
BHM1DU-0C-9	VMG PARTNERS III LP		CA	VMG Partners	03/29/2018	09/05/2024	50,608							50,608	50,608				
BHM20C-LC-8 BHM22G-6B-6			NY PA	Kohlberg Kravis and Roberts	04/20/2020	09/18/2024	536,208							536,208	536,208				
	DOVER STREET X LP			HarbourVest Partners	10/31/2019	08/05/2024	19.585							19.585	19.585				• • • • • • • • • • • • • • • • • • • •
BHM27W-84-0				Gryphon Investors	12/18/2020	09/15/2024	406,960							406.960	406.960				
BHM299-RV-8				Fortress Investment Group	05/03/2021	09/05/2024	331.612							331.612	331.612				
BHM2BE-9L-6				Upfront Ventures	09/16/2021	07/03/2024	19,358							19.358	19.358				
	MONOMOY CAPITAL PARTNERS IV LP			Monomov Capital Partners	12/09/2021	09/27/2024	333 . 125							333 . 125	333 . 125				
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	. SAN FRANCISCO		Alpine Investors	12/15/2023	08/01/2024	15,702							15,702	15,702				
	int Venture Interests - Common Stoc			•	•	•	5.346.766							5,346,766	5,346,766				
	Golden Road IT 1, LLC		US	Sixth Street Partners	08/04/2023	09/30/2024	712,548							712,548	712,548				
2699999. Jo	int Venture Interests - Other - Affiliate	ed				•	712,548							712,548	712,548				
6099999. To	otal - Unaffiliated						5,346,766							5,346,766	5,346,766				
6199999. To	otal - Affiliated						712,548							712,548	712,548				
6299999 - T	otals		6.059.314							6.059.314	6.059.314								

OI AIII T	D 1 101 1		
Show All Long-Term	L Bonds and Stock	Acquired During	the Current Quarter

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	q	10
	<b>L</b>	J	7		٠	,	Ö	9	NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	CUCAMONGA CALIF	. o.o.g	7 toquou	Traine or vender	O LO GIA	7101001 0001		2	Cj20.
	IGY TAX ALLOC		07/01/2024	VARIOUS			2,563,017		2.B FE
0909999999 Subtota	al - Bonds - U.S. Special Revenues	•		<u> </u>		2,563,017	2.563.017	53,499	XXX
	101 A2 - CMBS	С	07/02/2024	DIRECT WITH ISSUER		2,000,011	2,000,011	00,100	2.A FE
	33R DR - CDO	C	08/08/2024	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4.000.000		2.C FE
	2 D - CDO	***************************************	08/28/2024	MORGAN STANLEY CO		4,000,000	4.000.000		2.C FE
	26 C1 - CD0	C	08/05/2024	JP MORGAN SECS INC FIXED INCOME			500.000		2.B FE
	) D1 - CDO	C	07/18/2024	Amherst Pierpont Securities		1,000,000	1,000,000		2.C FE
	NIA HSG FIN AGY MUN CTFS - ABS		08/01/2024	ADJ TO COST ON PRIOR PERIOD TRADE		(36,474).			2.A FE
17181U-AG-3 CIFC 24	2 C - CDO	C	08/06/2024	PERSHING LLC			8,000,000	170,009	1.F FE
	4 D1 - CDO	C	09/06/2024	Bank of America Securities		3,000,000	3,000,000		2.B
	io D - CDO	C	08/22/2024	JP MORGAN SECS INC., - FIXED INCOME		4,112,751	4,100,000		2.B FE
	19 D1 - CDO	C	09/05/2024	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		1,910,980	1,900,000		2.B FE
	31 D1 - CD0	C	07/12/2024	RBC CAPITAL MARKETS		6,000,000	6,000,000		2.C FE
	121-GSA3 XA - CMBS		08/01/2024	DIRECT				47	
	D - CDO	C	08/22/2024	GOLDMAN		1,005,500	1,000,000		2.C FE
	2019–1 A – ABS	C	09/01/2024	DIRECT					1.C FE
	IEST LIFECO FINANCE 2018 LP		09/11/2024	VARIOUS		380,576	385,000	4,977	=
	N CHASE & CO		07/17/2024	VARIOUS		4,506,525	4,500,000		1.E FE
	R DR - CDO		08/16/2024	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000		2.A FE
48256G-AJ-3 KKR 56	D1 - CD0	C	07/30/2024	WELLS FARGO SECURITIES		6,000,000	6,000,000		2.C FE
	I D1 - CD0	C	09/27/2024	GOLDMAN		4,250,000 .	4,250,000		2.C FE
	C - CDO	C	08/02/2024	MORGAN STANLEY CO		6,000,000	6,000,000		1.F FE
	7 D1 - CDO	C	09/18/2024	WELLS FARGO SECURITIES		2,000,000		0.000	2.B
	C - CDO	C	07/26/2024	U.S. BANK				2,229	1.F FE 2.B
	SP D1B - CDO	C	08/30/2024	NOMURA SECURITIES/FIXED INCOME		9,475,000			2.C FE
	1 D1 - CDO	C	08/29/2024	CITIGROUP GLOBAL MARKETS INC.			5,000,000		2.0 FE
	PACE FINANCE TITLING TRUST, 2024-	•	08/12/2024	PETROBRAS GLOBAL FINANCE BV			86,959		1 C
	PACE FINANCE TITLING TRUST, 2024-		08/12/2024	PETROBRAS GLOBAL FINANCE BV		1.122	1 101		2 B
	C - CDO	C	07/26/2024	U.S. BANK			2,000,000	2 934	
	9 D1 - CD0	C	08/02/2024	BANK OF NEW YORK / NATIXIS. NEW		2,000,000	2,000,000		2.C FE
	232R D1R - CD0	C	09/06/2024	BANK OF AMERICA SECURITIES		3,000,000	3,000,000		2.C FE
	ORP		07/18/2024	VARIOUS			1,750,000		1.F FE
	EALTH GROUP INC		07/23/2024	WELLS FARGO SECURITIES LLC		1,299,922	1,300,000		1.F FE
	IEALTH GROUP INC		07/23/2024	VABIOUS		4.755.888	4.800.000		1.F FE
***************************************	al - Bonds - Industrial and Miscellaneous (Unaffiliated)	1		· · · · · · · · · · · · · · · · · · ·		96.071.889	96.048.060	312.662	
1109999999. Subiola	ai - Dorius - Iridustriai arid Miscellarieous (Orialililateu)	I		JP MORGAN SECS INC FIXED		90,071,889	90,040,000	312,002	^^^
829921-AG-0 SIXST 2	96 D1 - CDO	c	07/26/2024	INCOME		9,000,000	9.000.000		2.C FE
	PR D1R - CD0	C	07/02/2024	JP MORGAN SECS INC FIXED INCOME		2,000,000	2.000,000		2.0 FE
	al - Bonds - Parent, Subsidiaries and Affiliates					11,000,000	11.000.000		XXX
2509999997. Total - F						109,634,906	109,611,077	366,161	XXX
2509999998. Total - I						XXX	XXX	XXX	XXX
2509999999. Total - I						109,634,906	109,611,077	366, 161	XXX
	Preferred Stocks - Part 3						XXX		XXX
4509999998. Total - I	Preferred Stocks - Part 5	-				XXX	XXX	XXX	XXX
45099999999. Total - I	Preferred Stocks						XXX		XXX
	ing Government Money Market Institutional Fund		09/30/2024	DIRECT WITH ISSUER		528			
	un Funds Growth Fund of America R4 Fund		09/30/2024	DIRECT WITH ISSUER	2.299.000				I
	Ion S&P 500 Index Fund		09/30/2024	DIRECT WITH ISSUER	3.943.000				
	n Small Cap Value R Fund		09/30/2024	DIRECT WITH ISSUER	3,943.000	226,801			
JJJ 148-82-8   Frank   I	II OIII O II O II O II O II O II O II		09/30/2024	UINEUI WITH TOOUEN		12  .			I

## **SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	me R Fund			DIRECT WITH ISSUER	8,504.000	70,262			
	iation R4 Fund			DIRECT WITH ISSUER	6.000	314			
	vth R4 Fund			DIRECT WITH ISSUER		1, 125			
	und			DIRECT WITH ISSUER		60			
	ond R4 Fund			DIRECT WITH ISSUER		2,232			
	3 Fund			DIRECT WITH ISSUER		·			
	1		09/30/2024	DIRECT WITH ISSUER		6,643			
5329999999. Subtotal - Common S	Stocks - Mutual Funds - Designations Not Assigned by t	he SVO				565,593	XXX		XXX
5989999997. Total - Common Stoo	cks - Part 3					565,593	XXX		XXX
5989999998. Total - Common Stoo				<u> </u>		XXX	XXX	XXX	XXX
59899999999999999999999999999999999999	cks					565,593	XXX		XXX
5999999999. Total - Preferred and	Common Stocks	-	·			565,593	XXX		XXX
6009999999 - Totals						110,200,499	XXX	366, 161	XXX

			,				nds and Sto														
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total					D		Desig-
												Current		Foreign	5				Bond		nation
									Dilank			Year's		Exchange	Book/	<b>-</b>			Interest/	0111	Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
OLIOID					N				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	T. ( )   O . ( )	Dividends	Con-	SVO
CUSIP			D:	N	Number of	0		A . 1 1	Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Danadatian	For-		Name	Shares of	Consid-	Day Value	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	G2 MA5465 - RMBS		. 09/01/2024 .	PAYDOWN		3,326	3,326		3,313		13		13						54	. 09/20/2048 .	. 1.A
	G2 MA5466 - RMBS		. 09/01/2024 .	PAYDOWN		6,685	6,685	6,821	6,988		(303)		(303)		6,685				178	. 09/20/2048 .	. 1.A
	GN 569703 - RMBS		. 09/01/2024 .	PAYDOWN		74	74	76	78		(4)		(4)		74				3	. 02/15/2032 .	
110020011 14 0	GN 570519 - RMBS		. 09/01/2024 .	PAYDOWN		84	84	86	89		(5)		(5)		84				4	. 01/15/2032 .	. 1.A
	GN 573149 - RMBS		. 09/01/2024 .	PAYDOWN			76 224	78 251	79 255		(3)		(3)		76				4	. 09/15/2031 . . 12/15/2031 .	. I.A
	GN 575501 - RMBS		. 09/01/2024 .	PAYDOWN	•	1.149	224	1,198			(31)		(31)		224				10		1.8
1 -	GN 579669 - RMBS		. 09/01/2024 .	PAYDOWN	•		1, 149	1 , 198			(33)		(18)		1,149				50	. 01/15/2032 . . 03/15/2032 .	
	GN 579239 - RMBS		. 09/01/2024 .	PAYDOWN		251	251	276	269		(18)		(18)		251	•••••			12	. 03/15/2032 . . 01/15/2032 .	1.4
36201C-PY-4 36201F-Q6-7	GN 581977 - RMRS		. 09/01/2024 .	PAYDOWN			699	719	729		(30)		(3)		699	•••••			12	. 05/15/2032 .	1.A
	GN 582084 - RMRS	1	. 09/01/2024 .	PAYDOWN		1.153			1.208		(55)		(55)						50	. 04/15/2032 .	
36201F-UQ-8	GN 582091 - RMBS	1	. 09/01/2024 .	PAYDOWN		822	822	846	862		(40)		(40)		822				36	. 04/15/2032 .	
36201F-X6-9	GN 582201 - RMBS		. 09/01/2024 .	PAYDOWN		313	313	318	320		(40)		(7)		313				14	. 02/15/2032 .	
	GN 583962 - RMBS		. 09/01/2024 .	PAYDOWN		2.389	2.389	2.451	2.440		(51)		(51)						104	. 06/15/2032 .	
-	GN 584389 - RMBS		. 09/01/2024 .	PAYDOWN		147	147	151	156		(9)		(9)		147				6	. 05/15/2032 .	
36201J-FD-6	GN 584364 - RMBS	1	. 09/01/2024 .	PAYDOWN		3.676		3.837	4.057		(381)		(381)						172	. 04/15/2032 .	
	GN 586898 - RMRS		. 09/01/2024 .	PAYDOWN		660	660	692	716		(56)		(56)		660				31	. 08/15/2032 .	1 A
36201M-G8-9	GN 587123 - RMBS		. 09/01/2024 .	PAYDOWN		170	170	175	180		(9)		(9)		170				8	. 06/15/2032 .	1 A
	GN 587175 - RMBS		. 09/01/2024 .	PAYDOWN		235	235	242	250		(15)		(15)		235				10	. 07/15/2032 .	
	GN 587228 - RMBS		. 09/01/2024 .	PAYDOWN		472	472	511	512		(40)		(40)		472				20	. 08/15/2032 .	
	GN 592312 - RMBS	1	. 09/01/2024 .	PAYDOWN		1,983		2,040	2.046		(63)		(63)		1.983				86	. 08/15/2032 .	
36202E-AL-3	G2 003611 - RMBS		. 09/01/2024 .	PAYDOWN		4,872	4,872	5,009	5,003		(131)		(131)		4,872				197	. 09/20/2034 .	. 1.A
36202F-B4-7	G2 004559 - RMBS		. 09/01/2024 .	PAYDOWN		299	299	319	327		(28)		(28)		299				10	. 10/20/2039 .	. 1.A
36202F-DB-9	G2 004598 - RMBS		. 09/01/2024 .	PAYDOWN		1, 148	1,148	1,177	1,179		(31)		(31)		1, 148				34	. 12/20/2039 .	. 1.A
36202F-E6-9	G2 004657 - RMBS		. 09/01/2024 .	PAYDOWN		541	541	547	547		(7)		(7)		541				16	. 03/20/2040 .	. 1.A
36202F-EH-5	G2 004636 - RMBS		. 09/01/2024 .	PAYDOWN		15,960	15,960	16,084	16,095		(135)		(135)		15,960				488	. 02/20/2040 .	. 1.A
36202F-GW-0	G2 004713 - RMBS		. 09/01/2024 .	PAYDOWN		1,396		1,430	1,435		(39)		(39)		1,396				41	. 06/20/2040 .	. 1.A
	G2 004801 - RMBS		. 09/01/2024 .	PAYDOWN		37,436	37,436	39,641	40,048		(2,612)		(2,612)		37,436				1,119	. 09/20/2040 .	
	G2 004834 - RMBS		. 09/01/2024 .	PAYDOWN		972	972	1,025	1,035		(63)		(63)		972				29	. 10/20/2040 .	. 1.A
	GN 479515 - RMBS		. 09/01/2024 .	PAYDOWN		31	31	31	32		(1)		(1)		31				2	. 08/15/2030 .	. 1.A
	GN 485899 - RMBS		. 09/01/2024 .	PAYDOWN		185	185	189	189		(4)		(4)		185				9	. 09/15/2031 .	. 1.A
	GN 716302 - RMBS		. 09/01/2024 .	PAYDOWN		36	36	38	38		(1)		(1)		36				1	. 06/15/2039 .	
	GN 722239 - RMBS		. 09/01/2024 .	PAYDOWN		737	737	760	762		(25)		(25)		737				27	. 08/15/2039 .	. 1.A
	GN 723320 - RMBS		. 09/01/2024 .	PAYDOWN		568	568	586	586		(18)		(18)		568				19	. 09/15/2039 .	. 1.A
110020/10 02 0	GN 726316 - RMBS		. 09/01/2024 .	PAYDOWN		651	651	672	672		(21)		(21)		651				22	. 09/15/2039 .	
	GN 726323 - RMBS		. 09/01/2024 .	PAYDOWN		186	187	193	193		(6)		(6)		187				7	. 09/15/2039 .	
	GN 509385 - RMBS		. 09/01/2024 .	PAYDOWN		162	162	164	165		(3)		(3)		162				8	. 07/15/2029 .	.  1.A
	GN 551695 - RMBS		. 09/01/2024 .	PAYDOWN		996	996	1,028	1,018		(22)		(22)		996				43	. 02/15/2032 .	. 1.A
36213E-AB-2	GN 551802 - HMBS		. 09/01/2024 .	PAYDOWN		861	861	899	898	·····	(37)		(37)		861				37	. 05/15/2032 .	
	GN 552322 - RMBS		. 09/01/2024 .	PAYDOWN		1,791	1,791	1,841	1,834		(43)		(43)		1,791				77	. 01/15/2032 .	
36213E-YS-9	GN 552521 - RMBS		. 09/01/2024 .	PAYDOWN		200	200	217	211		(11)		(11)		200				9	. 04/15/2032 .	
	GN 553611 - RMBS		. 09/01/2024 .	PAYDOWN			711	725			(23)		(,						33	. 02/15/2032 .	. I.A
36213G-TY-7	UN 354167 - HMBS		. 09/01/2024 .	PAYDOWN		89	89	91	93		(4)		(4)		89				4	. 11/15/2031 .	.   1.A
	GN 559331 - RMBS		. 09/01/2024 .	PAYDOWN			330	335	338		(8)		(8)		330				14	. 12/15/2031 .	1.A
	GN 564496 - HMBS		. 09/01/2024 .	PAYDOWN	• • • • • • • • • • • • • • • • • • • •	12	12	13	13		(3/1)		(1)		12				1	. 11/15/2031 .	

CUSIP   Part						Show All Lo	ng-Term B	onds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	of During th	he Current Quarter							
CLISIT:   Control   Cont	1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
CUSIP   For   Disposed   For   Disposed   Part   Disposed   Part											11	12	13	14 15							NAIC
CUSP																					Desig-
CUSIP   For   Disposed   For   Disposed   Part   Disposed   Part																					nation,
CUSIP   For   Disposed   For   Disposed   Part   Disposed   Part																					NAIC
CUSIP   For   Disposal   Name of Identification   Description   Eros   Disposal   Dispo																					Desig-
CUSIP   CUSIP   CUSIP   Control   Cusip   Cu																					nation
CUSIP   Description   Part   Description   Part   Description   Part   Description												_									Modifier
Custor   C														, ,						Stated	and
	OLIOID.																			Con-	SVO
Section   Description   Expression   Section   Section				D:	N1		0		A . ( . )											tractual	Admini-
2005-19-1-0   000-19-20   00		Description						Dan Malura												Maturity	
1.500   1.50		·	eign			STOCK					(Decrease)					Disposai	Disposai	Disposai		Date	Symbol
														(1)						. 05/15/2032 .	. 1.A
														, ,						. 05/15/2032 .	
Septime   Sept														1 1						. 05/15/2031 . . 09/15/2031 .	. 1.A
1/18   1/18		GT 101020 111120 111111111111111111111111						6,431	8,024	,		(336)		(300)			460 601	460 601	390	. 08/15/2031	. 1.A
10.00000000000000000000000000000000000																				. 11/15/2051	
Trigode Aut   February   Februa			nts	. 01/01/2024 .	7/411000		106 923	106 923	110 787	(- , ,		(4 934)		(4 934)	, ,		- ,		3 686	XXX	XXX
1,700,000,000,000,000,000,000,000,000,00					***************************************		,,,	1	,	, ,,,,,,,		, , ,			` ′ ′						
BRIDS #-10-5   STATE GRID OVERBESK INVESTIGNT (WIT) LTD   C. 00/19/2004   LEC   300, 188   305, 000   308, 800   378, 375   1, 379   1, 379   1, 379   404   644   11, 641   0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.			C									(1,748)		(1,748)			(25,674)	(25,674)		. 03/14/2037 .	
	74526Q-LU-4	PUERTO RICO ELEC PWR AUTH PWR REV		. 07/01/2024 .			440,000	440,000	455,638	440,000					440,000				22,000	. 07/01/2024	. 1.E FE
1/35/99999999999999999999999999999999999	857006-AG-5	STATE GRID OVERSEAS INVESTMENT (RVI) LTD	С	09/10/2024			380 188	385,000	368 830	378 375		1 319		1 319	379 694		494	494	11 491	. 05/04/2027	. 1.E FE
			nment		LEO					. ,		,		7						XXX	XXX
37389-40-6   H 00137   BBS   0.001/2024   27000   123   123   127   127   127   144   14   152   15   15   15   15   15   15   1					ADJUSTMENT												(20,100)	(20, 100)		. 04/01/2040	. 1.D FE
3389-W-1   160180 - 188					PAYDOWN				, ,, ,,	, , , , ,		, ,		***************************************	123					. 03/01/2032	. 1.A
33888-16-9   H   0182   RBS   09/01/2024   PADONN   1,990   1,990   1,990   2,095   2,064   (44)   (44)   (44)   1,990   1,9	31283H-UA-1	FH G01477 - RMBS		. 09/01/2024 .	PAYDOWN		229	229	237	236		(7)		(7)	229				9	. 12/01/2032	. 1.A
31/286-61-7   PH C77180 - RIBS   0.9011/2304   PATONIN   1.5   1.5   6   6   6   1.5   1	31283H-XH-3	FH G01580 - RMBS		. 09/01/2024 .	PAYDOWN		84	84	87	87		(3)		(3)	84				3	. 06/01/2033	. 1.A
3.128A-L-L   H   96752 - NBS   0.00/11/2024   PA/DOIN   2.98   2.98   3.15   3.22   (2.3)   (1.520)   19,214   11,673   11,673   (599)   0.3128A-L-L   H   86815 - NBS   0.90/12/224   PA/DOIN   2.98   2.98   3.15   3.32   (2.3)   (2.2)   (2.2)   2.98   1.0	31283H-Y5-8	FH G01632 - RMBS			PAYDOWN		1,980					(84)		(84)	1,980				86	. 12/01/2033 .	. 1.A
3.128/1-10-0   Pt A68815 - RIBS   0.90/1/2024   Pt/DDIN   2.28   2.88   3.15   3.22   (.23)   (.23)   (.20)   2.20     3.128/1-10-10   3.128/1-10-10   4.68815 - RIBS   0.90/1/2024   Pt/DDIN   3.512   3.8481   4.053   (.540)   (.540)   3.512   (.540)   3.512   (.540)   3.512   (.540)   3.512   (.540)   3.512   (.540)   (.540)   3.512   (.540)   (.540)   3.512   (.540)	-	FH C77186 - RMBS			PAYDOWN										15				1	. 03/01/2033 .	. 1.A
3.12861_0-1_0		111 047 0E0 1111D0			TATIBOTINE							. , ,					11,673	11,673		. 04/01/2034 .	. 1.A
3.1286/1-B-2   H. 005262 - RIBS   0.901/2024   PAYDDIN   3.512   3.512   3.834   4.653   (\$40)   (\$50)   3.512     1.66   1.							-							, .,					13	. 10/01/2036	. 1.A
3.128M7-BX-3	-																		2	. 11/01/2037	. 1.A
312826-V5-9   FH C00732 - RHS   0.90/10/2024   PAYDOIN   3.4   3										,		,		,					166	. 12/01/2037	. 1.A
31292H-4H-4   HC 01724 - RIBS   0.9701/2024   PAYDOIN		111 000 101										(38)		(38)					1/	. 12/01/2038 .	. 1.A
31292H-SQ-8   FH C01427 - FINBS   0.9/01/2024   PAYDOIN   249   249   257   256   (8)   (8)   (20)   (20)   3.666   3.666   3.1296L-TJ-5   FH A10553 - FINBS   0.9/01/2024   PAYDOIN   3.5680																			2	. 03/01/2029 . . 12/01/2033 .	. I.A
31296J-TJ-5   FH A10553																	559	559		. 12/01/2033 .	1.A
31296H-2N-8 FH A13481 - RIBS																			10	. 06/01/2033	1 A
31296P-TL-6					· ·			1						` '					25	. 09/01/2033	. 1.A .
31296S-AC-0   FH A17203 - RIBS   09/01/2024   PAYDOIN   107   111   111   111   133   13296L-BU-1   FH A19147 - RIBS   09/01/2024   PAYDOIN   169   169   174   175   170																				. 10/01/2033	1.A
3.1296U=EU-1					· ·							, ,		( , )	,				4	. 01/01/2034	. 1.A
31297A-3T-9		FH A19147 - RMBS			PAYDOWN														7	. 03/01/2034	. 1.A
31297A-5L-9   FH A23549 - FNBS   09/01/2024   PAYDOWN   10,893   10,893   10,425   10,612   281   28	31297A-3S-1	FH A23509 - RMBS		. 09/01/2024 .	PAYDOWN		16,299		15,598	15,872		427		427	16,299				(16)	. 06/01/2034	. 1.A
3.31297A-5K-6   FH A23550 - FINBS   0.9/01/2024   PAYDOWN   5,907   5,603   10,639   158   158   158   10,797   (4,890)   (4	31297A-3T-9	FH A23510 - RMBS		. 09/01/2024 .	PAYDOWN		5,745	5,745	5,498	5,573		171		171	5,745				191	. 06/01/2034	. 1.A
31297B-AM-4 FH A23612 - RIBS 09/01/2024 PAYDOWN 16,256 16,256 16,256 15,557 15,829 427 427 16,256 16,256 542 .00 09/01/2024 PAYDOWN 103	31297A-5J-9	FH A23549 - RMBS		. 09/01/2024 .	PAYDOWN		10,893	10,893	10,425	10,612		281		281	10,893				365	. 06/01/2034	. 1.A
31298F_JL-7   FH C46567 - RIBS   09/01/2024   PAYDOIN   103																	(4,890)	(4,890)		. 06/01/2034	. 1.A
3132IIP-LD-7 FH 049323 - RIBS					TATIBOTIA							427		427						. 06/01/2034	. 1.A
																				. 01/01/2031	. 1.A
		THE GROUDS THINDS					,		, ,	,										. 07/01/2047	. 1.A
																				. 03/01/2048	. 1.A
		FH Q57784 - RMBS		. 09/01/2024 .	PAYDOWN		46,831	46,831	48,602	49,954		(3, 123)		(3, 123)	46,831					. 08/01/2048	. 1.A
					· ·															. 12/15/2028 .	. I.A
					TATIBOTINE	•						,								. 05/25/2031 . . 03/25/2031 .	1.8
					TATIBOTIA							(13)		2					122	. 06/01/2028	1.A
												(3)		(3)					2	. 06/01/2020	. 1.A

													he Current Quar			_				
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 1	5						NAIC
																				Desig-
																				nation,
																				NAIC
													Total To	ital						Desig-
												Current	Change in For	eign				Bond		nation
												Year's	Book/ Exch	ange Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Char	ge in Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Bo	ook Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		isted Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		ving Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		` 13) Va	lue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31371J-XA-7	FN 253673 - RMBS	Ī	. 09/01/2024 .	PAYDOWN		115	115	118	120		(5)		(5)	115	·			6	. 03/01/2031 .	. 1.A
	FN 254147 - BMBS		. 09/01/2024 .	PAYDOWN		334	334	331	330		3		3	334				14	. 01/01/2032	1 A
31371L-CD-9	FN 254868 - BMBS		. 09/01/2024 .	PAYDOWN		109	109	112	112		(3)		(3)	109				4	. 09/01/2033 .	1.A
	FN 254904 - RMBS		. 09/01/2024 .	PAYDOWN		2.338			2.351	L	(13)		(13)	2.338					. 10/01/2033	. 1.A
31382S-GP-0	FN 490806 - RMBS	l	. 09/01/2024 .	PAYDOWN		687	687	712	729		(42)		(42)					30	. 04/01/2029 .	. 1.A
31383R-FV-9	FN 510580 - RMBS		. 09/01/2024 .	PAYDOWN		171	171	168	168		3		3	171				7	. 08/01/2029 .	. 1.A
31385J-GG-7	FN 545699 - RMBS	l	. 09/01/2024 .	PAYDOWN		608	608	630	651	L	(43)		(43)	608				27	. 06/01/2032	. 1.A
31386E-C4-8	FN 560891 - RMBS		. 09/01/2024 .	PAYDOWN		218	218	225	226		(7)		(7)	218				9	. 04/01/2031 .	. 1.A
31386H-MR-9	FN 563868 - RMBS		. 09/01/2024 .	PAYDOWN		13	13	13	13					13				1	. 01/01/2031 .	. 1.A
31386M-ZB-9	FN 567838 - RMBS		. 09/01/2024 .	PAYDOWN		426	426	434	434		(7)		(7)	426				18	. 10/01/2030 .	. 1.A
31386P-UJ-0	FN 569485 - RMBS		. 09/01/2024 .	PAYDOWN		55	55	56	57		(2)		(2)	55				3	. 01/01/2031 .	. 1.A
31389C-Q8-5	FN 621579 - RMBS		. 09/01/2024 .	PAYDOWN		44	44	44	44		(1)		(1)	44				2	. 12/01/2031 .	. 1.A
3138W5-KA-5	FN AR7488 - RMBS		. 09/01/2024 .	PAYDOWN		607	607	609	609		(2)		(2)	607				12	. 03/01/2043 .	. 1.A
3138W6-GB-6	FN AR8293 - RMBS		. 09/01/2024 .	PAYDOWN		432	432	433	433		(1)		(1)	432	!			8	. 05/01/2043 .	. 1.A
3138WM-XK-2	FN AT0681 - RMBS		. 09/01/2024 .	PAYDOWN		1,020	1,020	1,022	1,022		(3)		(3)	1,020				20	. 03/01/2043 .	. 1.A
3138WP-G2-4	FN AT2016 - RMBS		. 09/01/2024 .	PAYDOWN		1,553	1,553	1,557	1,558		(4)		(4)	1,553				30	. 04/01/2043 .	. 1.A
3138WQ-A2-8	FN AT2724 - RMBS		. 09/01/2024 .	PAYDOWN		306	306	307	307		(1)		(1)	306				6	. 05/01/2043 .	. 1.A
3138WQ-AY-8	FN AT2722 - RMBS		. 09/01/2024 .	PAYDOWN		706	706	707	708		(2)		(2)	706				14	. 05/01/2043 .	. 1.A
	FN AT5899 - RMBS		. 09/01/2024 .	PAYDOWN		332	332	332	333		(1)		(1)	332				7	. 06/01/2043 .	. 1.A
3138WT-US-3	FN AT5992 - RMBS		. 09/01/2024 .	PAYDOWN		477	477	479	479		(1)		(1)	477				9	. 04/01/2043 .	. 1.A
3138X2-RR-7	FN AU3195 - RMBS		. 09/01/2024 .	PAYDOWN		786	786	788	788		(2)		(2)	786				16	. 08/01/2043 .	. 1.A
3138X2-YC-2	FN AU3406 - RMBS		. 09/01/2024 .	PAYDOWN		177	177	177	177					177				4	. 07/01/2043 .	. 1.A
31390K-WQ-7	FN 648755 - RMBS		. 09/01/2024 .	PAYDOWN		1, 109	1,109	1,148	1, 165		(56)		(56)	1,109				48	. 08/01/2032 .	. 1.A
31390P-GK-7	FN 651902 - RMBS		. 09/01/2024 .	PAYDOWN		1,840	1,840	1,924	1,984		(143)		(143)	1,840				74	. 08/01/2032 .	. 1.A
	FN 677181 - RMBS		. 09/01/2024 .	PAYDOWN		128	128	134	137		(9)		(9)	128				6	. 01/01/2033 .	. 1.A
31391W-5H-0	FN 679548 - RMBS		. 09/01/2024 .	PAYDOWN		187	187	192	193		(6)		(6)	187				6	. 04/01/2033 .	. 1.A
	FNR 0215D FB - CMO/RMBS		. 09/25/2024 .	PAYDOWN		4,984	4,984	5,023	4,984					4,984				213	. 04/25/2032 .	1.A
	FNR 2002-82 FB - CMO/RMBS		. 09/25/2024 .	PAYDOWN		3,410	3,410	3,411	3,410				(58)	3,410				136	. 12/25/2032 .	1.A
	FNR 2004-69 EA - CMO/RMBS		. 09/01/2024 .	PAYDOWN		5,698	5,698	5,945	5,756		(58)							248	. 05/25/2033 .	1.A
	FNR 2007-89 F - CMO/RMBS		. 09/25/2024 . . 09/01/2024 .	PAYDOWN		6,339 7.361					22		22	6,339	'			256	. 09/25/2037 . . 04/25/2038 .	1.A
31400J-PF-0	FN 689022 - RMBS		. 09/01/2024 .	PAYDOWN		73	7,361	7,721	7,709		(348)		(348)	7,361				247	. 05/01/2033 .	1.A
31400J-PF-0 31400J-SJ-9	FN 689022 - HMBS		. 09/01/2024 .	PAYDOWN		79	79	/5	/6		(3)		(3)	73				2	. 02/01/2033 .	1.A
314000-50-9	FN 694557 - RMRS		. 09/01/2024 .	PAYDOWN		172	172	173	172		(1)		(1)	172					. 04/01/2033 .	1.4
	FN 695302 - RMRS		. 09/01/2024 .	PAYDOWN							(262)		(262)	2 189				102	. 02/01/2033 .	1.4
31400T-B2-2	FN 696757 - RMRS		. 09/01/2024 .	PAYDOWN		31	31	31	31		(202)		(202)	2, 103	'			1	. 05/01/2033 .	1.4
31401B-NS-0	FN 703401 - RMBS		. 09/01/2024 .	PAYDOWN		542	542	546	545		(3)		(3)					20	. 04/01/2033 .	1 4
31401N-4U-0	FN 713735 - BMBS		. 09/01/2024 .	PAYDOWN		1,557	1,557	1.616	1,638		(81)		(81)	1.557				55	. 09/01/2033 .	1 A
31402C-PL-0	FN 725027 - RMBS		. 09/01/2024 .	PAYDOWN		598	598	616	618		(19)		(19)	598				20	. 11/01/2033 .	1.A
31402C-U6-7	FN 725205 - RMBS		. 09/01/2024 .	PAYDOWN		155		160	160		(5)		(5)					5	. 03/01/2034 .	. 1.A
31402E-AQ-1	FN 726415 - RMBS		. 09/01/2024 .	PAYDOWN		143	143	147	148		(6)		(6)	143				5	. 07/01/2033 .	. 1.A
31402K-CE-2	FN 730969 - RMBS		. 09/01/2024 .	PAYDOWN		43	43	44	44		(1)		(1)	43				1	. 08/01/2033	. 1.A
31402R-UN-7	FN 735989 - RMBS		. 09/01/2024 .	PAYDOWN		435	435	453	459		(24)		(24)	435				16	. 02/01/2035 .	. 1.A
31403F-JW-5	FN 747377 - RMBS	ļ	. 09/01/2024 .	PAYDOWN		3,012	3,012	3,037	3,026		(14)		(14)	3,012				111	. 10/01/2033 .	. 1.A
	FN 773179 - RMBS		. 09/01/2024 .	PAYDOWN		69	69	67	67		L1		1	69				3	. 06/01/2034 .	. 1.A
	FN 783667 - RMRS	1	09/01/2024	PAVDOWN		842	8/12	825	828	I	- 44		14	840				31	06/01/2034	4.4

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise [	Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchang	e Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change	n Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FN 849020 - RMBS		. 09/01/2024 .	PAYDOWN		416	416	403	400		16		16	416				15	. 01/01/2036 .	. 1.A
3140KC-WV-0	FN BP5159 - RMBS		. 09/01/2024 .	PAYDOWN		19,970	19,970	20,825	20,921		(951)		(951)	19,970				333	. 04/01/2050 .	. 1.A
3140KT-TW-5	FN BQ7764 - RMBS		. 09/01/2024 .	PAYDOWN		12,505	12,505	12,245	12,269		237		237	12,505				119	. 03/01/2051 .	. 1.A
	FN BQ7766 - RMBS		. 09/01/2024 .	PAYDOWN		8,200	8,200				(53)		(53)	8,200				112	. 03/01/2051 .	1.A
3140KT-XT-7	FN BQ7889 - RMBS		. 09/01/2024 .	PAYDOWN		15,891	15,891	16,400	16,331		(440)		(440)	15,891				210	. 11/01/2050 .	1.A
3140L3-QQ-7	FN BR4962 - RMBS	-	. 09/01/2024 .	PAYDOWN		7,222	7,222	7,484	7,455		(233)		(233)	7,222				96	. 02/01/2051 .	1.A
3140X4-7L-4	FN FM1798 - RMBS	-	. 09/01/2024 .	PAYDOWN		21,284	21,284	23,047	24,270		(2,985)		(2,985)	21,284				497	. 09/01/2049 .	1.A
3140X9-SL-0	FN FM5922 - RMBS		. 09/01/2024 .	PAYDOWN		54,945	54,945	58,792	59,941		(4,996)		(4,996)	54,945				1,342	. 01/01/2050 .	1.A
31410F-Z9-9	FN 888268 - RMBS		. 09/01/2024 .	PAYDOWN		4,890	4,890	5,396	5,789		(899)		(899)	4,890				194	. 03/01/2037 .	1.A
31410G-NB-5	FN 888786 - HMBS		. 09/01/2024 .	PAYDOWN		672	40, 173	40 , 161	40 , 152		21		21	40, 173		(39,501)	(39,501)	203	. 10/01/2037 .	1.A
31412N-SL-1	FN 930323 - RMBS		. 09/01/2024 .	PAYDOWN		250	250	263	274		(24)		(24)	250				10	. 12/01/2038 .	1.A
31413U-TQ-2	FN 956059 - RMBS		. 09/01/2024 .	PAYDOWN		69	69	73	74		(5)		(5)	69				3	. 12/01/2037 .	1.A
31416B-VH-8	FN 995316 - RMBS		. 09/01/2024 .	PAYDOWN		509	509	524	529		(20)		(20)	509					. 12/01/2034 .	1.A
31417E-ZA-2 31417F-VB-1	FN AB7936 - RMBS		. 09/01/2024 . . 09/01/2024 .	PAYDOWN			138	139 5.228			(117)		(117)						. 02/01/2043 . . 03/01/2043 .	1.A
31417F-VB-1	FN AB9558 - RMBS		. 09/01/2024 .	PAYDOWN		271	271	271	271		(11/)		(1)	271				102	. 06/01/2043 .	1.4
31418M-A2-8	FN AD0024 - RMBS		. 09/01/2024 .	PAYDOWN		732	732	764	774		(1)		(42)	732				26	. 08/01/2043 .	1.A
31418T-XF-9	FN AD6077 - RMBS		. 09/01/2024 .	PAYDOWN		95	95	100			(1)		(1)	95				3	. 05/01/2007 .	1.4
31418U-2M-5	FN AD7079 - RMBS		. 09/01/2024 .	PAYDOWN		457	457	478	462		(5)		(5)	457				14	. 06/01/2025 .	1 A
31419A-BJ-5	FN AE0040 - BMBS		. 09/01/2024 .	PAYDOWN		8.309					(112)		(112)					275	. 06/01/2025 .	1.A
31419A-HL-4	FN AE0234 - RMBS		. 09/01/2024 .	PAYDOWN		472	472	494	477		(5)		(5)	472				14	. 08/01/2025 .	. 1.A
358266-CB-8	FRESNO CNTY CALIF PENSION OBLIG		. 08/15/2024 .	MATURITY @ 100.00		4,650,000	4,650,000	3,238,402	4,492,640		157,360		157,360	4,650,000					. 08/15/2024 .	. 1.E FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL		. 08/05/2024 .	CALL @ 100.00		720,000	720,000	720,000	720,000					720,000				45,086	. 09/01/2031 .	. 2.B FE
	9. Subtotal - Bonds - U.S. Special Re	evenue	S			6,880,181	6,719,926	5,617,150	6,761,038		134,354		134,354	6,912,340		(32, 158)	(32, 158)	79,550	XXX	XXX
	AFN 211 A3 - CMBS		. 09/26/2024 .	VARIOUS		690,041	773,256	772,883	772,994		5		5	772,999		(82,958)	(82,958)	18,028	. 05/20/2051 .	. 1.F FE
004421-MG-5	ACE 2005-HE2 M5 - RMBS		. 08/26/2024 .	PAYDOWN		36,671	36,671	31,342	35,597		1,074		1,074	36,671				735	. 04/25/2035 .	. 5.B FE
004421-MG-5	ACE 2005-HE2 M5 - RMBS		. 09/25/2024 .	PAYDOWN		4,992	4,992	4,266	4,846		146		146	4,992				123	. 04/25/2035 .	5.B FE
000477/ 45 5	AFTAIA IAIO		00 (00 (000)	BANK OF AMERICA SECURITIES		00 004 000	04 445 000	00 000 000	00 004 507		(05.747)		(CE 747)	00 405 700		400 470	100 170	045 500	00/45/0000	0.0.55
00817Y-AF-5 009098-A*-5	AETNA INC		. 08/06/2024 . . 09/10/2024 .	SECORTITES		23, 361, 969	21,445,000	23,833,882	23,231,537		(65,747)		(65,747)	23, 165, 789		196 , 179	196 , 179	915,582	. 06/15/2036 .	. 2.B FE
009098-A*-5 01185*-AA-3	ALASKA VENTURES LLC		. 09/10/2024 . . 09/30/2024 .	DIRECT		38,751	38,751	38,751	38,751					38,751					. 11/10/2039 . . 06/30/2033 .	. 1.E . 2.C PL
03072S-QC-2	AMSI 2004-R3 M1 - RMBS		. 09/30/2024 . . 09/25/2024 .	PAYDOWN		8.649			8.610		20		20					230	. 05/25/2034 .	1 1
03464J-AC-5	AOMT 217 A3 - CMO/RMBS		. 09/23/2024 .	PAYDOWN		107,071	107,071	107,070	107,062				a	107,071					. 10/25/2066 .	. 1.0 FE
046497-AC-7	AELF 211 B - ABS		. 09/01/2024 .	PAYDOWN		420,969	420,969	420,885	420,940		20		29	420,969				5,935	. 02/15/2027 .	. 1.4 FE
05369L-AC-1	AVID 211 C - ABS		. 07/16/2024 .	PAYDOWN		20,910	20,910	20,907	20,910		1		1	20,910				189	. 05/15/2026 .	
	ANID ETT O ADD		. 017 107 2024 .	BARCLAYS CAPITAL INC															. 00/ 10/2020 .	1.012
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	C	. 08/02/2024 .	FIXED INCBARCLAYS CAPITAL INC		388,206	420,000	385,723	397,717		3,211		3,211	400,928		(12,722)	(12,722)	7,580	. 11/18/2027 .	. 2.C FE
05526D-BV-6	BAT CAPITAL CORP		. 08/06/2024 .	FIXED INC		6,436,902	7,000,000	6,755,210	6,760,915		2,737		2,737	6,763,652		(326,750)	(326,750)	352,430	. 03/16/2052 .	
05552U-AC-8	BINOM 21INV1 A3 - CMO/RMBS		. 09/25/2024 .	PAYDOWN		178,366	178,366	178,364	178,341		25		25	178,366				2,993	. 06/25/2056 .	. 1.D FE
	BX 2021-XL2 G - CMBS		. 09/15/2024 .	PAYDOWN		27,357	27,357	27,220	27,347		10		10	27,357				1,732	. 10/15/2038 .	. 1.A
	BX 2021-BXMF F - CMBS		. 09/15/2024 .	PAYDOWN		872, 179	872, 179	865 , 114	871,847		332		332	872, 179				54,433	. 10/15/2038 .	
05610H-AJ-2	BX 22LP2 E - CMBS		. 07/15/2024 .	PAYDOWN		176,369	176,369	175,615	176,261		108		108	176,369				8,284	. 02/15/2039 .	. 3.C FE
	BSCMS 2006-TOP24 X1 - CMBS		. 09/01/2024 .	DIRECT				115,448	(560)	560			560						. 10/12/2041 .	. 6. FE
101137-AT-4	BOSTON SCIENTIFIC CORP	1	. 08/02/2024 .	GOLDMAN		4.043.424	4.165.000	4.141.676	4 . 147 . 329	l	720		720	4 . 148 . 050	L	(104.626)	(104.626)	175.821	. 03/01/2039 .	. 2.A FE

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise I	Disposed o	of During th	he Current C	(uarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current		Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		- 5		JP MORGAN SECS INC., -						(= =====)			10)				- 1				1,
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	C	. 08/05/2024 .	FIXED INCOME		15,669,222	12,608,000	14, 170, 440	13,639,325		(67,891)		(67,891)		13,571,433		2,097,789	2,097,789	778,675	. 12/15/2030 .	. 2.B FE
				JP MORGAN SECS INC., -																	
	BROADCOM INC		. 08/02/2024 .	FIXED INCOME		7,213,125	7,500,000	7,490,702	7,495,000		588		588		7,495,588		(282, 463)	(282,463)	232,917	. 11/15/2032 .	. 2.C FE
	CAUTO 2020-1 A2 - ABS		. 09/15/2024 .	PAYDOWN		5,813	5,813 944	5,812 944	5,813						5,813 944			•••••	118	. 02/15/2050 . . 02/15/2050 .	. 1.A FE
	CC TUGS LLC		. 09/15/2024 .	DIRECT	•		944	944	944						944				19	. 02/15/2050 . . 09/30/2030 .	
	CFCRE 2016-C3 A2 - CMBS		. 09/30/2024 .	PAYDOWN		401,577		1,002,594	994,407		(1,728)		(1,728)		992.680					. 09/30/2030 . . 01/10/2048 .	. 1.A FE
1253 IW-BA-9	CFCRE 2016-C4 A3 - CMBS		. 08/01/2024 .	PAYDOWN		107.603	992,680	1,002,594	107 .812		(1,728)		(1,728)		992,680				23,804	. 01/10/2048 . . 05/10/2058 .	. 1.A FE
12547D-AE-6	CIFC 2021-IV C - CD0	C	. 08/29/2024 .	PAYDOWN		6, 175,000	6, 175,000	5,904,844	5,966,912		208.088		208.088		6.175.000				380,995	. 07/15/2033 .	
12593Y-BD-4	COMM 2016-CCRE28 A3 - CMBS		. 08/01/2024 .	PAYDOWN		1,023,462	1,023,462	1,033,643	1,025,189		(1,727)		(1,727)		1,023,462				23,847	02/12/2049 .	
	CSAIL 2016-C5 A4 - CMBS		. 09/01/2024 .	PAYDOWN		97,531	97,531	98,506	97,720		(189)		(189)							11/18/2048 .	
	CVSPAS 2009-6 CTF - CMBS		. 09/10/2024 .	PAYDOWN		69,626	69.626	93,357	79,809		(10, 183)		(10, 183)		69.626				3,880	. 07/10/2031 .	. 2.B FE
12665U-AA-2	CVS HEALTH CORP - ABS		. 09/10/2024 .	PAYDOWN		74,284	74,284	74,401	74,284						74,284					. 01/10/2036 .	
				BNP PARIBAS SECURITIES																	
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC		. 08/05/2024 .	BOND		9,994,000	10,000,000	11,504,358	11, 125,847		(44, 153)		(44, 153)		11,081,694		(1,087,694)	(1,087,694)	501,853	. 10/23/2035 .	
	CMLT1 2005-0PT4 M5 - RMBS		. 08/26/2024 .	PAYDOWN		40 , 124	40,124	37,315	39,904		220		220		40 , 124				810	. 07/25/2035 .	
	CMLT1 2005-0PT4 M5 - RMBS		. 09/25/2024 .	PAYDOWN		14,973	14,973	13,925	14,891		82		82		14,973				380	. 07/25/2035 .	
20173Q-BC-4	GCCFC 2007-GG9 X - CMBS		. 09/12/2024 .	PAYDOWNBANK OF AMERICA											• • • • • • • • • • • • • • • • • • • •				5,111	. 03/10/2039 .	. 6. FE
212015-AT-8	CONTINENTAL RESOURCES INC		. 08/05/2024 .	SECURITIES		6,903,934	6,899,000	8,255,619	7,945,237		(87.070)		(87.070)		7.858.167		(954.233)	(954.233)	419,833	. 01/15/2031 .	. 2.C FE
22535G-AC-6	CAALT 213 C - ABS		. 09/15/2024 .	PAYDOWN		308 . 425	308 . 425	308.390	308.409		17		17		308.425				3.771	. 09/17/2030 .	. 1.A FE
24381J-AB-3	DRMT 2021-4 A2 - CMO/RMBS	C	. 09/01/2024 .	PAYDOWN		124,268	124,268	124,268	124,257		12		12		124,268				1,845	. 11/25/2066 .	. 1.B FE
	DRMT 2021-4 A3 - CMO/RMBS	C	. 09/01/2024 .	PAYDOWN		172,491	172,491	172,490	172,474		18		18		172,491				2,749	. 11/25/2066 .	
	DEVON ENERGY CORP		. 09/15/2024 .	MATURITY @ 100.00		163,000	163,000	159,620	162,075		925		925		163,000					. 09/15/2024 .	. 2.B FE
26251C-AW-4	DRSLF 61 CR - CD0		. 08/23/2024 .	PAYDOWN		5,000,000	5,000,000	4,962,500	4,972,671		27,329		27,329		5,000,000				279,986	. 01/20/2032 .	. 1.D FE
269330-AA-4	E3 2019-1 A - ABS	C	. 09/20/2024 .	PAYDOWN		59,707	59,707	59,705	59,705		2		2		59,707				1,860	. 09/20/2055 .	. 1.A FE
278062-AJ-3	EATON CORP		. 08/02/2024 .	INC			950.000	944.851	944.961		104		104		945.065		(48.075)	(48.075)	42,418	. 08/23/2052 .	. 1.G FE
28622P-AA-1	AWPT 176 A1 - CDO		. 07/15/2024 .	PAYDOWN		68.898	68,898	68,898	68.898											. 07/16/2029 .	
	ELM ROAD GENERATING STATION SUPERCRITICA		. 08/11/2024 .	PAYDOWN		153,490	153,490	153,490							153,490				7,995	. 02/11/2030 .	
	ELMW6 VI DR - CD0	C	. 07/02/2024 .	PAYDOWN		1,601,981	1,575,000	1,539,563	1,544,495		30,371		30,371		1,575,000		26,981	26,981	70,652	. 10/20/2034 .	
30166T-AB-9	EART 2023-4 A2 - ABS		. 09/16/2024 .	PAYDOWN		714,988	714,988	714,974	714,951		38		38		714,988				27,861	. 12/15/2025 .	. 1.A FE
	FR-ENCLAVE LLC		. 07/08/2024 .	REDEMPTION @ 100.00		53,312	53,312	53,312	53,312						53,312				1,383	. 09/30/2033 .	
31659T-DV-4	FMIC 2005-2 M2 - RMBS		. 07/25/2024 .	PAYDOWN		1,628	1,628	1,234			57		57		1,628				31	. 12/25/2035 .	
31659T-DV-4	FMIC 2005-2 M2 - RMBS		. 08/26/2024 .	PAYDOWN		931	931	706	899		32		32		931				21	. 12/25/2035 .	
31659T-DV-4	FMIC 2005-2 M2 - RMBS		. 09/25/2024 .	PAYDOWN		915	915	693	883		32		32		915				22	. 12/25/2035 .	
33853H-BD-2	FSMT 2021-131NV B3 - CMO/RMBS		. 09/01/2024 .	PAYDOWN		18,458	18,458	18,208			230		230		18,458				413	. 12/25/2051 .	. 2.B FE
	FORTI 211 A - ABS	Ü	. 09/20/2024 .	PAYDOWN		182,250	182,250	182,240	182,250						182,250				3,324		
	FFIN 2021-2 A - ABS		. 09/15/2024 .	REDEMPTION @ 100.00	•	249,868	249,868	249,862	249,863		5		5		249,868			•	3,651	. 01/15/2042 .	
304/ IK-A^-/	FRANKLIN SINEEL PROPERTIES CORP		. 07/10/2024 .	BANK OF AMERICA	•	312,499	312,499	312,499	312,499				·····		312,499				10,757	. 12/20/2024 .	. 3.6 FE
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		. 08/05/2024 .	SECURITIES		2,769,760	2,800,000	2,832,060	2,800,000						2,800,000		(30,240)	(30,240)	128,228	. 01/17/2027 .	. 2.B FE
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS		. 09/20/2024 .	PAYDOWN		7,913	7,913	7,913	7,913						7,913				250	. 09/20/2047 .	. 1.A FE
38218D-AA-7	GOODG 2019-1 A - ABS	C	. 09/15/2024 .	PAYDOWN		67,672	67,672	67,652	67,669		3		3		67,672				1,327	. 10/15/2054 .	. 1.0 FE
38218G-AA-0	G00DG 2018-1 A - ABS	C	. 09/15/2024 .	PAYDOWN		53,971	53,971	54,822	53,997		(26)		(26)		53,971				1,074	. 10/15/2053 .	. 1.A FE
	HERO 211 A - ABS	U	. 09/20/2024 .			83,704	83,704	83,741	83,702		2		2		83,704			•••••	1,384	. 09/20/2051 .	
	HERO 141 A - ABS		. 09/20/2024 .	PAYDOWN		25,632	25,632	26,721	25,680		(48)		(48)		25,632			•••••		. 09/20/2038 .	
144/100-88-	IIILIU IJZ N - NDO	1	i. US/ ZU/ ZUZ4 .	LEWITHOUGH		22.302			// DU/	1	1	1	1			1	1		กกก	. um/zu/zu4U .	. I I.A FE

## **SCHEDULE D - PART 4**

				;	Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrving Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15	1						NAIC
											·-										Desig-
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																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
43730X-AE-4	HPA 2021-3 E1 - CMBS		. 08/06/2024 .	VARIOUS		1,008,089	1, 131, 338	1, 131, 315	1,131,057	,	(146)		(146)		1,130,911		(122,822)	(122,822) .	24,721	. 01/18/2041 .	2.B FE
				BANK OF AMERICA							,		, , , , , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,	( ,, ,, ,			
43732V-AG-1	HPA 2021-2 E1 - CMBS		. 08/06/2024 .	SECURITIES		15,569,514	16,817,703	16,817,485	16,812,475		(3, 142)		(3, 142)		16,809,333		(1,239,818)	(1,239,818) .	327,755	. 12/17/2038 .	2.B FE
400470 47/4	PURPOUN CLUST A CO		07/47/0004	JP MORGAN SECS INC., -		400.000	200 200		000 000								(0.700)	(0.700)	5 540	10 (05 (0000	4 5 55
46647P-AX-4	JPMORGAN CHASE & CO		. 07/17/2024 .	FIXED INCOME		196,202	200,000	200,000	200,000						200,000		(3,798)	(3,798)	5,516	. 12/05/2029 .	1.F FE
46647P-BD-7	JPMORGAN CHASE & CO		. 07/17/2024 .	INC		3,434,633	3,630,000	3,630,000	3.630.000						3.630.000		(195,367)	(195,367) .	94,068	. 05/06/2030 .	1.F FE
	JPMORGAN CHASE & CO		. 07/17/2024	HSBC SECURITIES INC		897,980	1,000,000	1,000,000	1,000,000						1,000,000		(102,020)	(102,020)	20,771	. 10/15/2030 .	1.E FE
J. 100 DE 0				CITIGROUP GLOBAL MARKETS		,											(102,020)	( .02,020)		,, 2000 .	
501044-BV-2	KROGER CO		. 08/06/2024 .	INC		5,318,391	4,650,000	4,975,314	4,842,553		(16,147)		(16, 147)		4,826,406		491,985	491,985 .	332,733	. 09/15/2029 .	2.A FE
52107Q-AJ-4	LAZARD GROUP LLC		. 08/06/2024 .	GOLDMAN		10,663,157	10,876,000	10,761,975	10,815,858		7,567		7,567		10,823,425		(160,268)	(160,268)	474,036	. 09/19/2028 .	2.A FE
52607B-AA-1	LBZZ 211 A - ABS		. 09/05/2024 .	PAYDOWN		54,251	54,251	54,247	54,249		2		2		54,251				535	. 06/15/2026 .	1.A FE
53218C-AL-4	LIFE 2021-BMR F - CMBS		. 08/15/2024 .	PAYDOWN		1,423,769	1,423,769	1,423,769	1,423,769						1,423,769				75,208	. 03/15/2038 .	3.C FE
53218C-AN-0	LIFE 2021-BMR G - CMBS		. 08/15/2024 .	PAYDOWN		1,423,769	1,423,769	1,423,769	1,423,769						1,423,769					. 03/15/2038 .	4.C FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		. 09/30/2024 .	VARIOUS		1,855,809	2,300,000	2,292,250	2, 295, 174		643		643		2,295,817		(440,008)	(440,008) .	122,462	. 08/01/2029 .	4.B FE
565849-AE-6	MARATHON OIL CORP		. 08/05/2024 .	GOLDMAN		24,968,861	22,425,000	25,219,864	24,668,227		(64,001)		(64,001)		24,604,225		364,635	364,635 .	1,252,163	. 10/01/2037 .	2.C FE
574599-AY-2	MASCO CORP		. 08/06/2024 .	MARKETAXESS		141,012	130,000	132,763	131,783		(84)		(84)		131,699		9,313	9,313 .	8,262	. 08/15/2032 .	2.B FE
61763M-AG-5	MSBAM 2014-C16 XA - CMBS		. 07/01/2024 .	ADJUSTMENT															(30)	. 06/17/2047 .	. 1.A FE
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS		. 09/01/2024 .	PAYDOWN		765,209	765,209	757,497	762,398		2,811		2,811		765,209				19,812	. 12/17/2047 .	1.A FE
61913P-AS-1	MHL 2005-1 1M1 - CMO/RMBS		. 09/25/2024 .	PAYDOWN		1, 162	1,162	1,082	1,126		36		36		1,162				50	. 02/25/2035 .	1.E FE
	NRZT 2016-4 A1 - CMO/RMBS		. 09/01/2024 .	PAYDOWN		22,694	22,694	22,515	22,551		143		143		22,694				572	. 11/27/2056 .	. 1.A FE
64830G-AB-2	NRZT 2018-1 A1A - CMO/RMBS		. 09/01/2024 .	PAYDOWN		7,285	7,285	7,299	7,293		(8)		(8)		7,285				196	. 12/26/2057 .	1.C FE
67108F-AN-6	OZLMF IV A1R - CDO		. 07/22/2024 .	PAYDOWN		2,337,223	2,337,223	2,337,223	2,337,223						2,337,223				121,640	. 10/22/2030 .	1.A FE
67109U-AS-1	OZLM XI A1R - CDO		. 07/30/2024 .	PAYDOWN		51,606	51,606	51,606	51,606						51,606				2,693	. 10/30/2030 .	1.A FE
69376B-AA-4	PACEF 2020-1 A - ABS	C	. 09/20/2024 .	PAYDOWN		126,256	126,256	127, 297	126,305		(49)		(49)		126,256					. 09/20/2055 .	1.A FE
694308-JM-0	PACIFIC GAS AND ELECTRIC CO		. 08/06/2024 .	VARIOUS		5, 202, 748	5,353,000	5,302,422	5,317,368		2,843		2,843		5,320,210		(117,462)	(117,462)	267,764	. 07/01/2030 .	2.B FE
694308-JN-8	PACIFIC GAS AND ELECTRIC CO		. 08/05/2024 .	FIXED INC		4.565.574	5.353.000	5,302,422	5.305.181		519		519		5.305.699		(740 . 126)	(740.126)	290,735	. 07/01/2050 .	2.B FE
	PPSI 2005-WCH1 M4 - RMBS		. 07/25/2024 .	PAYDOWN		9, 192	9,192		9, 188		4		4		9.192		(140,120)	(740, 120)	290,733	. 01/25/2035 .	1.F FE
	PPSI 2005-WCH1 M4 - RMBS		. 09/25/2024 .	PAYDOWN		23.237	23.237	23.164	23.228		a		9		23.237				625	. 01/25/2035 .	2.A FE
	PIPELINE FUNDING COMPANY LLC		. 07/15/2024 .	PAYDOWN		32,785	32,785		36,111		(3.326)		(3,326)		32.785				2,459		2.B FE
74332Y-AA-7	PROG 22SFR5 A - CMBS		. 09/17/2024 .	PAYDOWN		19.816	19.816	19,693	19.733		83		83		19.816				586	. 06/17/2039 .	
				AMHERST PIERPONT		-,									-,						
747525-BR-3	QUALCOMM INC	[]	. 08/02/2024 .	SECURITIES		842,240	938,000	917,561	918,117		248		248		918,366		(76, 126)	(76, 126)	29,899	. 05/20/2052 .	1.F FE
75975B-AA-6	RENEW 211 A - ABS	C	. 09/20/2024 .	PAYDOWN		32,271	32,271	32,266	32,267		5		5		32,271				338	. 11/20/2056 .	. 1.A FE
771196-BE-1	ROCHE HOLDINGS INC		. 09/30/2024 .	MATURITY @ 100.00		3,000,000	3,000,000	3, 121, 680	3,007,621		(7,621)		(7,621)		3,000,000				100,500	. 09/30/2024 .	1.0 FE
78432Y-AC-3	SGR 212 A3 - CMO/RMBS		. 09/01/2024 .	PAYDOWN		35,077	35,077	35,077	35,074		3		3		35,077				483	. 11/25/2061 .	1.D FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		. 09/04/2024 .	CALL @ 100.20		268,535	268,000	286,882	270,799		(2,269)		(2,269)		268,530		5	5 .	17,723	. 03/01/2025 .	2.A FE
80281H-AC-8	SCART 2021-C C - ABS		. 09/15/2024 .	PAYDOWN		69,428	69,428	71,400	70,134		(705)		(705)		69,428				1,370	. 06/15/2028 .	1.B PL
802824-AC-6	SCART 21B C - ABS		. 09/15/2024 .	PAYDOWN		137,756	137,756	144,316	141,092		(3,336)		(3,336)		137,756				2,821	. 10/16/2028 .	1.A PL
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS		. 09/01/2024 .	PAYDOWN		3,096	3,096	2,947	2,997		99		99		3,096				72	. 09/25/2043 .	1.A FE
	SEMT 163 B2 - CMO/RMBS		. 09/01/2024 .	PAYDOWN		6,931	6,931	6,857	6,874		57		57		6,931			-	167	. 11/26/2046 .	1.A FE
83421#-AA-1	SOLGEN LLC		. 07/01/2024 .	DIRECT		205, 257	205,257	205, 257	205,257						205,257				4,033	. 09/30/2036 .	2.C PL
84519#-AG-9	SOUTHWEST POWER POOL INC		. 09/30/2024 .	VARIOUS		150,000	150,000	150,000	150,000						150,000				2,438	. 09/30/2024 .	1.F
85208N-AD-2	SPRNTS 1A1 - RMBS		. 09/20/2024 .	PAYDOWN		212,938	212,938	213,354	212,952		(14)		(14)		212,938			······  -	7,567	. 09/20/2029 .	
85208N-AE-0	SPRNTS 1A2 - ABS		. 09/20/2024 .	PAYDOWN		262,650	262,650	262,754	262,683		(33)		(33)		262,650				10,149	. 09/20/2029 .	1.F FE
967990 AE 6	SUNCOR ENERGY INC		. 08/06/2024	BARCLAYS CAPITAL INC FIXED INC		8, 127, 742	7.380.000	10 . 168 . 021	9.902.423	1	(81.660)		(81,660)		9,820,764		(1.693.022)	(1.693.022)	309.140	. 06/15/2038 .	2.A FE
001229-ME-0	JOUNGON LINEAUT TING		1. 00/00/2024 .	I I I ALD TING		0, 141,142		10, 100,021	5,502,423		(01,000)		(01,000)		J		J (1,090,022)	(1,050,022) .	140	. 00/10/2038 .	L.A FE

## **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
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																					NAIC
													Total	Total							Desig-
												Current		oreign					Bond		nation
												Year's		change	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		nange in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	djusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		arrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized		Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
out.orr		o.g	2410	BARCLAYS CAPITAL INC	O.CO.	0.000.	. a. valae	0001	7 0.00	(Boorease)	71001011011	mzca	10)	Value	2010	D.opoca.	D.opood.	В юроса.		Date	
86722T-AB-8	SUNCOR ENERGY INC		. 08/06/2024 .	FIXED INC		12,422,438	11,150,000	15,558,153	15, 189, 290		(117,572)		(117,572)		15,071,717		(2,649,279)	(2,649,279)	521,913	. 06/01/2039 .	. 2.A FE
87264A-BY-0	T-MOBILE USA INC	l	. 08/02/2024 .	MORGAN STANLEY CO		866,861	1,221,000	854.497	858 . 425		1.920		1.920		860.345		6.516	6,516	31,746	. 11/15/2060 .	. 2.B FE
				BANK OF AMERICA		•	, ,	. ,			, ,		, ,		, , ,		, ,	,			
87264A-CX-1	T-MOBILE USA INC		. 08/02/2024 .	SECURITIES		998,470	971,000	964,417	964,473		125		125		964,599		33,871	33,871	50,060	. 09/15/2062 .	
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS		. 09/10/2024 .	VARIOUS		898 , 758	924,851	922,539	922,998		703		703		923,701		(24,943)	(24,943)	57,204	. 06/09/2026 .	
90139*-AA-3	TWIN BROOK II - ONSHORE - ABS		. 09/10/2024 .	REDEMPTION @ 100.00		1,204,565	1,206,824	1,203,807	1,204,419		847		847		1,205,267		(702)	(702)	61,361	. 06/09/2026 .	
90931C-AA-6	UAL AA - ABS		. 08/25/2024 .	PAYDOWN		33,392	33,392	36,292	35,746		(2,354)		(2,354)						1,386	. 08/25/2031 .	
91159H-HW-3	US BANCORP		. 07/18/2024 .	VARIOUS		1,722,046	1,900,000	1,950,806	1,930,525		(2,928)		(2,928)		1,927,597		(205,551)	(205,551)	55,258	. 07/30/2029 .	
91324P-BN-1	UNITEDHEALTH GROUP INC		. 07/23/2024 .	VARIOUS		3,068,040	3,000,000	2,986,560	2,990,055		492		492		2,990,547		77 , 493	77,493	132,525	. 10/15/2040 .	
91324P-CD-2	UNITEDHEALTH GROUP INC		. 07/23/2024 .	VARRIOUS		1,300,530	1,500,000	1 , 487 , 130	1,490,070		271		271		1,490,341		(189,811)	(189,811)	54,719	. 03/15/2043 .	. 1.F FE
91324P-FJ-7	UNITEDHEALTH GROUP INC		. 07/23/2024 .	PERSHING DIV OF DLJ SEC		1,318,318	1,390,000	1,386,414	1,386,890		232		232		1,387,122		(68,804)	(68,804)	40,380	. 05/15/2032 .	. 1.F FE
92581*-AA-2	VICOF II TRUST - ABS		. 09/20/2024 .	PAYDOWN		1,504,190	1,504,190	1,500,414	1,501,511		2.679		2.679		1 . 504 . 190		(00,004)	(00,004)	41,427	. 02/10/2030 .	
92925C-BD-3	WAMU 2005-AR19 1B2 - CMO/RMBS		. 09/25/2024 .	PAYDOWN		2,048	2,048								2.048				69	. 12/25/2045 .	
95000F-AY-2	WECM 2016-C35 B - CMBS		. 09/26/2024 .	VARIOUS		2,201,980	2,300,000	2,368,959	2,318,401		(6.078)		(6,078)		2,312,323		(110,342)	(110,342)	65,016	. 07/17/2048 .	
	WFCM 2016-C33 B - CMBS		. 09/26/2024 .	VARIOUS		981.523	1.000.000	1,029,936	1.007.795		(7.088)		(7.088)		1.000.707		(19, 184)	(19,184)	37,049	. 03/17/2059 .	
95002K-BJ-1	WFMBS 2020-1 B2 - CMO/RMBS		. 09/01/2024 .	VARIOUS		33.408	33.408	34 . 450	34.113		(705)		(705)				(10, 104)	(10, 104)	752	. 12/27/2049 .	
			. 00, 0 ., 202	BANK OF AMERICA				. , .					(100)							. 12/21/2010 1	
961548-AV-6	WESTROCK MWV LLC		. 08/05/2024 .	SECURITIES		1,094,404	940,000	1, 188, 844	1,058,199		(10,083)		(10,083)		1,048,116		46,289	46,289	81,576	. 01/15/2030 .	
98887V-AA-1	ZAIS7 7 A - CDO	C	. 07/15/2024 .	PAYDOWN		970,388	970,388	970,388	970,382		6		6		970,388				50,756	. 04/15/2030 .	
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC		. 08/23/2024 .	REDEMPTION @ 100.00		550,000	550,000	550,000	550,000						550,000				19,580	. 08/21/2034 .	. 2.C PL
L8038*-AA-4 L8749#-AA-0	SBM BALEIA AZUL SARL		. 09/17/2024 . . 07/30/2024 .	REDEMPTION @ 100.00 REDEMPTION @ 100.00		226,800	226,800	225,708	226,800						226,800	(1,355)		(1,358)		. 09/15/2027 . . 07/30/2049 .	. 3.B . 1.G PL
L8749#-AB-8	STADIUM FINANCE COMPANY SARL		. 07/30/2024 .	REDEMPTION @ 100.00		118.862	118.983		121.519		4		4		121.519	(2.657)	(4)	(2,657)	2,817	. 07/30/2049 . . 07/30/2049 .	
L8749#-AC-6	STADIUM FINANCE COMPANY SARL		. 07/30/2024 .	REDEMPTION @ 100.00		87.638	87,727	84,795								(1.959)		(1.959)	2.191	07/30/2049 .	
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		. 09/27/2024 .	DIRECT		4,930	4,930	4,930	4,930						4,930				221		
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO		. 09/12/2024 .	REDEMPTION @ 100.00		180,000	180,000	180,000	180,000						180,000				8,559	. 03/31/2035 .	
110999999	99. Subtotal - Bonds - Industrial and M	liscella	ineous (Una	affiliated)		224,386,668	219,369,940	235,898,555	232,439,305	560	(309, 198)		(308,638)		232,130,800	(5,970)	(7,738,162)	(7,744,132)	9,901,554	XXX	XXX
78492*-AA-9	STRATEGIC PARTNERS TOUCHDOWN H SECURED T		. 09/03/2024 .	REDEMPTION @ 100.00		3,674,017	3,674,017	3,660,510	3,665,531		2,217		2,217		3,667,749		6,269	6,269	75,760	. 10/28/2026 .	
86277*-AA-3	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		. 07/09/2024 .	REDEMPTION @ 100.00		1,543,143	1,543,143	1,543,143	1,543,143						1,543,143				62,071	. 03/10/2026 .	
86277*-AB-1	STRATEGIC PARTNERS FUND VIII T TERM_LOAN	-	. 07/09/2024 .	REDEMPTION @ 100.00		1,487,589	1,487,589	1,487,589	1,487,589						1,487,589				60,509	. 03/10/2026 .	
	WHLP IV RP LP SECURED TERM_LOAN Due 3/23		. 09/09/2024 .	REDEMPTION @ 100.00		2, 117, 369	2,117,369	2,115,252	2,116,119		372		372		2,116,491		878	878	57,963	. 03/23/2026 .	
	COLLER INTERNATIONAL PARTNERS SECURED TE		. 09/27/2024 .	REDEMPTION @ 100.00		515,983	515,983	514,607	515, 175		189		189		515,364		618	618	10,984	. 11/24/2026 .	
	99. Subtotal - Bonds - Unaffiliated Ban	ık Loar	าร			9,338,101	9,338,101	9,321,101	9,327,557		2,779		2,779		9,330,336		7,765	7,765	267,286	XXX	XXX
	97. Total - Bonds - Part 4					241,740,567	236,549,890	252,024,950	249, 172, 666	560			(176,868)	1007	249,012,879	(5,970)	(7,266,342)	(7,272,312)	10,296,664	XXX	XXX
	98. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	99. Total - Bonds					241,740,567	236,549,890	252,024,950	249, 172, 666	560	(177,427)		(176,868)		249,012,879	(5,970)	(7,266,342)	(7,272,312)	10,296,664	XXX	XXX
	97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
						^^^	XXX	^^^	***	^^^	^^^	***	AAA /	^^^	***	^^^	***	^^^	^^^		
45099999	99. Total - Preferred Stocks Allspring Government Money Market	1 1		1			^^^													XXX	XXX
94975P-40-5	Institutional Fund		. 07/01/2024 .	DIRECT WITH ISSUER	292,872.000																
298706-84-7	American Funds EuroPacific Growth R4 Fund	[	. 07/01/2024 .	DIRECT WITH ISSUER	52.000	3,015		2,800						[			216	216			
354026-50-2	Franklin Mutual Shares R Fund		. 07/01/2024 .	DIRECT WITH ISSUER	444.000	11, 177		11,677							11,677		(501)	(501)			
	Franklin Small Cap Value R Fund		. 07/01/2024 .	DIRECT WITH ISSUER	73.000	3,969											671	671			
416649-35-8	Hartford Capital Appreciation R4 Fund		. 07/01/2024 .	DIRECT WITH ISSUER	282.000	14,857		11,079							11,079		3,778	3,778			
	Hartford Dividend & Growth R4 Fund	<u> </u> . .	. 07/01/2024 .	DIRECT WITH ISSUER	57.000	2,095	<u></u>	1,385	<u></u>					<u></u>				709	<u></u>	<u></u>	<u></u>

## **SCHEDULE D - PART 4**

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

				SHOW All LO	ng-renn be	ilus allu Sic	ck oola, rtco	accinica or c	Juliei Wise L	Jiapuaeu (	n Duinig u	ie Guireiii	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	.,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification		eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal		Year	Date	Symbol
416641-87-6	Hartford Growth Opportunities R4 Fund	07/01/2024	DIRECT WITH ISSUER	2.000	115		83									32	32			
	Hartford High Yield R4 Fund	07/01/2024	. DIRECT WITH ISSUER	417.000	2.876		2.950							2.950		(74)	(74)			
416649-24-2	Hartford International Opportunities R4 Fund	07/01/2024	. DIRECT WITH ISSUER	158.000	3,089		2,921							2,921		168	168			
416649-25-9	Hartford Small Company R4 Fund	07/01/2024	. DIRECT WITH ISSUER	60.000	1,425		1,238							1,238		187	187			
416649-25-9	Hartford Total Return Bond R4 Fund	07/01/2024	. DIRECT WITH ISSUER	642.000	5,947		6,500							6,500		(553)	(553)			
00141M-59-8	Invesco Main Street Mid Cap R Fund	07/01/2024	. DIRECT WITH ISSUER	143.000	3,625		3,414							3,414		211	211			
00141L-50-9	Invesco Small Cap Equity R Fund	07/01/2024	. DIRECT WITH ISSUER	291.000	3,576									3,445		132	132			
552981-46-6	MFS Total Return R3 Fund	07/01/2024	. DIRECT WITH ISSUER	9,756.000	191,907		146,305							146,305		45,602	45,602			
55273H-64-3	MFS Value R3 Fund	07/01/2024	. DIRECT WITH ISSUER	77.000	3,845		3,339							3,339		506	506			
880208-84-8	Templeton Global Bond R Fund	07/01/2024	. DIRECT WITH ISSUER	629.000	4,454		5,933							5,933		(1,479)	(1,479)			
	Undiscovered Managers Behavioral Value R2																			
904504-48-7		,,	. DIRECT WITH ISSUER		4,039		4, 138							4, 138		(98)	(98)			
	99. Subtotal - Common Stocks - Mutua	al Funds - Desig	nations Not Assigned	by the SVO	260,013	XXX	210,505							210,505		49,508	49,508		XXX	XXX
	97. Total - Common Stocks - Part 4				260,013	XXX	210,505							210,505		49,508	49,508		XXX	XXX
	98. Total - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
59899999	99. Total - Common Stocks				260,013	XXX	210,505							210,505		49,508	49,508		XXX	XXX
5999999	99. Total - Preferred and Common Sto	cks			260,013	XXX	210,505							210,505		49,508	49,508		XXX	XXX
60099999	99 - Totals				242.000.580	XXX	252 . 235 . 455	249 . 172 . 666	560	(177,427)		(176.868)		249.223.384	(5.970)	(7.216.834)	(7.222.804)	10.296.664	XXX	XXX

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stater	nent Date
SHOWING All ODUONS.	. Caps. I louis.	Collais. Swaps and i diwards Open as di Curteni Statei	חכווו טמוכ

					S	howing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwai	rds Open as	s of Curre	nt Stateme	nt Date								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	i
											Prior	Current										, ,	i
	Description										Year(s)	Year Initial										, ,	1
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential		Quarter-end
Description	or Replicated	Identifier	(a)	or Central Cle	J	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
				Excluding Variable				3							XXX							XXX	XXX
0149999999. Subt BHM2NFAY0 - FWDP 20Y	total - Purchased Op	tions - Hedg	ing Effective	Variable Annuity Gu	uarantees Under S	SAP No.10	)8			1					XXX							XXX	XXX
RTR 3.000000 02-NOV-			Interest	BANK OF AMERICA.																		, ,	1
2033	VA Macro Hedge		Rate		TYDEB6GKMZ0031MB27	. 11/02/2023	. 11/02/2033	50,000,000 .	50,000,000	1	3,532,500			4,785,953		4,785,953	1,253,453						12
BHM2NJBG0 - FWDP 20Y								,,	,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											, ,	
RTR 3.000000 10-NOV-			Interest	BANK OF AMERICA,																		, ,	1
2033	VA Macro Hedge		Rate		TYDEB6GKMZ0031MB27	. 11/10/2023	. 11/10/2033	50,000,000 .	50,000,000	1	3,770,000			4,852,656		4,852,656	1,082,656						2
BHM2NN5K9 - APR25 SPX <3950 10Y S0FR<3.25%	VA Manage Hadaa		F: 4 /1d	BANK OF AMERICA,	TVDEDCC//UZCCG4UDCZ	11 /15 /0000	04/47/0005	F 000 000	E 000 000		377,500			110 004		110 004	(001 400)					, ,	i.
SHM2NZUVO - 20Y RTR	VA Macro Hedge		Equity/Index Interest	N.A B4 BANK OF AMERICA.	TYDEB6GKMZ0031MB27 .	. 11/15/2023	. 04/17/2025	5,000,000	5,000,000		377,300			116,094		116,094	(261,406)						ı <sup>∠</sup>
3.000000 07-DEC-2033	VA Macro Hedge		Rate		TYDEB6GKMZ0031MB27	. 12/07/2023	. 12/07/2033	50,000,000 .	50,000,000	1	4.635.000			5,095,025		5,095,025	460.025						12
BHM2P2WT4 - 20Y RTR			Interest														,					, ,	1
2.000000 14-DEC-2033	VA Macro Hedge		Rate	BARCLAYS BANK PLC G5	GSEF7VJP5170UK5573 .	. 12/14/2023	. 12/14/2033	50,000,000 .	50,000,000	1	2,410,000			2,465,492		2,465,492	55,492						2
BHM2P2Y62 - 20Y RTR	VA W		Interest	DADOLAVO DANK DIO OF	-00FF71/ IDF 17011/FF70	40 /44 /0000	40 (44 (0000	F0 000 000	F0 000 000		F 04F 000			F 000 00F		E 000 00E	(50,005)					, ,	i. I
3.000000 14-DEC-2033 BHM2P6LF7 - 20Y RTR	VA Macro Hedge		Rate Interest	BARCLAYS BANK PLC G5	005EF/VJP51/00K55/3 .	. 12/14/2023	. 12/14/2033	50,000,000	50,000,000		5,345,000			5,286,035		5,286,035	(58,965)						2
2.000000 20-DEC-2033	VA Macro Hedge		Rate	BARCLAYS BANK PLC G5	5GSEE7V.IP5170UK5573	12/20/2023	. 12/20/2033	100,000,000 .	100,000,000	1	5. 100.000			5,009,719		5,009,719	(90,281)						12
BHM2P6LG5 - 20Y RTR			Interest				,,	,,	,,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					, ,	
3.000000 20-DEC-2033	VA Macro Hedge		Rate	BARCLAYS BANK PLC G5	GSEF7VJP5170UK5573 .	. 12/20/2023	. 12/20/2033	100,000,000 .	100,000,000	1	11, 110,000			10,691,037		10,691,037	(418,963)						2
BHM2RW8G1 - 10Y RTR			Interest	DADOLANO DANK DI O		07/04/0004	07/00/0004							2 22 200								, ,	ı. l
3.000000 03-JUL-2034 BHM2RW8F3 - 10Y RTR	VA Macro Hedge		Rate Interest	BARCLAYS BANK PLC G5	GSEF/VJP51/UUK55/3 .	. 07/01/2024	. 07/03/2034	80,000,000	80,000,000	1		2,680,000		3,307,888		3,307,888	627,888						, <sup>2</sup>
1.000000 03-JUL-2034	VA Macro Hedge		Rate	BARCLAYS BANK PLC G5	5GSEE7V.IP5170UK5573	. 07/01/2024	. 07/03/2034	80,000,000 .	80,000,000	1		(664,000).		(703,944)		(703,944)	(39,944)					, ,	12
BHM2NFR48 - FWDP 20Y	The made of thought 1111111			Braidering Braid Feb.		0.701,2021	. 017 007 200 1	00,000,000				(001,000).		(100,011)		(100,011)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
RTR 2.000000 03-NOV-			Interest																			, ,	1
2033	VA Macro Hedge		Rate	CITIBANK, N.A E5	570DZWZ7FF32TWEFA76 .	. 11/03/2023	. 11/03/2033	50,000,000 .	50,000,000	1	1,800,000			2,289,741		2,289,741	489,741						2
BHM2NXDF9 - 20Y RTR 2.000000 30-N0V-2033	VA Macro Hedge		Interest Rate	CITIBANK, N.A E5	570D7W77EE99TWEE476	. 11/30/2023	. 11/30/2033	50,000,000 .	50,000,000		1.840.000			2,310,309		2,310,309	470.309					, ,	12
BHM2RC4Z7 - 10Y RTR	VA IIIaci o rieuge		Interest	CITIDANN, N.A LO	3/002#2/11 321#LI A/0 .	. 11/30/2023	. 11/30/2003	50,000,000 .	50,000,000		1,040,000			2,310,309		2,510,509	470,303						i
1.000000 30-MAY-2034	VA Macro Hedge		Rate	CITIBANK, N.A E5	570DZWZ7FF32TWEFA76	. 05/29/2024	. 05/30/2034	80,000,000 .	80,000,000	1		(556,000).		(701, 160)		(701, 160)	(145, 160)						2
BHM2RC503 - 10Y RTR	-		Interest																			, ,	1
3.000000 30-MAY-2034	VA Macro Hedge		Rate	CITIBANK, N.A E5	570DZWZ7FF32TWEFA76 .	. 05/29/2024	. 05/30/2034	80,000,000 .	80,000,000	1		2,352,000		3,302,184		3,302,184	950 , 184						2
BHM2R4U03 - 10Y RTR 3.000000 15-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7L	TWE7VICNOVODEO1KOE	. 05/15/2024	. 05/15/2034	80,000,000 .	80,000,000			2,588,000		3,299,832		3,299,832	711,832					, ,	12
BHM2R4U11 - 10Y RTR	macro nauga		Interest	DESTOUR DANK, AU /L		. 00/ 10/2024	. 00/ 10/2004	00,000,000	00,000,000			2,500,000		0,233,002		0,233,032							
1.000000 15-MAY-2034	VA Macro Hedge		Rate	DEUTSCHE BANK, AG 7L	TWFZYTCNSX8D621K86	. 05/15/2024	. 05/15/2034	80,000,000 .	80,000,000	1		(592,000).		(699, 976)		(699,976)	(107,976)			ļ			2
BHM2R6WT3 - 10Y RTR	l		Interest																			, ,	<sub>1-</sub>
3.000000 22-MAY-2034	VA Macro Hedge		Rate	DEUTSCHE BANK, AG 7L	TWFZYTCNSX8D621K86 .	. 05/20/2024	. 05/22/2034	40,000,000 .	40,000,000	1		1,252,000		1,650,572		1,650,572	398,572						2
BHM2R6WU0 - 10Y RTR 1.000000 22-MAY-2034	VA Macro Hedge		Interest Rate	DEUTSCHE BANK, AG 7L	TWF7Y I CNSXRD621KR6	. 05/20/2024	. 05/22/2034	40,000,000 .	40,000,000	1	1	(278.000).		(350, 296)		(350,296)	(72,296)					, ,	12
BHM2R9SK1 - 10Y RTR	maoro rieuge		Interest	DESTOORE DANK, NO /L	211010/0002 1100	. 50/ 20/ 2024	. 50/ 22/ 2007	40,000,000 .	40,000,000			(270,000).		(000,230)		(000,200)	(12,230)						,- ·····
3.000000 23-MAY-2034	VA Macro Hedge		Rate	DEUTSCHE BANK, AG 7L	TWFZYICNSX8D621K86	. 05/23/2024	. 05/23/2034	80,000,000 .	80,000,000	1		2,560,000		3,301,496		3,301,496	741,496						2
BHM2R9SL9 - 10Y RTR			Interest																			, ,	í. l
1.000000 23-MAY-2034	VA Macro Hedge		Rate	DEUTSCHE BANK, AG 7L	TWFZYTCNSX8D621K86	. 05/23/2024	. 05/23/2034	80,000,000 .	80,000,000	1		(576,000).		(700,736)		(700,736)	(124,736)						<sub>1</sub> 2
BHM2N9REO - MAR25 SPX <3750 10Y SOFR<3.5%.	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO INTERNATIONAL W2	221 BUND2 1 H7NBB6K 528	. 10/24/2023	. 03/21/2025	10,000,000 .	10,000,000	1	810.000			209.911		209,911	(600,089)					, ,	12
BHM2NFRB2 - MAR25 SPX	The material rieuge		Equity/ IIIUEX	GOLDMAN SACHS & CO	LELION ZIIIZINDDUNGZO	. 10/ 27/ 2020	. 00/ 2 1/ 2020	10,000,000	10,000,000		010,000			203,311			(000,009)						, - ·····
<3850 10Y S0FR<3.25%	VA Macro Hedge		Equity/Index	INTERNATIONAL W2	22LROWP21HZNBB6K528	. 11/03/2023	. 03/21/2025	10,000,000 .	10,000,000	1	815,000			182,403		182,403	(632,597)						2
BHM2NN487 - APR25 SPX	l			GOLDMAN SACHS & CO						_												, ,	<sub>1-</sub>
<3950 10Y SOFR<3.25% BHM2NZ4X5 - MAR25 SPX	VA Macro Hedge		Equity/Index	INTERNATIONAL W2 GOLDMAN SACHS & CO	22LHOWP21HZNBB6K528	. 11/15/2023	. 04/17/2025	10,000,000	10,000,000	1	755,000	-		232, 189		232 , 189	(522,811)			·····			2
SHM2N24X5 - MAR25 SPX <4000 10Y S0FR<3.25%	VA Macro Hedge	l	Equity/Index	INTERNATIONAL W2	22LR0WP21HZNRR6K528	. 12/05/2023	. 03/21/2025	10,000,000 .	10,000,000	1	950,000	<u> </u>		212,035	l	212,035	(737,965)	ll		<u> </u>			12
BHM2QPC98 - NOV24 SPX	mas o nougo		qu y/ 11100X	GOLDMAN SACHS & CO								<b> </b>					(101,000)						,
C @ 5350	VA Macro Hedge		Equity/Index	INTERNATIONAL W2	22LROWP21HZNBB6K528	. 04/12/2024	. 11/15/2024	6,250 .	33,437,500	5350		1,250,000		2,967,878		2,967,878	1,717,878						2
BHM2RJLU4 - 10Y RTR			Interest	GOLDMAN SACHS & CO	ON DOWNO LUZINDON/555	00 (40 (005 :	00/40/005:	40.000.000	40.000		1	4 000 0		4 050 515		4 050						, ,	i.
3.000000 12-JUN-2034	VA Macro Hedge		Rate	INTERNATIONAL W2	22LROWP21HZNBB6K528	. 06/10/2024	. 06/12/2034	40,000,000 .	40,000,000			1,260,000		1,652,216		1,652,216	392,216	l	l				2

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

						Showing a	all Option	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	<b>:</b>							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BHM2RJLW0 - 10Y RTR 1.000000 12-JUN-2034	VA Macro Hedge		Interest Rate	GOLDMAN SACHS & CO	W22LR0WP21HZNBB6K528	. 06/10/2024	. 06/12/2034	40.000.000	40,000,000	4		(260,000).		(351, 124)		(351, 124	)(91, 124)						
BHM2SZJQ9 - NOV24 SPX	VA IIIaci o rieuge		nate	JP MORGAN CHASE	IIZZLNUIIF Z II IZNDDUNJZU	. 00/ 10/2024	. 00/ 12/2004	40,000,000	40,000,000			(200,000).		(331, 124)		(551, 124	)(31, 124)						۷
C @ 5350	VA Macro Hedge	l	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/16/2024	. 11/15/2024	6,250	33,437,500	5350		(2,343,813).		(2,967,878)		(2,967,878	) (624,065)						.2
BHM2SZJ71 - MAR25 SPX	·			JP MORGAN CHASE																			
C @ 6000	VA Macro Hedge		Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/16/2024	. 03/21/2025	12,500	75,000,000	6000		1,373,047 .		1,932,785		1,932,785	559,738						2
BHM2SE6Z0 - 10Y RTR			Interest	JP MORGAN CHASE																			
3.000000 07-AUG-2034 BHM2SEW99 - 10Y RTR	VA Macro Hedge		Rate	BANK NA JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2024	. 08/07/2034	50,000,000	50,000,000	1		2,465,000 .		2,071,405		2,071,405	(393,595)						2
3.000000 07-AUG-2034	VA Macro Hedge		Interest Rate	BANK NA	7H6GLXDRUGQFU57RNE97	. 08/06/2024	. 08/07/2034	100,000,000	100,000,000	1		4.485.000		4 . 142 . 810		4 . 142 . 810	(342, 190)						2
BHM2SE6B3 - 10Y RTR	VA IIIaci o rieuge		Interest	JP MORGAN CHASE	THOULADHOUGH 03/HNL3/	. 00/00/2024	. 00/01/2034	100,000,000	100,000,000			4,403,000 .		4, 142,010		4, 142,010	(342, 190)						2
3.000000 07-AUG-2034	VA Macro Hedge		Rate	BANK NA	7H6GLXDRUGQFU57RNE97	. 08/05/2024	. 08/07/2034	100,000,000	100,000,000	1		4,940,000 .		4, 142, 810		4, 142,810	(797, 190)						2
BHM2NHLU2 - MAR25 SPX	·			UNION BANK OF																			,
<3900 10Y S0FR<3.25%	VA Macro Hedge		Equity/Index	SWITZERLAND, AG	BFM8T61CT2L1QCEM1K50	. 11/09/2023	. 03/21/2025	5,000,000	5,000,000	1	375,000			95,921		95,921	(279,079)						2
BHM2P6177 - 20Y RTR			Interest																				
	VA Macro Hedge		Rate		KB1H1DSPRFMYMCUFXT09	. 12/19/2023	. 12/19/2033	50,000,000	50,000,000	1	2,555,000			2,505,876		2,505,876	(49, 124)						2
01599999999. SUDI BHM2MQPG0 - JAN25 RTY	total - Purchased Op	tions - Heag I	ing Other - C	BANK OF AMERICA.	varrants			1			46,180,000	21,935,234		71,637,158	XXX	71,637,158	3,521,924					XXX	XXX
P @ 2125	VA Macro Hedge		Equity/Index		B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/17/2025	6,000	12,750,000	2125	1,568,760			361,973		361,973	(1,206,787)						2
BHM2MQPJ4 - JAN26 RTY	VA IIIaci o rieuge		Equity/ Index	BANK OF AMERICA.	D411DLDOGKIII20001IIID21	. 03/ 14/ 2020	. 0 1/ 11/ 2023		12,750,000		1,300,700						(1,200,707)						
P @ 2200	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/16/2026	6,000	13,200,000	2200	2,035,740			1,059,175		1,059,175	(976,565)						2
BHM2MQPK1 - JUL25 RTY	·			BANK OF AMERICA,				·															
P @ 2125	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 07/18/2025	6,000	12,750,000	2125	1,681,680			664, 160		664, 160	(1,017,520)						2
BHM2MQPR6 - JAN26 NDX				BANK OF AMERICA,	D.4TV/DED00//4700044/D07	00 (40 (0000	0.4 (4.0 (00000	4 000		40.400	0 554 000			4 040 000		4 040 000	(0.000.000)						10
P @ 18400 BHM2MQPU9 - JAN25 RTY	VA Macro Hedge		Equity/Index	N.ABANK OF AMERICA.	B4TYDEB6GKMZ0031MB27	. 09/13/2023	. 01/16/2026	1,200	22,080,000	18400	3,551,868			1,318,836		1,318,836	(2,233,032)						2
P @ 2125	VA Macro Hedge		Equity/Index	N.A.	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/17/2025	3,000	6,375,000	2125	784,380			180,987		180,987	(603,393)						2
BHM2MQPY1 - JAN26 RTY	The mast of riougo Title		Equity/ Indox	BANK OF AMERICA,	51115E5001111E00011115E1	. 50, 11, 2525			0,0.0,000								(000,000)						
P @ 2200	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/16/2026	3,000	6,600,000	2200	1,017,870			529,588		529,588	(488,283)						2
BHM2MQQ12 - JUL25 RTY				BANK OF AMERICA,																			
P @ 2125	VA Macro Hedge		Equity/Index	N.ABANK OF AMERICA.	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 07/18/2025	3,000	6,375,000	2125	840,840	······		332,080		332,080	(508,760)						2
BHM2MQQ53 - JAN26 NDX P @ 18400	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 09/13/2023	. 01/16/2026	600	11,040,000	18400	1,775,934			659.418		659,418	(1, 116, 516)						2
BHM2PJ1U8 - JUL26 SPX	VA IIIaci o rieuge		Equity/ index	BANK OF AMERICA.	D411DLDOGNIIZ0031IIID21	. 03/ 13/ 2023	. 01/10/2020		11,040,000	10400	1,775,504						(1,110,310)						2
P @ 6150	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 01/17/2024	. 07/17/2026	16,000	98,400,000	6150		16,972,640 .		8 , 193 , 160		8, 193, 160	(8,779,480)						2
BHM2PJ1V6 - JUL26 SPX	-			BANK OF AMERICA,																			
P @ 6150	VA Macro Hedge		Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 01/17/2024	. 07/17/2026	8,000	49,200,000	6150		8,486,320 .		4,096,580		4,096,580	(4,389,740)						2
BHM2MQPQ8 - JUL25 NDX P @ 17600	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO	7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 07/18/2025	1,200	21, 120,000	17600	2,873,211			733,923		733,923	(2, 139, 288)						,
BHM2MQQ04 - JAN25 NDX	VA Macro Heuge		Equity/ index	GOLDMAN SACHS & CO		. 09/ 13/2023	. 077 107 2023		21, 120,000	17000	2,0/3,211						(2, 139,200)						2
P @ 17600	VA Macro Hedge	l	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 01/17/2025	1,200	21, 120,000	17600	2,646,632			286,872		286,872	(2,359,760)						.2
BHM2MQQ46 - JAN25 NDX				GOLDMAN SACHS & CO				,															
P @ 17600	VA Macro Hedge		Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 01/17/2025	600	10,560,000	17600	1,323,316			143,436		143,436	(1, 179, 880)						2
BHM2MQQ61 - JUL25 NDX				GOLDMAN SACHS & CO		00 (40 (0000	07/40/0005		40 500 000	47000	4 400 000						/4 000 044						10
P @ 17600 BHM2PYYB1 - JAN25 SPX	VA Macro Hedge		Equity/Index	GOLDMAN SACHS & CO	7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 07/18/2025	600	10,560,000	17600	1,436,606			366,962		366,962	(1,069,644)	•••••					2
P @ 4700	VA Macro Hedge		Equity/Index		7H6GLXDRUGQFU57RNE97	. 02/15/2024	. 01/31/2025	15,000	70,500,000	4700		2,073,600 .		439,010		439,010	(1,634,590)						2
BHM2MQ838 - JUL25 SPX	The material rieuge		Equity/ Index	JP MORGAN CHASE	THOULADHOUGH GOTTINEST	. 02/ 13/2024	. 0 1/ 0 1/ 2023	15,000	10,500,000			2,070,000					(1,004,000)						
P @ 5175	VA Macro Hedge		Equity/Index	BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/08/2023	. 07/18/2025	18,000	93, 150,000	5175	11,335,138			2,675,589		2,675,589	(8,659,550)						2
BHM2MQ846 - JAN26 SPX	-			JP MORGAN CHASE										1			1						
P @ 5400	VA Macro Hedge		Equity/Index	BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/08/2023	. 01/16/2026	18,000	97,200,000	5400	14,200,740			4,880,311		4,880,311	(9,320,429)						2
BHM2MQ853 - JAN25 SPX	VA Maara H-d		Emiliary / Laste	JP MORGAN CHASE BANK NA	VD 1U1D0DDEUVUO IEVTOO	00/00/0000	01/17/0005	40,000	00 450 000	E47F	10 000 500			1,084,550		1 004 550	(0.744.005)						.
P @ 5175 BHM2MQPV7 - JUL25 MXEA	VA Macro Hedge		Equity/Index	JP MORGAN CHASE	KB1H1DSPRFMYMCUFXT09	. 09/08/2023	. 01/17/2025	18,000	93, 150,000	5175	10,828,586			1,084,000		1,084,550	(9,744,035)						٠
P @ 2400	VA Macro Hedge		Equity/Index	BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/14/2023	. 07/18/2025	4,000	9,600,000	2400	1,228,000			399,610		399,610	(828,390)						.2
BHM2MQPX3 - JAN25 MXEA			J=. 1,7 11.00X	JP MORGAN CHASE					2,000,000		,225,500						(525,550)						
P @ 2400	VA Macro Hedge		Equity/Index	BANK NA	KB1H1DSPRFMYMCUFXT09	. 09/14/2023	. 01/17/2025	2,000	4,800,000	2400	572, 100			90,269		90,269	(481,831)						2

5	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwar	rds Open a	is of Currer	nt Stateme	nt Date	)
	)	7	0	0	40	4.4	40	40	4.4	1	

					;	Snowing a	ali Option:	s, Caps, Fi	oors, Colla	ırs, Swaps a	and Forwai	as Open a	is of Curre	nt Stateme	nt Date	!							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
	Description										Prior	Current Year Initial											1
	Description of Item(s)									Strike	Year(s) Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Typo(c)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s) of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BHM2M0PZ8 - JAN25 MXEA		identifier	(u)	JP MORGAN CHASE	Olcamignousc	Date	Expiration	Contracts	Amount	(i aiu)	i aid	i alu	moonic	Value	Oouc	Tall Value	(Decrease)	D./A.O.V.	Acciction	item	Lxposure	Littly	(6)
P @ 2400	VA Macro Hedge		Equity/Index		KB1H1DSPRFMYMCUFXT09	. 09/14/2023	. 01/17/2025	4,000	9,600,000	2400	1, 144, 200			180,539		180,539	(963,661)						2
BHM2MQQA2 - JUL25 MXEA			1	JP MORGAN CHASE				,						, , , , , , , , , , , , , , , , , , , ,		,	,						i
P @ 2400	VA Macro Hedge		. Equity/Index		KB1H1DSPRFMYMCUFXT09	. 09/14/2023	. 07/18/2025	2,000	4,800,000	2400	614,000			199,805		199,805	(414, 195)						2
BHM2MQQB0 - JAN26 MXEA				JP MORGAN CHASE																			i
P @ 2500	VA Macro Hedge		. Equity/Index		KB1H1DSPRFMYMCUFXT09	. 09/14/2023	. 01/16/2026	2,000	5,000,000	2500	934, 190			348,508		348,508	(585,682)						2
BHM2MQR86 - JAN26 MXEA P @ 2500			F (1 - d	JP MORGAN CHASE BANK NA	KB1H1DSPRFMYMCUFXT09	00/14/0000	. 01/16/2026	4,000	10,000,000	2500	1,868,380			697,016		697,016	(1, 171, 364)						lo.
BHM2PJL02 - 0CT24 SPX	VA Macro Hedge		. Equity/Index	JP MORGAN CHASE	ND IN IDOPNEMI MICOPATOS	. 09/14/2023	. 0 1/ 10/ 2020	4,000	10,000,000	2300	1,000,300			697,016		097,010	(1,1/1,304)						۱
P @ 4250	VA Macro Hedge	l	. Equity/Index		KB1H1DSPRFMYMCUFXT09	. 01/18/2024	. 10/18/2024	12.000	51.000.000	4250	l	952.627	L	12 . 642	l	12 .642	(939,986)	[ <b> </b>		L			12
BHM2PJL44 - OCT24 SPX				JP MORGAN CHASE		. 5., .5, LOLT		12,000		7200			[	12,042		12,042	(300,000)						,
P @ 4250	VA Macro Hedge		Equity/Index		KB1H1DSPRFMYMCUFXT09	. 01/18/2024	. 10/18/2024	24,000	102,000,000	4250		1,905,254		25,283		25,283	(1,879,971)						2
BHM2SQX83 - SEP25 SPX				JP MORGAN CHASE																			,
P @ 4500	VA Macro Hedge		Equity/Index		KB1H1DSPRFMYMCUFXT09	. 08/27/2024	. 09/19/2025	100,000	450 , 000 , 000	4500		(8,000,000)		(7,453,369)		(7,453,369)	546,631						2
BHM2SQX91 - SEP25 SPX				JP MORGAN CHASE																			1_
P @ 5000	VA Macro Hedge		. Equity/Index	BANK NA	KB1H1DSPRFMYMCUFXT09	. 08/27/2024	. 09/19/2025	100,000	500,000,000	5000		13,797,000		12,747,779		12,747,779	(1,049,221)						2
BHM2Q6FN6 - JUL25 SPX P @ 4750	VA Manna Hadaa		F: 4 /1 d	WELLS FARGO BANK	0	. 03/01/2024	. 07/18/2025	12.500	59,375,000	4750		2, 152, 375		989.012		989.012	(4 400 000)						lo.
	VA Macro Hedge		Equity/Index		0	. 03/01/2024	. 07/ 18/2025	12,500	39,373,000	4/30	04.000.474					36.243.704	(1, 163, 363)					XXX	Z
	total - Purchased Op			out Options							64,262,171	38,339,816		36,243,704		. , . ,	(66,358,285)						XXX
	total - Purchased Op										110,442,171	60,275,050		107,880,862	XXX	107,880,862	(62,836,361)					XXX	XXX
	total - Purchased Op														XXX							XXX	XXX
	total - Purchased Op			)[]											XXX							XXX	XXX
	total - Purchased Op										10 100 000	04 005 004		74 007 450	XXX	74 007 450	0.504.004						XXX
	l Purchased Options			rants							46,180,000	21,935,234		71,637,158	XXX	71,637,158	3,521,924					XXX	XXX
	I Purchased Options		ns								64,262,171	38,339,816		36,243,704	XXX	36,243,704	(66,358,285)					XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options										110,442,171	60,275,050		107,880,862	XXX	107,880,862	(62,836,361)					XXX	XXX
	total - Written Option						No.108 م								XXX							XXX	XXX
	total - Written Optior			riable Annuity Gu	arantees Under SSA	AP No.108									XXX							XXX	XXX
	total - Written Optior														XXX							XXX	XXX
	total - Written Optior														XXX							XXX	XXX
	total - Written Optior		Generation												XXX							XXX	XXX
	total - Written Optior														XXX							XXX	XXX
	I Written Options - C		and Warrant	S											XXX							XXX	XXX
	I Written Options - F														XXX							XXX	XXX
	ıl Written Options - C														XXX							XXX	XXX
	ıl Written Options - F														XXX							XXX	XXX
	I Written Options - C														XXX							XXX	XXX
	I Written Options - C	Other													XXX							XXX	XXX
0989999999. Tota															XXX							XXX	XXX
BHM2EEPP6 - SWP: USD			Interest				l				·		l	]					·				i
1.706000 07-MAR-2032			Rate	CME	LCZ7XYGSLJUHFXXNXD88	. 03/03/2022	. 03/07/2032		75,000,000	.1.706 / (SOFR)			(2,741,668	)		(7,817,749)				J	1,022,751		100/100
BHM2KXPQ5 - Basis Swap			Indan 4																				, l
With CME GROUP INC RCV 1.41 PAY SOFR 10			Interest Rate	CHE	LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 10/14/2028		50 000 000	1.4105 / (SOFR)			(1,778,989	,		(4,035,131)					502,562		100/100
	total - Swaps - Hedg	ing Effective						Pate	30,000,000	1.4100 / (OUFK)			(4,520,657	1	XXX	(11,852,880)					1,525,313	YYY	XXX
Udagagagaa. Subi	Foreign Currency	Ing Ellective	- Lacidumy V	Tanable Amounty G	uarantees Unuel 33	JAI⁻ INU. 100	- 111161631 17	laic		I			(4,020,007	1	^^^	(11,002,880)				+	1,020,313	^^^	
BHM1Q8MY2 - CSWAP:	Hedging - Foreign to																						, l
EUR/USD 07-DEC-2027 .	Fixed		. Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2017	. 12/07/2027	331,571	5,331,571	4/1.84	(191,679)		56,896	(144,400)		(122,283)	(55,022)			[	47,585		100/100
											, ,			. ,,		. ,,	,,				,		

1719999999. Subtotal - Replication

#### STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Talcott Resolution Life and Annuity Insurance Company

					SCH	IEDU	LE D	B - P/	ART A	A - SE	CTIO	N 1									
			5	Showing	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open a	as of Currer	nt Stateme	nt Date								
1 2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
Description of Item(s) Hedged,								Strike Price.	Year(s) Initial Cost of Un-	Year Initial Cost of						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	0	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
Generation Description or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received)	Year	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end
Foreign Currency	identinei	(a)	or Ceritial Clearingriouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	Income	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(b)
BHM1T4X00 - CSWAP: Hedging - Foreign to GBP/USD 31-UAN-2025 . BHM1KE557 - Currency Swap With JPMORGAN Foreign Currency		. Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 12/01/2017	. 01/31/2025	1,054,054	4,054,054	2.35/3.558	229,654		54,077	18,015		47,662	(211,639)				11,767		100/100
Swap With J-MOHGAN Foreign Currency CHASE BANK NA RCV 3.05 Hedging — Foreign to Fixed Foreign Currency		. Currency	JP MORGAN CHASE BANK NA	. 09/14/2016	. 09/23/2026	248,800	2,248,800	1.12 / 3.0475	39,500		22, 128	16,292		38,647	(23,208)				15,825		100/100
BHM1LLQP3 - CSWAP: Hedging - Foreign to GBP/USD 20-FEB-2025 . Fixed		. Currency	JP MORGAN CHASE BANK NA	. 11/01/2016	. 02/20/2025	448,000	2,448,000	1.12 / 3.0475	(101,600)		14,093	(127,095)		(224,320)	( 127 , 796)				7,661		100/100
Swap With JPMORGAN CHASE BANK NA RCV 4.24		. Currency	JP MORGAN CHASE BANK NA	. 03/26/2019	. 07/30/2049	241,230	2,130,263	2.22 / 4.244	43,542		46,435	21,558		199,997	(21,984)				53,093		100/100
BHM1ZSFM2 - CSWP: Hedging - Foreign to Fixed		. Currency	JP MORGAN CHASE BANK NA	. 03/26/2019	. 07/30/2049	483,029	4,265,562	2.37/4.365	87, 187		91,927	43, 167		382,927	(44,021)				106,311		100/100
BHM1ZSFX8 - CSWP: Hedging - Foreign to AMORT EUR/USD TR3 Fixed		. Currency	JP MORGAN CHASE BANK NA	03/26/2019	07/30/2049	362.637	3.202.398	2.5/4.487	65.456		68.896	32.408		281.701	(33.049)				79.814		100/100
1019999999. Subtotal - Swaps - Hedg	ing Effective								172,060		354,452	(140,055)	XXX	604,331	(516,719)				322,056		XXX
1049999999. Subtotal - Swaps - Hedg					3				172,060		(4, 166, 205)	(140,055)		(11,248,549)	(516,719)				1,847,369		XXX
1109999999. Subtotal - Swaps - Hedg 1169999999. Subtotal - Swaps - Hedg		e variable Ar	nnuity Guarantees Under SSAP No.10	8									XXX							XXX	XXX
BHN2XXPL6 - FSWP: OIS  1.954500 17-DEC-2049 BHN2XXPH5 - FSWP: OIS		Interest RateInterest	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 12/17/2049		100,000,000	1.9545/(S0FR)	35,363		(3,306,197)	35,363		(28,649,849)					2,511,480		
2.132000 10-JUN-2029 Asset Replication BHM2KXPP7 - FSWP: 01S		Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 06/10/2029		50,000,000	2.132 /(SOFR)	15, 142		(1,608,773)	15, 142		(3,062,479)					541,750		
2.135000 10-JUN-2029 Asset Replication		. Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 06/10/2029		50,000,000	.2.135 / (SOFR)	15, 145		(1,608,027)	15, 145		(3,056,020)					541,750		
1179999999. Subtotal - Swaps - Repli 1229999999. Subtotal - Swaps - Repli		rest Rate							65,650 65,650		(6,522,997) (6,522,997)	65,650 65,650	XXX	(34,768,348)					3,594,980 3,594,980		XXX
1289999999. Subtotal - Swaps - Incon		on							05,030		(0,322,991)	03,030	XXX	(34,700,340)					3,334,300	XXX	XXX
1349999999. Subtotal - Swaps - Other		-											XXX							XXX	XXX
1359999999. Total Swaps - Interest R									65,650		(11,043,654)	65,650	XXX	(46,621,228)					5,120,293		XXX
1369999999. Total Swaps - Credit De									.=				XXX							XXX	XXX
1379999999. Total Swaps - Foreign E 1389999999. Total Swaps - Total Retu									172,060		354,452	(140,055)	XXX	604,331	(516,719)			-	322,056	XXX	XXX
1399999999. Total Swaps - Other	JIII												XXX							XXX	XXX
1409999999. Total Swaps									237,710		(10,689,202)	(74,405)	XXX	(46,016,897)	(516,719)				5,442,349		XXX
BHM2SYWF1 - DEC24 SPX @ 5685.0814 VA Macro Hedge		. Equity/Index		. 09/13/2024	. 12/20/2024	17, 100	99,450,892	5685.0814				(2,236,000)		(2,236,000)	(2,236,000)						2
BHN2SYWG9 - DEC24 MXEA 0 2428.35VA Macro Hedge BHN2SYWJ3 - DEC24 RTY		. Equity/Index	JP MORGAN CHASE BANK NA KB1H1DSPRFMYMCUFXT09 JP MORGAN CHASE	. 09/13/2024	. 12/20/2024	27,658	68,918,843	2428.35				(1,755,539)		(1,755,539)	(1,755,539)						2
@ 2206.05		Equity/Index	BANK NA KB1H1DSPRFMYMCUFXT09 JP MORGAN CHASE	. 09/13/2024	. 12/20/2024	32,664	73,501,257	2206.05				(1,442,840)		(1,442,840)	(1,442,840)						2
0 19785.55 VA Macro Hedge	daina Oth	Equity/Index	BANK NA KB1H1DSPRFMYMCUFXT09	. 09/13/2024	. 12/20/2024	3,762	76,270,432	19785.55				(1,837,193) (7,271,572)		(7, 271, 572)	(7, 931, 579)						2 XXX
1439999999. Subtotal - Forwards - He 1479999999. Subtotal - Forwards	aging Other											(7,271,572)		(7,271,572)	(7,271,572) (7,271,572)					XXX	XXX
1509999999. Subtotal - SSAP No. 108	3 Adiustmen	ts										(1,411,314)	XXX	(1,211,312)	(1,411,314)					XXX	XXX
1689999999. Subtotal - Hedging Effect			Annuity Guarantees Under SSAP No.1	08					172,060		(4, 166, 205)	(140,055)	XXX	(11,248,549)	(516,719)				1,847,369		XXX
1699999999. Subtotal - Hedging Effect	tive Variable												XXX							XXX	XXX
1709999999. Subtotal - Hedging Othe	r								110,442,171	60,275,050		100,609,290		100,609,290	(70, 107, 933)					XXX	XXX
1710000000 Subtotal - Replication									65 650	1	(6 522 007)	65 650	XXX	(3/1 768 3/8)	ı	1	Ì	1	3 50/ 080	XXX	XXX

(6,522,997)

65,650

65,650 XXX (34,768,348)

3,594,980 XXX

Showing all Options,	Caps, Floors	Collars, Swaps and	Forwards Open as o	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
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1729999999. Subto	otal - Income Gene	ration												XXX							XXX	XXX
1739999999. Subto	73999999. Subtotal - Other													XXX							XXX	XXX
1749999999. Subto	749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX							XXX	XXX
1759999999 - Tota	1759999999 - Totals									110,679,881	60,275,050	(10,689,202)	100,534,885	XXX	54,592,393	(70,624,652)	)			5,442,349	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 a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended September 30, 2024, the hedge has been effective at achieving its objective.

1759999999 - Totals

#### STATEMENT AS OF SEPTEMBER 30, 2024 OF THE Talcott Resolution Life and Annuity Insurance Company

								Futures Contracts	Open as o	of the Curr	ent Staten	nent Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	/ Effective H	edges	18	19	20	21	22
														15	16	17					
																Change in		Observation			
				Description												Variation Margin		Change in Variation		Hedge	
				of Item(s)												Gain		Margin		Effectiveness	
				Hedged,			Date of										Cumulative			at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
Tielees	Number	Matianal		Income	Schedule/ Exhibit	of Dial/(a)	or		Tuesda	Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized	Detential	and at	Value of
Ticker	Contracts	Notional Amount	Description	Generation or Replicated	Identifier	Risk(s)	Expira- tion	Exchange	Trade Date	tion Price	Date Price	Fair Value	Carrying Value	Variation Margin	Variation Margin	Hedged Item	All Other Hedges	in Current Year	Potential Exposure	Quarter-end	One (1) Point
	999. Subtotal			or replicated	identino	(α)	uon	Exolutigo	Date	11100	11100	Tuli Value	Value	Margin	Margin	Item	Heages	roui	Ехрооціо	XXX	XXX
1070000	T Cubicial	Long ratare	Ī					Chicago Mercantile												7001	7001
ESZ4	300	84,943,394	EMINI S&P DEC24	. VA Macro Hedge		Equity/Index	. 12/20/2024 .	ESNZ20JLFK8MNNCLQ0F39 .	.09/13/2024 .	5,662.8930	5,814.2500	(2,270,356)					(2,270,356)	(2,270,356)	4,310,700		50
	999. Subtotal											(2,270,356)					(2,270,356)	(2,270,356)	4,310,700	XXX	XXX
	999. Subtotal											(2,270,356)					(2,270,356)	(2,270,356)	4,310,700	XXX	XXX
			08 Adjustments																	XXX	XXX
				Variable Annuity G			No.108													XXX	XXX
				nnuity Guarantees	Under SSA	P No.108														XXX	XXX
	999. Subtotal													1			-			XXX	XXX
	719999999. Subtotal - Replication													1			-			XXX	XXX
1729999999. Subtotal - Income Generation (2,270,356)													1			(0.070.050)	(0.070.050)	4 040 700	XXX	XXX	
			s for SSAP No. 10	00 Derivetives								(2,270,356)		+		1	(2,270,356)	(2,270,356)	4,310,700	XXX	XXX
1749999	999. Subtotal	- Aujustments	S 101 33AP NO. 11	uo Denvatives																AAX	XXX

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
BARCLAYS CAPITAL INC	8,230,897	(1,925,541)	6,305,356
Total Net Cash Deposits	8,230,897	(1,925,541)	6,305,356

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		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 Be
	0001	effective at achieving its objective.

## **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

Counterparty Exposure for Derivative institutions Open as of Current Statement Bate												
1	2	3	Counterpa	arty Offset	Book	/Adjusted Carrying \	√alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6,305,356	(2,270,356)	6,305,356		(2,270,353)		4,310,700	4,310,700
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Υ	Y		21,622,159			10,839,791	32,245,684		32,245,684		
BARCLAYS BANK PLC	Y	Y	2,849,000	17,730,538	26,760,171	(703,944)	5,476,689	26,760,171	(703,944)	23,207,227		
CITIBANK, N.A E570DZWZ7FF32TWEFA76 .	Y	Y	3,817,000	2,709,301	7,920,249	(947,861)	446,087	7,949,896	(823,443)	3,309,453	59,352	
DEUTSCHE BANK, AG		Y	7,320,000		8,251,900	(1,751,008)		8,251,900	(1,751,008)			
GOLDMAN SACHS & CO INTERNATIONAL	Y	Y			7,426,835	(2,587,124)		7,426,835	(2,587,124)	4,839,711		
JP MORGAN CHASE BANK NA	Y	Y		41,366,089	35,745,135	(15,686,214)			(15,681,139)	20,853,843	262,704	
UNION BANK OF SWITZERLAND, AG BFM8T61CT2L1QCEMIK50 . WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09 .	Y	Y	280,000		95,921		1,607,504	95,921		3.494.888		
	I	T		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						., . ,		
029999999. Total NAIC 1 Designation			14,266,000	93,407,237	122, 157, 049	(21,676,151)	18,370,071	122,760,277	(21,546,658)	87,950,806	322,056	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trad	ed)			65,650		65,650		(46,621,229)		5, 120, 293	5,120,293
	-											
	······································											
099999999 - Gross Totals			14,266,000	93,407,237	128,528,055	(23,946,507)	24,741,077	122,760,277	(70, 438, 240)	87,950,806	9,753,049	9,430,993
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					128,528,055	(23,946,507)						
,					, , , , , , ,							

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS CAPITAL INC	Cash		Cash					V
BARCLAYS CAPITAL INC G5GSEF7VJP5170UK5573	Treasury		Government Bond	229,623	240,000		11/15/2043	
BARCLAYS CAPITAL INC G5GSEF7VJP5170UK5573	Treasury		Government Bond	37,328,138	69,000,000		05/15/2050	
BARCLAYS CAPITAL INC	Treasury			2,486,751	4,491,000	2,822,507	08/15/2050	
BARCLAYS CAPITAL INC	Treasury		Government Bond	9,483,469	15,000,000	15, 181,817	11/15/2051	
GOLDMAN SACHS INTERNATIONAL			Government Bond	2,127,502	3,839,000	2,412,738	08/15/2050	V
GOLDMAN SACHS INTERNATIONAL			Government Bond	1,384,218	2, 135,000		08/15/2051	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	Loan-backed and Structured		MBS Mortgage Pass Through			995,318	04/01/2034	V
				59,367	5,061,277	56,924	12/01/2033	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	Loan-backed and Structured		MBS Mortgage Pass Through	191,909	7,203,754	180,710	06/01/2034	V
							06/01/2034	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION			MBS Mortgage Pass Through	51,476		53,687	09/20/2048	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	Treasury		Government Bond	9,238,148	16,669,900	10,476,712	08/15/2050	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	Treasury	912810-SZ-2	Government Bond		15,901,600		08/15/2051	V
	Loan-backed and Structured		MBS Mortgage Pass Through				06/01/2033	V
	Loan-backed and Structured		MBS Mortgage Pass Through		14,268,700		09/01/2033	V
	Loan-backed and Structured	31410G-NB-5	MBS Mortgage Pass Through	68,501	45, 175, 000		10/01/2037	V
019999999 - Total				121,098,441	361,935,053	107,220,261	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty		CUSIP				Book/Adjusted Carrying	Maturity	Type of Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value		(I, V or IV)
BARCLAYS BANK PLC	Cash		Cash	2,849,000	2,849,000	XXX		V
CITIBANK NA E570DZWZ7FF32TWEFA76 .	Cash		Cash	3,817,000	3,817,000	XXX		V
DEUTSCHE BANK AG 7LTWFZY1CNSX8D621K86 .	Cash		Cash	7,320,000	7,320,000	XXX		v
UBS AG	Cash		Cash		280,000	XXX		
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Treasury	91282C-AE-1	Government Bond	4,063,316	4,810,000	XXX	08/15/2030	V
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27 .	Treasury	91282C-CB-5	Government Bond	5, 101, 123	5,779,000	XXX	05/15/2031	V
WELLS FARGO BANK, NATIONAL ASSOCIATION. PBLDOEJDB5FW0LXP3B76	Treasury	912828-5M-8	Government Bond	1,093,002	1,111,000	XXX	11/15/2028	V
							L	
029999999 - Total				24,523,441	25,966,000	XXX	XXX	XXX

# Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

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		lance at End of Ead		9
					Dı	uring Current Quart		1
			Amount of	Amount of	6	7	8	
			Interest Received	Interest Accrued				
		Rate of	. 5	at Current				
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
Bank of America New York, NY		0.000			529,344	537 , 125	507, 158	XXX.
Wells Fargo Bank N.A Minneapolis, MN		0.000			525 , 145	329,074	278,492	XXX.
Bank of America New York, NY		0.000			358,225			XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			21,483,897	57,306,210	919,758	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			49,678,202	68,748,326	28,461,920	XXX.
Wells Fargo Bank N.A Minneapolis, MN	L	0.000			298,564		68,009,422	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			269.099	1.891.137	1.840.289	XXX.
JP Morgan Chase Bank N.A New York, NY	L	0.000			1,891,137		1,891,137	XXX.
JP Morgan Chase Bank N.A New York, NY	l	0.000			403.345		776.382	xxx.
BNY Mellon Bank N.A New York, NY	l	0.000			25.243.833	28.793.010	25.089.782	xxx.
BNY Mellon Bank N.A New York, NY	l	0.000			1.309.656	1,309,656	1.309.656	xxx.
Federal Home Loan Bank of					, , , , ,	, , , , ,	,, -	
Boston Boston, MA		0.000		• • • • • • • • • • • • • • • • • • • •		324,075		xxx.
0199998. Deposits in 71 depositories that do								
not exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX			1,296,754	1,243,759	1,545,975	XXX
0199999. Totals - Open Depositories	XXX	XXX			103,287,201	160,482,373	130,629,971	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			103,287,201	160,482,373	130,629,971	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			103,287,201	160,482,373	130,629,971	XXX

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investmen	าts Ov	vned End of Current	Quarter				
	3	4	5	6	7	8	9
					Book/Adjusted	Amount of Interest	Amount Receiv
C	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
<u> </u>		·		<u> </u>	_		

1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - U.S. Government Bonds							
	otal - All Other Government Bonds							
	otal - U.S. States, Territories and Possessions Bonds							
	otal - U.S. Political Subdivisions Bonds							
	otal - U.S. Special Revenues Bonds							
	otal - Industrial and Miscellaneous (Unaffiliated) Bonds							
	otal - Hybrid Securities							
	otal - Parent, Subsidiaries and Affiliates Bonds							
	Subtotal - Unaffiliated Bank Loans							
	otal - Issuer Obligations							
	otal - Residential Mortgage-Backed Securities							
	otal - Commercial Mortgage-Backed Securities							
	otal - Other Loan-Backed and Structured Securities							
	otal - SVO Identified Funds							
	otal - Affiliated Bank Loans							
	otal - Unaffiliated Bank Loans							
2509999999. T		, ,						
	FIRST AMER:TRS OBG V		09/04/2024				83	18
	JPMORGAN: 100% MM CAP		09/30/2024			62,919,708		2, 128, 14
	JPMORGAN:US TRS+MM CAP			•••••••••••••••••		74,894,853		315,36
	ALLSPRING:TRS+ IMI I		09/04/2024	4.730			6	1
	ubtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					137,836,871	565,513	2,443,71
	JP Morgan US Government Money Market Fun		09/30/2024			3,357,741		
	JPMORGAN:US GVT MM AGCY			4.740		61,536,245		1,651,39
	JPMORGAN:US GVT MM CAP AllSoring Government Money Mark		09/30/2024	4.780		86, 137, 808	355,885	
0/075P_/IO_5	Allspring bovernment money mark et Institional Fund		09/30/2024	0.000		2.517.508		95.70
	TD BANK DEPOSIT SWEEP		09/03/2024	0.000		19,706	48	39
8309999999	ubtotal - All Other Money Market Mutual Funds	1	00/ 00/ 2021			153.569.008	355.933	1.937.21
	asiata - iii cara manay manat matati . anat					100,000,000	350,000	1,007,12
8609999999 -	Total Cash Equivalents					291,405,879	921,446	4,380,92