



ANNUAL STATEMENT
For the Year Ended December 31, 2020
of the Condition and Affairs of the
TALCOTT RESOLUTION LIFE AND ANNUITY
INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period)	NAIC Company Code..... 71153	Employer's ID Number..... 39-1052598
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... January 9, 1956	Commenced Business..... July 1, 1965	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 (Street and Number) (City or Town, State, Country and Zip Code)	800-862-6668 (Area Code) (Telephone Number)
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 (Street and Number) (City or Town, State, Country and Zip Code)	800-862-6668 (Area Code) (Telephone Number)
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming (Name) Statement.questions@talcottresolution.com (E-Mail Address)	860-791-0166 (Area Code) (Telephone Number) (Extension) 860-624-0444 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Peter Francis Sannizzaro	President and Chief Executive Officer	2. Robert Raymond Siracusa	VP and Chief Financial Officer
3. Michael Robert Hazel	VP and Controller	4. Jeremy Matthew Billiel	AVP and Treasurer

OTHER

John Buck Brady	VP and Appointed Actuary	Christopher Benedict Cramer	VP and Corporate Secretary
DIRECTORS OR TRUSTEES			
Peter Francis Sannizzaro	Matthew James Poznar	Robert Raymond Siracusa	

State of..... Connecticut
County of..... Hartford

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

 (Signature) Peter F. Sannizzaro 1. (Printed Name) President and Chief Executive Officer (Title)	 (Signature) Michael R. Hazel 2. (Printed Name) Vice President and Controller (Title)	 (Signature) Christopher B. Cramer 3. (Printed Name) Vice President and Corporate Secretary (Title)
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Subscribed and sworn to before me
This 2nd day of February 2021

a. Is this an original filing? Yes [X] No []
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

SANDRA D. MANGERI
NOTARY PUBLIC
MY COMMISSION EXPIRES AUG. 31, 2023

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	4,571,087,432		4,571,087,432	4,549,159,315
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	6,639,285		6,639,285	2,272,049
2.2 Common stocks.....	18,460,505	2,657,959	15,802,546	17,992,949
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	766,622,883		766,622,883	843,320,642
3.2 Other than first liens.....			0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....23,797,036, Schedule E-Part 1), cash equivalents (\$....213,502,546, Schedule E-Part 2) and short-term investments (\$....52,551,246, Schedule DA).....	289,850,828		289,850,828	409,620,396
6. Contract loans (including \$.....0 premium notes).....	95,042,308		95,042,308	99,925,503
7. Derivatives (Schedule DB).....	196,265,361		196,265,361	161,703,961
8. Other invested assets (Schedule BA).....	515,641,476		515,641,476	523,096,364
9. Receivables for securities.....	4,957,507		4,957,507	8,356,191
10. Securities lending reinvested collateral assets (Schedule DL).....			0	
11. Aggregate write-ins for invested assets.....	39,666,467	0	39,666,467	34,309,257
12. Subtotals, cash and invested assets (Lines 1 to 11).....	6,504,234,052	2,657,959	6,501,576,093	6,649,756,627
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	56,966,047		56,966,047	132,100,186
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	70,127		70,127	67,880
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	22,912
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	30,932,369		30,932,369	31,404,014
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	31,808,813		31,808,813	24,354,735
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	74,413,249		74,413,249	32,580,526
18.2 Net deferred tax asset.....	102,902,958	23,366,958	79,536,000	127,732,739
19. Guaranty funds receivable or on deposit.....	779,378		779,378	(20,278)
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	176
24. Health care (\$.....0) and other amounts receivable.....	12,829		12,829	6,741
25. Aggregate write-ins for other-than-invested assets.....	45,459,210	14,429,843	31,029,367	35,856,090
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	6,847,579,032	40,454,760	6,807,124,272	7,033,862,348
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	28,430,266,880		28,430,266,880	27,243,815,730
28. TOTAL (Lines 26 and 27).....	35,277,845,912	40,454,760	35,237,391,152	34,277,678,078

DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	39,666,467		39,666,467	34,309,257
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	39,666,467	0	39,666,467	34,309,257
2501. Disbursements and items not allocated.....	45,459,210	14,429,843	31,029,367	35,856,090
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	45,459,210	14,429,843	31,029,367	35,856,090

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....4,849,163,626 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....812,686,056 Modco Reserve).....	4,849,163,626	4,956,870,450
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	15,773,266	15,968,053
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....1,206,789 Modco Reserve).....	199,264,917	216,142,238
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	27,836,011	23,426,281
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	283,621	284,276
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....3,252 due and unpaid (Exhibit 4, Line 10).....	3,252	3,460
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).....	586,882	606,929
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	121,738	209,339
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	239,296	22,592
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....18,544,854 ceded.....	18,544,854	8,346,847
9.4 Interest Maintenance Reserve (IMR, Line 6).....	101,434,239	86,725,788
10. Commissions to agents due or accrued - life and annuity contracts \$.....20,900,994, accident and health \$.....0 and deposit-type contract funds \$.....0.....	20,900,994	20,777,177
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	14,871,207	19,562,351
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(33,780,546) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(40,378,588)	(49,902,368)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	1,965,617	952,003
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,408,681	3,511,974
17. Amounts withheld or retained by reporting entity as agent or trustee.....	10,703,029	10,274,712
18. Amounts held for agents' account, including \$.....13,259 agents' credit balances.....	26,089	34,683
19. Remittances and items not allocated.....	12,084,734	10,936,079
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	134,693,701	128,507,852
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	10,779,853	131,359,329
24.05 Drafts outstanding.....	57,603,850	68,503,170
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	437,969,150	179,755,105
24.09 Payable for securities.....	5,401,451	10,956,851
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	302,152,962	210,742,843
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	6,185,434,432	6,054,578,014
27. From Separate Accounts Statement.....	28,430,266,880	27,243,815,730
28. Total liabilities (Line 26 and 27).....	34,615,701,312	33,298,393,744
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	199,649,232	223,338,361
32. Surplus notes.....		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	85,431,561	85,431,561
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	334,109,047	668,014,412
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	619,189,840	976,784,334
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	621,689,840	979,284,334
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	35,237,391,152	34,277,678,078

DETAILS OF WRITE-INS		
2501. Payable for repurchase agreements.....	158,756,325	
2502. Collateral on derivatives.....	93,719,979	170,792,087
2503. Other liabilities - abandoned property unpaid funds.....	28,474,712	20,499,375
2598. Summary of remaining write-ins for Line 25 from overflow page.....	21,201,946	19,451,381
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	302,152,962	210,742,843
3101. Gain on inforce reinsurance.....	199,649,232	223,338,361
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	199,649,232	223,338,361
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	135,503,495	120,006,752
2. Considerations for supplementary contracts with life contingencies	401,140	124,308
3. Net investment income (Exhibit of Net Investment Income, Line 17)	284,999,031	315,441,264
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	8,839,112	4,762,176
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	40,176,892	45,974,076
7. Reserve adjustments on reinsurance ceded	(455,831,436)	(481,495,984)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	515,178,848	533,685,441
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	51,438,498	56,376,730
9. Totals (Lines 1 to 8.3)	580,705,580	594,874,763
10. Death benefits	4,828,321	(8,721,820)
11. Matured endowments (excluding guaranteed annual pure endowments)	8,197	
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	305,164,991	295,458,924
13. Disability benefits and benefits under accident and health contracts	410,916	484,036
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	2,554,992,951	3,097,282,584
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	8,742,675	38,382,070
18. Payments on supplementary contracts with life contingencies	1,402,950	1,494,337
19. Increase in aggregate reserves for life and accident and health contracts	(107,901,611)	(203,593,511)
20. Totals (Lines 10 to 19)	2,767,649,390	3,220,786,620
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	128,604,462	138,534,682
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,423,126	8,198,813
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	72,340,299	87,088,671
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,856,003	2,348,933
25. Increase in loading on deferred and uncollected premiums	45,273	(61,136)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,605,128,491)	(3,102,888,025)
27. Aggregate write-ins for deductions	(129,532,033)	(140,752,142)
28. Totals (Lines 20 to 27)	243,258,029	213,256,416
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	337,447,551	381,618,347
30. Dividends to policyholders and refunds to members	19,152	208,009
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	337,428,399	381,410,338
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(65,215,649)	(27,159,346)
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)	402,644,048	408,569,684
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....1,968,002 (excluding taxes of \$....6,259,479 transferred to the IMR)	(355,549,269)	(12,360,382)
35. Net income (Line 33 plus Line 34)	47,094,779	396,209,302
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	979,284,334	1,160,838,596
37. Net income (Line 35)	47,094,779	396,209,302
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....8,995,158	63,801,748	(301,668,972)
39. Change in net unrealized foreign exchange capital gain (loss)	943,174	(1,967,237)
40. Change in net deferred income tax	(69,213,609)	(28,199,411)
41. Change in nonadmitted assets	29,654,393	15,943,893
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		56,896,844
44. Change in asset valuation reserve	(6,185,849)	(45,079,553)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
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		(250,000,000)
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	(400,000,000)	
53. Aggregate write-ins for gains and losses in surplus	(23,689,130)	(23,689,128)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(357,594,494)	(181,554,262)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	621,689,840	979,284,334
DETAILS OF WRITE-INS		
08.301. Other investment management fees	50,542,735	54,453,430
08.302. Separate Account loads	561,845	997,651
08.303. Miscellaneous income	333,918	925,649
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	51,438,498	56,376,730
2701. Miscellaneous deductions	(469,018)	369,888
2702. MODCO adjustment	(129,063,015)	(141,122,030)
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(129,532,033)	(140,752,142)
5301. Gain on inforce reinsurance	(23,689,130)	(23,689,128)
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(23,689,130)	(23,689,128)

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	136,031,492	120,211,243
2. Net investment income.....	372,021,855	439,672,388
3. Miscellaneous income.....	127,273,674	130,851,135
4. Total (Lines 1 through 3).....	635,327,021	690,734,765
5. Benefit and loss related payments.....	2,867,926,352	3,438,350,617
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,614,652,271)	(3,122,215,019)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	151,798,964	242,449,124
8. Dividends paid to policyholders.....	39,407	37,237
9. Federal and foreign income taxes paid (recovered) net of \$.....8,227,481 tax on capital gains (losses).....	(15,155,445)	12,692,835
10. Total (Lines 5 through 9).....	389,957,007	571,314,795
11. Net cash from operations (Line 4 minus Line 10).....	245,370,014	119,419,971
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	976,426,133	1,237,813,039
12.2 Stocks.....	10,133,339	66,030,101
12.3 Mortgage loans.....	131,129,986	81,888,745
12.4 Real estate.....		
12.5 Other invested assets.....	64,491,881	96,554,772
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	2,185,032	158,384
12.7 Miscellaneous proceeds.....	3,340,666	102,289,903
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,187,707,037	1,584,734,944
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	984,005,477	912,788,647
13.2 Stocks.....	11,980,227	3,294,932
13.3 Mortgage loans.....	54,734,810	111,438,828
13.4 Real estate.....		
13.5 Other invested assets.....	42,847,540	48,293,742
13.6 Miscellaneous applications.....	80,565,140	129,728,844
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,174,133,194	1,205,544,993
14. Net increase (decrease) in contract loans and premium notes.....	(4,883,195)	(2,699,971)
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	18,457,038	381,889,922
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....		
16.2 Capital and paid in surplus, less treasury stock.....		(250,000,000)
16.3 Borrowed funds.....		
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(16,877,321)	(259,201,271)
16.5 Dividends to stockholders.....	400,000,000	
16.6 Other cash provided (applied).....	33,280,701	5,952,555
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(383,596,620)	(503,248,716)
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).....	(119,769,568)	(1,938,823)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	409,620,396	411,559,219
19.2 End of year (Line 18 plus Line 19.1).....	289,850,828	409,620,396
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Non-cash proceeds from invested asset exchanges - bonds, mortgage loans, and other invested assets.....	(8,481,263)	(99,820,813)
20.0002 Non-cash acquisitions from invested asset exchanges - bonds, mortgage loans, and other invested assets.....	(8,481,263)	(99,820,813)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts.....	135,503,495	782,757	(392,735)	133,519,410	1,350,965	243,098			
2. Considerations for supplementary contracts with life contingencies.....	401,140	XXX	XXX	401,140		XXX	XXX		XXX
3. Net investment income.....	284,999,031	26,395,946	5,366	239,900,196		19		18,697,504	
4. Amortization of Interest Maintenance Reserve (IMR).....	8,839,112	239,142		8,084,668				515,302	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0						XXX		
6. Commissions and expense allowances on reinsurance ceded.....	40,176,892	33,308,392		6,868,500			XXX		
7. Reserve adjustments on reinsurance ceded.....	(455,831,436)	(418,561,553)		(37,269,883)			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	515,178,848	174,219,110	2,264,488	338,695,250			XXX		
8.2 Charges and fees for deposit-type contracts.....	.0					XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income.....	51,438,498	419,648	134,788	50,884,007	55	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	580,705,580	(183,196,558)	2,011,907	741,083,288	1,351,020	243,117	.0	19,212,806	.0
10. Death benefits.....	4,828,321	4,895,330	(67,009)			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments).....	8,197	8,197				XXX	XXX		
12. Annuity benefits.....	305,164,991	XXX	XXX	305,126,319	38,672	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts.....	410,916	112,726				298,190	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0						XXX		
15. Surrender benefits and withdrawals for life contracts.....	2,554,992,951	241,094	259	2,537,122,856	17,628,742	XXX	XXX		
16. Group conversions.....	.0						XXX		
17. Interest and adjustments on contract or deposit-type contract funds.....	8,742,675	15,054	(670)	8,728,291			XXX		
18. Payments on supplementary contracts with life contingencies.....	1,402,950			1,402,950		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts.....	(107,901,611)	(26,240,185)	3,061	(81,469,700)		(194,787)	XXX		
20. Totals (Lines 10 to 19).....	2,767,649,390	(20,967,784)	(64,359)	2,770,910,716	17,667,414	103,403	XXX	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	128,604,462	11,845,259	35,685	116,712,196		11,322			XXX
22. Commissions and expense allowances on reinsurance assumed.....	5,423,126	3,230,625		2,192,501			XXX		
23. General insurance expenses and fraternal expenses.....	72,340,299	1,402,693	65,180	65,492,965				5,379,461	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,856,003	545,250		2,500,515				810,238	
25. Increase in loading on deferred and uncollected premiums.....	45,273	45,273					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,605,128,491)	(160,293,409)	1,740,440	(2,446,575,522)			XXX		
27. Aggregate write-ins for deductions.....	(129,532,033)	(42,176,570)	.0	(70,212,746)	(17,129,453)	.0	.0	(13,264)	.0
28. Totals (Lines 20 to 27).....	243,258,029	(206,368,662)	1,776,945	441,020,625	537,961	114,725	.0	6,176,435	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	337,447,551	23,172,104	234,962	300,062,663	813,059	128,392	.0	13,036,371	.0
30. Dividends to policyholders and refunds to members.....	19,152	19,152					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	337,428,399	23,152,952	234,962	300,062,663	813,059	128,392	.0	13,036,371	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	(65,215,649)							(65,215,649)	
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).....	402,644,048	23,152,952	234,962	300,062,663	813,059	128,392	.0	78,252,020	.0
34. Policies/certificates in force end of year.....	586,857	295,062	73	281,787	2,728	7,207	XXX		
DETAILS OF WRITE-INS									
08.301. Other investment management fees.....	50,542,735	419,648	135,975	49,987,087	25				
08.302. Separate Account loads.....	561,845			561,815	30				
08.303. Miscellaneous income.....	333,918		(1,187)	335,105					
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	51,438,498	419,648	134,788	50,884,007	55	.0	.0	.0	.0
2701. Miscellaneous deductions.....	(469,017)	(686,476)		233,220	(2,497)			(13,264)	
2702. MODCO adjustment.....	(129,063,016)	(41,490,094)		(70,445,966)	(17,126,956)				
2703. ....	.0								
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(129,532,033)	(42,176,570)	.0	(70,212,746)	(17,129,453)	.0	.0	(13,264)	.0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	782,757		692,909	89,848								
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	26,395,946		3,143,816								23,252,130	
4. Amortization of Interest Maintenance Reserve (IMR).....	239,142		(381,253)								620,395	
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0											
6. Commissions and expense allowances on reinsurance ceded.....	33,308,392			110,538	781,010	1,166,009	6,168,719		6,071,383		19,010,733	
7. Reserve adjustments on reinsurance ceded.....	(418,561,553)			(10,321,334)		(22,338,300)	(10,456)		(360,420,520)		(25,470,943)	
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	174,219,110								174,219,110			
8.2 Charges and fees for deposit-type contracts.....	0											
8.3 Aggregate write-ins for miscellaneous income.....	419,648	0	0	0	0	4	10,456	0	409,188	0	0	0
9. Totals (Lines 1 to 8.3).....	(183,196,558)	0	3,455,472	(10,120,948)	781,010	(21,172,287)	6,168,719	0	(179,720,839)	0	17,412,315	0
10. Death benefits.....	4,895,330		395,386	(4,614,342)		3,704,602			5,409,684			
11. Matured endowments (excluding guaranteed annual pure endowments).....	8,197		8,197									
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	112,726		112,726									
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0											
15. Surrender benefits and withdrawals for life contracts.....	241,094		241,094									
16. Group conversions.....	0											
17. Interest and adjustments on contract or deposit-type contract funds.....	15,054		15,054									
18. Payments on supplementary contracts with life contingencies.....	0											
19. Increase in aggregate reserves for life and accident and health contracts.....	(26,240,185)		88,525	(5,515,015)		(18,383,417)			(2,430,278)			
20. Totals (Lines 10 to 19).....	(20,967,784)	0	860,982	(10,129,357)	0	(14,678,815)	0	0	2,979,406	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,845,259		660	54,132	780,637	715,774	6,152,436		3,708,346		433,274	XXX
22. Commissions and expense allowances on reinsurance assumed.....	3,230,625			53,313		414,098			2,763,235		(21)	
23. General insurance expenses.....	1,402,693		1,402,378			(315)					630	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	545,250		37,291								507,959	
25. Increase in loading on deferred and uncollected premiums.....	45,273			45,273								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(160,293,409)								(160,293,409)			
27. Aggregate write-ins for deductions.....	(42,176,570)	0	15,088	(124,054)	373	(7,623,029)	16,283	0	(28,878,417)	0	(5,582,814)	0
28. Totals (Lines 20 to 27).....	(206,368,663)	0	2,316,399	(10,100,693)	781,010	(21,172,287)	6,168,719	0	(179,720,839)	0	(4,640,972)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	23,172,105	0	1,139,073	(20,255)	0	0	0	0	0	0	22,053,287	0
30. Dividends to policyholders and refunds to members.....	19,152		39,407	(20,255)								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	23,152,953	0	1,099,666	0	0	0	0	0	0	0	22,053,287	0
32. Federal income taxes incurred (excluding tax on capital gains).....	0											
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).....	23,152,953	0	1,099,666	0	0	0	0	0	0	0	22,053,287	0
34. Policies/certificates in force end of year.....	295,062		1,809	97,260	6,043	48,626	69,699		71,625			

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	419,648					4	10,456		409,188			
08.302. Separate Account Loads.....	0											
08.303. Miscellaneous income.....	0											
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	419,648	0	0	0	0	4	10,456	0	409,188	0	0	0
2701. Miscellaneous deductions.....	(686,477)		15,088	3,092	373	36,451	16,283		(757,785)		21	
2702. MODCO adjustment.....	(41,490,093)			(127,146)		(7,659,480)			(28,120,632)		(5,582,835)	
2703.	0											
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(42,176,570)	0	15,088	(124,054)	373	(7,623,029)	16,283	0	(28,878,417)	0	(5,582,814)	0

- (a) Include premium amounts for preneed plans included in Line 1.
- (b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
- (c) Individual and Group Credit Life are combined and included on page. (indicate whether included with Individual or Group).

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	(392,735)					(392,735)			
2. Considerations for supplementary contracts with life contingencies.....	XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
3. Net investment income.....	5,366					5,366			
4. Amortization of Interest Maintenance Reserve (IMR).....	.0								
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0								
6. Commissions and expense allowances on reinsurance ceded.....	.0								
7. Reserve adjustments on reinsurance ceded.....	.0								
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	2,264,488					2,264,488			
8.2 Charges and fees for deposit-type contracts.....	.0								
8.3 Aggregate write-ins for miscellaneous income.....	134,788	.0	.0	.0	.0	134,788	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	2,011,907	.0	.0	.0	.0	2,011,907	.0	.0	.0
10. Death benefits.....	(67,009)					(67,009)			
11. Matured endowments (excluding guaranteed annual pure endowments).....	.0								
12. Annuity benefits.....	XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
13. Disability benefits and benefits under accident and health contracts.....	.0								
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0								
15. Surrender benefits and withdrawals for life contracts.....	259					259			
16. Group conversions.....	.0								
17. Interest and adjustments on contract or deposit-type contract funds.....	(670)					(670)			
18. Payments on supplementary contracts with life contingencies.....	.0								
19. Increase in aggregate reserves for life and accident and health contracts.....	3,061					3,061			
20. Totals (Lines 10 to 19).....	(64,359)	.0	.0	.0	.0	(64,359)	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	35,685					35,685			.XXX
22. Commissions and expense allowances on reinsurance assumed.....	.0								
23. General insurance expenses.....	65,180					65,180			
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.0								
25. Increase in loading on deferred and uncollected premiums.....	.0								
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	1,740,440					1,740,440			
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	1,776,945	.0	.0	.0	.0	1,776,945	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	234,962	.0	.0	.0	.0	234,962	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	234,962	.0	.0	.0	.0	234,962	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	.0								
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).....	234,962	.0	.0	.0	.0	234,962	.0	.0	.0
34. Policies/certificates in force end of year.....	73					73			

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	137,162					137,162			
08.302. Separate Account loads.....	.0								
08.303. Miscellaneous income.....	(2,374)					(2,374)			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	134,788	.0	.0	.0	.0	134,788	.0	.0	.0
2701. ....	.0								
2702. ....	.0								
2703. ....	.0								
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0

- (a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.
- (b) Include premium amounts for preneed plans included in Line 1.
- (c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
- (d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts.....	133,519,410	904,836		3,059,565		130,401,305	(846,296)
2. Considerations for supplementary contracts with life contingencies.....	401,140	XXX	XXX	XXX	XXX	401,140	XXX
3. Net investment income.....	239,900,196	615,438	34,476	237,372,760		1,914,323	(36,801)
4. Amortization of Interest Maintenance Reserve (IMR).....	8,084,668	17,266	(3,430)	5,729,145			2,341,687
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0						
6. Commissions and expense allowances on reinsurance ceded.....	6,868,500	125		1,386,901		5,481,474	
7. Reserve adjustments on reinsurance ceded.....	(37,269,883)	(188,852)		(37,081,031)			
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	338,695,250			334,636,839		4,058,411	
8.2 Charges and fees for deposit-type contracts.....	0						
8.3 Aggregate write-ins for miscellaneous income.....	50,884,006	4,464	(4,878)	50,923,334	0	(38,914)	0
9. Totals (Lines 1 to 8.3).....	741,083,287	1,353,277	26,168	596,027,513	0	142,217,739	1,458,590
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	305,126,319	524,508		14,204,662		98,156,647	192,240,502
13. Disability benefits and benefits under accident and health contracts.....	0						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						
15. Surrender benefits and withdrawals for life contracts.....	2,537,122,856	12,857,358	1,185,964	2,523,070,133		9,401	
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	8,728,291	(201,921)		65,387		(416,997)	9,281,822
18. Payments on supplementary contracts with life contingencies.....	1,402,950	4,678				1,398,272	
19. Increase in aggregate reserves for life and accident and health contracts.....	(81,469,700)	(7,486,819)	(1,250,982)	(103,758,833)		46,600,209	(15,573,275)
20. Totals (Lines 10 to 19).....	2,770,910,716	5,697,804	(65,018)	2,433,581,349	0	145,747,532	185,949,049
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	116,712,196			116,688,649		23,547	
22. Commissions and expense allowances on reinsurance assumed.....	2,192,501	9,208		2,183,293			
23. General insurance expenses.....	65,492,965	21,994		60,436,750		5,034,221	
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,500,515			2,247,793		252,722	
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,446,575,522)			(2,400,145,758)		(46,429,764)	
27. Aggregate write-ins for deductions.....	(70,212,747)	(1,596,409)	3,068	(67,339,570)	0	(1,279,836)	0
28. Totals (Lines 20 to 27).....	441,020,624	4,132,597	(61,950)	147,652,506	0	103,348,422	185,949,049
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	300,062,663	(2,779,320)	88,118	448,375,007	0	38,869,317	(184,490,459)
30. Dividends to policyholders and refunds to members.....	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	300,062,663	(2,779,320)	88,118	448,375,007	0	38,869,317	(184,490,459)
32. Federal income taxes incurred (excluding tax on capital gains).....	0						
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).....	300,062,663	(2,779,320)	88,118	448,375,007	0	38,869,317	(184,490,459)
34. Policies/certificates in force end of year.....	281,787	1,729	84	247,171		10,790	22,013

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	49,987,087			49,987,087			
08.302. Separate Account loads.....	561,815	4,464	(4,878)	562,229			
08.303. Miscellaneous income.....	335,104			374,018		(38,914)	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	50,884,006	4,464	(4,878)	50,923,334	0	(38,914)	0
2701. Miscellaneous deductions.....	233,219	(26)	3,068	193,133		37,044	
2702. MODCO adjustment.....	(70,445,966)	(1,596,383)		(67,532,703)		(1,316,880)	
2703.	0						
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(70,212,747)	(1,596,409)	3,068	(67,339,570)	0	(1,279,836)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitalizations)	Other
1. Premiums for group annuity contracts.....	1,350,965	206,188		181,853		962,924	
2. Considerations for supplementary contracts with life contingencies.....	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income.....	0						
4. Amortization of Interest Maintenance Reserve (IMR).....	0						
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0						
6. Commissions and expense allowances on reinsurance ceded.....	0						
7. Reserve adjustments on reinsurance ceded.....	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0						
8.2 Charges and fees for deposit-type contracts.....	0						
8.3 Aggregate write-ins for miscellaneous income.....	55	0	0	55	0	0	0
9. Totals (Lines 1 to 8.3).....	1,351,020	206,188	0	181,908	0	962,924	0
10. Death benefits.....	0						
11. Matured endowments (excluding guaranteed annual pure endowments).....	0						
12. Annuity benefits.....	38,672					38,672	
13. Disability benefits and benefits under accident and health contracts.....	0						
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0						
15. Surrender benefits and withdrawals for life contracts.....	17,628,742	1,989,857	117,412	15,521,473			
16. Group conversions.....	0						
17. Interest and adjustments on contract or deposit-type contract funds.....	0						
18. Payments on supplementary contracts with life contingencies.....	0						
19. Increase in aggregate reserves for life and accident and health contracts.....	0						
20. Totals (Lines 10 to 19).....	17,667,414	1,989,857	117,412	15,521,473	0	38,672	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0						
22. Commissions and expense allowances on reinsurance assumed.....	0						
23. General insurance expenses.....	0						
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	0						
25. Increase in loading on deferred and uncollected premiums.....	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0						
27. Aggregate write-ins for deductions.....	(17,129,452)	(1,759,856)	(2,302)	(15,339,041)	0	(28,253)	0
28. Totals (Lines 20 to 27).....	537,962	230,001	115,110	182,432	0	10,419	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	813,058	(23,813)	(115,110)	(524)	0	952,505	0
30. Dividends to policyholders and refunds to members.....	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	813,058	(23,813)	(115,110)	(524)	0	952,505	0
32. Federal income taxes incurred (excluding tax on capital gains).....	0						
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).....	813,058	(23,813)	(115,110)	(524)	0	952,505	0
34. Policies/certificates in force end of year.....	2,728			2,610		118	

DETAILS OF WRITE-INS							
08.301. Other investment management fees.....	25			25			
08.302. Separate Account loads.....	30			30			
08.303. Miscellaneous income.....	0						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	55	0	0	55	0	0	0
2701. Miscellaneous deductions.....	(2,497)	(6)	(2,302)	(189)			
2702. MODCO adjustment.....	(17,126,955)	(1,759,850)		(15,338,852)		(28,253)	
2703.	0						
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	(17,129,452)	(1,759,856)	(2,302)	(15,339,041)	0	(28,253)	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							Other Health
1. Premiums for accident and health contracts.....	243,098												243,098
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	19												19
4. Amortization of Interest Maintenance Reserve (IMR).....	0												
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0												
6. Commissions and expense allowances on reinsurance ceded.....	0												
7. Reserve adjustments on reinsurance ceded.....	0												
8. Miscellaneous Income:													
8.1 ncome from fees associated with investment management, administration and contract guarantees from Sep. Accts.....	0												
8.2 Charges and fees for deposit-type contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	243,117	0	0	0	0	0	0	0	0	0	0	0	243,117
10. Death benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	298,190												298,190
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0												
15. Surrender benefits and withdrawals for life contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions.....	0												
17. Interest and adjustments on contract or deposit-type contract funds.....	0												
18. Payments on supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts.....	(194,787)												(194,787)
20. Totals (Lines 10 to 19).....	103,403	0	0	0	0	0	0	0	0	0	0	0	103,403
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,322												11,322
22. Commissions and expense allowances on reinsurance assumed.....	0												
23. General insurance expenses.....	0												
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	0												
25. Increase in loading on deferred and uncollected premiums.....	0												
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0												
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	114,725	0	0	0	0	0	0	0	0	0	0	0	114,725
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	128,392	0	0	0	0	0	0	0	0	0	0	0	128,392
30. Dividends to policyholders and refunds to members.....	0												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	128,392	0	0	0	0	0	0	0	0	0	0	0	128,392
32. Federal income taxes incurred (excluding tax on capital gains).....	0												
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).....	128,392	0	0	0	0	0	0	0	0	0	0	0	128,392
34. Policies/certificates in force end of year.....	7,207												7,207

DETAILS OF WRITE-INS

08.301.	0												
08.302.	0												
08.303.	0												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.	0												
2702.	0												
2703.	0												
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are :

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	715,880,457		36,847,490	126,375,968		433,960,628			118,696,371			
2. Tabular net premiums or considerations.....	82,443,245		692,908	21,164,724		60,585,613						
3. Present value of disability claims incurred.....	111,009			46,679		43,176			21,154			
4. Tabular interest.....	(4,714,567)		(31,839,845)	5,759,828		21,333,630			31,820			
5. Tabular less actual reserve released.....	0											
6. Increase in reserve on account of change in valuation basis.....	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	0	XXX								XXX		
7. Other increases (net).....	0											
8. Totals (Lines 1 to 7).....	793,720,144	0	5,700,553	153,347,199	0	515,923,047	0	0	118,749,345	0	0	0
9. Tabular cost.....	32,173,989			7,554,610		24,745,669			(126,290)			
10. Reserves released by death.....	61,528,549		395,387	13,815,764		47,317,398						
11. Reserves released by other terminations (net).....	39,376,857		241,095	11,199,618		27,936,144						
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	434,940		88,525	62,083		200,797			83,535			
13. Net transfers to or (from) Separate Accounts.....	2,526,007								2,526,007			
14. Total deductions (Lines 9 to 13).....	136,040,342	0	725,007	32,632,075	0	100,200,008	0	0	2,483,252	0	0	0
15. Reserve December 31, current year.....	657,679,802	0	4,975,546	120,715,124	0	415,723,039	0	0	116,266,093	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	633,770,708		3,274,286	99,557,094		421,654,168			109,285,160			
17. Amount available for policy loans based upon Line 16 CSV.....	539,221,134		3,274,286	92,003,889		395,069,683			48,873,276			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	128,512					128,512			
2. Tabular net premiums or considerations.....	1,914,755					1,914,755			
3. Present value of disability claims incurred.....	0								
4. Tabular interest.....	1,891					1,891			
5. Tabular less actual reserve released.....	0								
6. Increase in reserve on account of change in valuation basis.....	0								
7. Other increases (net).....	0								
8. Totals (Lines 1 to 7).....	2,045,158	0	0	0	0	2,045,158	0	0	0
9. Tabular cost.....	1,913,678					1,913,678			
10. Reserves released by death.....	0								
11. Reserves released by other terminations (net).....	0								
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	0								
13. Net transfers to or (from) Separate Accounts.....	(92)					(92)			
14. Total deductions (Lines 9 to 13).....	1,913,586	0	0	0	0	1,913,586	0	0	0
15. Reserve December 31, current year.....	131,572	0	0	0	0	131,572	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	0								
17. Amount available for policy loans based upon Line 16 CSV.....	0								

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	4,240,607,416	41,986,109	6,666,889	1,714,934,379		207,709,590	2,269,310,449
2. Tabular net premiums or considerations.....	87,587,010	600,802		11,110,402		76,722,102	(846,296)
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	153,635,439	1,380,500	53,115	8,880,977		11,955,554	131,365,293
5. Tabular less actual reserve released.....	32,695,679	32,695,679					
6. Increase in reserve on account of change in valuation basis.....	0						
7. Other increases (net).....	12,842,572			8,348,121		4,494,451	
8. Totals (Lines 1 to 7).....	4,527,368,116	76,663,090	6,720,004	1,743,273,879	0	300,881,697	2,399,829,446
9. Tabular cost.....	0						
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	173,344,634	10,203,331	1,304,097	161,837,206			
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	206,866,992			14,202,822		56,094,531	136,569,639
13. Net transfers to or (from) Separate Accounts.....	(43,934,916)			(43,934,916)			
14. Total deductions (Lines 9 to 13).....	336,276,710	10,203,331	1,304,097	132,105,112	0	56,094,531	136,569,639
15. Reserve December 31, current year.....	4,191,091,406	66,459,759	5,415,907	1,611,168,767	0	244,787,166	2,263,259,807
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	1,665,353,424	66,459,759	5,415,907	1,593,477,758			
17. Amount available for policy loans based upon Line 16 CSV.....	432,088	432,088					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	254,072			254,072			
2. Tabular net premiums or considerations.....	0						
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	6,778			6,778			
5. Tabular less actual reserve released.....	0						
6. Increase in reserve on account of change in valuation basis.....	0						
7. Other increases (net).....	0						
8. Totals (Lines 1 to 7).....	260,850	0	0	260,850	0	0	0
9. Tabular cost.....	0						
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0						
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	0						
13. Net transfers to or (from) Separate Accounts.....	0						
14. Total deductions (Lines 9 to 13).....	0	0	0	0	0	0	0
15. Reserve December 31, current year.....	260,850	0	0	260,850	0	0	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	260,850			260,850			
17. Amount available for policy loans based upon Line 16 CSV.....	0						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds.....	(a).....9,952,618	.....10,031,393
1.1	Bonds exempt from U.S. tax.....	(a).....38,697	.....38,697
1.2	Other bonds (unaffiliated).....	(a).....192,300,629	.....189,280,629
1.3	Bonds of affiliates.....	(a).....	.....
2.1	Preferred stocks (unaffiliated).....	(b).....77,823	.....144,096
2.11	Preferred stocks of affiliates.....	(b).....	.....
2.2	Common stocks (unaffiliated).....	.....175,925	.....175,925
2.21	Common stocks of affiliates.....	.....	.....
3.	Mortgage loans.....	(c).....36,275,135	.....35,916,257
4.	Real estate.....	(d).....	.....
5.	Contract loans.....	.....21,280	.....21,301
6.	Cash, cash equivalents and short-term investments.....	(e).....2,980,055	.....2,912,369
7.	Derivative instruments.....	(f).....69,825,848	.....(3,194,994)
8.	Other invested assets.....	.....78,462,072	.....60,210,614
9.	Aggregate write-ins for investment income.....	.....(1,652,624)	.....(1,776,943)
10.	Total gross investment income.....	.....388,457,458	.....293,759,344
11.	Investment expenses.....		(g).....8,760,313
12.	Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....
13.	Interest expense.....		(h).....
14.	Depreciation on real estate and other invested assets.....		(i).....0
15.	Aggregate write-ins for deductions from investment income.....		.....0
16.	Total deductions (Lines 11 through 15).....		.....8,760,313
17.	Net investment income (Line 10 minus Line 16).....		.....284,999,031

DETAILS OF WRITE-INS

0901.	Miscellaneous expense.....	.....(1,652,624)	.....(1,776,943)
0902.	.....	.....	.....
0903.	.....	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....(1,652,624)	.....(1,776,943)
1501.	.....		.....
1502.	.....		.....
1503.	.....		.....
1598.	Summary of remaining write-ins for Line 15 from overflow page.....		.....0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....		.....0

- (a) Includes \$.....5,821,031 accrual of discount less \$.....18,115,260 amortization of premium and less \$.....1,989,595 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....37,049 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....25,529 accrual of discount less \$.....60,385 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....1,621,676 accrual of discount less \$.....102,493 amortization of premium and less \$.....176,310 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds.....	.....9,142,031	.....	.....9,142,031	.....	.....
1.1	Bonds exempt from U.S. tax.....	.....	.....	.....0	.....	.....
1.2	Other bonds (unaffiliated).....	.....20,692,590	.....(4,830,044)	.....15,862,546	.....22,769	.....1,614,450
1.3	Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1	Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11	Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2	Common stocks (unaffiliated).....	.....416,065	.....	.....416,065	.....(76,168)	.....
2.21	Common stocks of affiliates.....	.....	.....	.....0	.....22,288	.....
3.	Mortgage loans.....	.....(267,727)	.....	.....(267,727)	.....	.....
4.	Real estate.....	.....	.....	.....0	.....	.....
5.	Contract loans.....	.....	.....	.....0	.....	.....
6.	Cash, cash equivalents and short-term investments.....	.....(9,655)	.....2,194,688	.....2,185,033	.....	.....
7.	Derivative instruments.....	.....(336,036,158)	.....	.....(336,036,158)	.....43,402,258	.....(671,276)
8.	Other invested assets.....	.....185	.....(15,018,180)	.....(15,017,995)	.....29,425,759	.....
9.	Aggregate write-ins for capital gains (losses).....	.....105,317	.....(163,336)	.....(58,019)	.....0	.....0
10.	Total capital gains (losses).....	.....(305,957,352)	.....(17,816,872)	.....(323,774,224)	.....72,796,906	.....943,174

DETAILS OF WRITE-INS

0901.	Miscellaneous loss.....	.....105,317	.....(163,336)	.....(58,019)	.....	.....
0902.	.....	.....	.....	.....0	.....	.....
0903.	.....	.....	.....	.....0	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0	.....0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....105,317	.....(163,336)	.....(58,019)	.....0	.....0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

6

	1	2	Ordinary		5	Insurance Group		Accident and Health			11	12
	Total	Industrial Life	3	4	Credit Life (Group and Individual)	6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
			Life Insurance	Individual Annuities		Life Insurance	Annuities	Group	Credit (Group & Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected.....	0											
2. Deferred and accrued.....	0											
3. Deferred, accrued and uncollected:												
3.1 Direct.....	0											
3.2 Reinsurance assumed.....	0											
3.3 Reinsurance ceded.....	0											
3.4 Net (Line 1 + Line 2).....	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance.....	0											
5. Line 3.4 - Line 4.....	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct.....	92		92									
6.2 Reinsurance assumed.....	0											
6.3 Reinsurance ceded.....	92		92									
6.4 Net.....	0	0	0	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	0											
9. First year premiums and considerations:												
9.1 Direct.....	92		92									
9.2 Reinsurance assumed.....	0											
9.3 Reinsurance ceded.....	92		92									
9.4 Net (Line 7 - Line 8).....	0	0	0	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct.....	155,863,414		(427)	155,583,583		280,258						
10.2 Reinsurance assumed.....	12,522,335		502,330	10,669,040			1,350,965					
10.3 Reinsurance ceded.....	33,670,053		504,756	33,165,297								
10.4 Net.....	134,715,696	0	(2,853)	133,087,326	0	280,258	1,350,965	0	0	0	0	0
RENEWAL												
11. Uncollected.....	70,127		70,127									
12. Deferred and accrued.....	(239,296)					(239,296)						
13. Deferred, accrued and uncollected:												
13.1 Direct.....	1,419,538		1,658,834			(239,296)						
13.2 Reinsurance assumed.....	70,127		70,127									
13.3 Reinsurance ceded.....	1,658,834		1,658,834									
13.4 Net (Line 11 + Line 12).....	(169,169)	0	70,127	0	0	(239,296)	0	0	0	0	0	0
14. Advance.....	121,738		121,738									
15. Line 13.4 - Line 14.....	(290,907)	0	(51,611)	0	0	(239,296)	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct.....	748,754,500		746,854,867	430,258		1,226,277				243,098		
16.2 Reinsurance assumed.....	71,293,934		71,283,141	10,793								
16.3 Reinsurance ceded.....	819,133,779		817,442,283	8,929		1,682,567						
16.4 Net.....	914,656	0	695,725	432,122	0	(456,289)	0	0	0	243,098	0	0
17. Line 15 + Line 16.4.....	623,749	0	644,114	432,122	0	(695,585)	0	0	0	243,098	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	(164,051)		(141,459)			(22,592)						
19. Renewal premiums and considerations:												
19.1 Direct.....	724,236,770		722,553,841	430,258		1,009,573				243,098		
19.2 Reinsurance assumed.....	71,383,782		71,372,989	10,793								
19.3 Reinsurance ceded.....	794,832,753		793,141,257	8,929		1,682,567						
19.4 Net (Line 17 - Line 18).....	787,800	0	785,573	432,122	0	(672,993)	0	0	0	243,098	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct.....	880,100,276	0	722,553,506	156,013,841	0	1,289,831	0	0	0	243,098	0	0
20.2 Reinsurance assumed.....	83,906,117	0	71,875,319	10,679,833	0	0	1,350,965	0	0	0	0	0
20.3 Reinsurance ceded.....	828,502,898	0	793,646,105	33,174,226	0	1,682,567	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	135,503,496	0	782,720	133,519,448	0	(392,735)	1,350,965	0	0	243,098	0	0

EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

10

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums.....0	0											
22. All other.....(23,487)	(23,487)		(23,487)									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded.....24,511	24,511		24,511									
23.2 Reinsurance assumed.....0	0											
23.3 Net ceded less assumed.....24,511	24,511	0	24,511	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded.....25,076,030	25,076,030		19,010,103	6,065,927								
24.2 Reinsurance assumed.....254,653	254,653			254,653								
24.3 Net ceded less assumed.....24,821,377	24,821,377	0	19,010,103	5,811,274	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded.....15,076,351	15,076,351		14,273,777	802,574								
25.2 Reinsurance assumed.....5,168,473	5,168,473		3,230,626	1,937,847								
25.3 Net ceded less assumed.....9,907,878	9,907,878	0	11,043,151	(1,135,273)	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....40,176,892	40,176,892	0	33,308,391	6,868,501	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....5,423,126	5,423,126	0	3,230,626	2,192,500	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....34,753,766	34,753,766	0	30,077,765	4,676,001	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single).....24,511												
28. Single.....5,867,062	5,867,062			5,867,062								
29. Renewal.....122,712,890	122,712,890		11,820,749	110,845,134		35,685				11,322		
30. Deposit-type contract funds.....0	0											
31. Totals (to agree with Page 6, Line 21).....128,604,463	128,604,463	0	11,845,260	116,712,196	0	35,685	0	0	0	11,322	0	0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4 All Other Lines of Business			
			2	3				
		Life	Cost Containment	All Other		Investment	Fraternal	Total
1.	Rent.....	848,765			26,960			875,725
2.	Salaries and wages.....	32,873,248			2,949,354			35,822,602
3.11	Contributions for benefit plans for employees.....	4,068,371			128,786			4,197,157
3.12	Contributions for benefit plans for agents.....							0
3.21	Payments to employees under non-funded benefit plans.....							0
3.22	Payments to agents under non-funded benefit plans.....							0
3.31	Other employee welfare.....	173,276			6,906			180,183
3.32	Other agent welfare.....							0
4.1	Legal fees and expenses.....	1,075,190			33,032			1,108,222
4.2	Medical examination fees.....							0
4.3	Inspection report fees.....							0
4.4	Fees of public accountants and consulting actuaries.....	2,470,740			80,831			2,551,571
4.5	Expense of investigation and settlement of policy claims.....							0
5.1	Traveling expenses.....	71,333			7,514			78,847
5.2	Advertising.....	32,094			1,358			33,453
5.3	Postage, express, telegraph and telephone.....	1,036,378			32,273			1,068,650
5.4	Printing and stationery.....	3,209,964			100,484			3,310,449
5.5	Cost or depreciation of furniture and equipment.....	4,248			13,634			17,883
5.6	Rental of equipment.....	16,961			530			17,491
5.7	Cost or depreciation of EDP equipment and software.....	9,478,793			692,974			10,171,767
6.1	Books and periodicals.....	14,713			576			15,289
6.2	Bureau and association fees.....	553,232			95,568			648,799
6.3	Insurance, except on real estate.....	344,556			10,856			355,412
6.4	Miscellaneous losses.....	(8,010)						(8,010)
6.5	Collection and bank service charges.....	684,738			22,319			707,057
6.6	Sundry general expenses.....	13,201,413			1,172,368			14,373,781
6.7	Group service and administration fees.....	(3,186,027)						(3,186,027)
6.8	Reimbursements by uninsured plans.....							0
7.1	Agency expense allowance.....							0
7.2	Agents' balances charged off (less \$.....0 recovered).....							0
7.3	Agency conferences other than local meetings.....							0
8.1	Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX		0
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses.....							0
9.2	Investment expenses not included elsewhere.....					8,760,313		8,760,313
9.3	Aggregate write-ins for expenses.....	0	0	0	0	0	0	0
10.	General expenses Incurred.....	66,963,977	0	0	5,376,322	8,760,313	(b).....0	(a)....81,100,612
11.	General expenses unpaid December 31, prior year.....	10,754,125			5,841,242	2,966,983		19,562,350
12.	General expenses unpaid December 31, current year.....	8,655,813			3,840,879	2,374,515		14,871,207
13.	Amounts receivable relating to uninsured plans, prior year.....							0
14.	Amounts receivable relating to uninsured plans, current year.....							0
15.	General expenses paid during year (Lines 10+11-12-13+14).....	69,062,289	0	0	7,376,685	9,352,781	0	85,791,755

DETAILS OF WRITE-INS

09.301.	.....	.....	.....	.....	.....	.....	.....	0
09.302.	.....	.....	.....	.....	.....	.....	.....	0
09.303.	.....	.....	.....	.....	.....	.....	.....	0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	0	0	0	0	0	0	0

- (a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.
- (b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0

5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes.....						0
2.	State insurance department licenses and fees.....	400,297		214,247			614,544
3.	State taxes on premiums.....	798,420		(890,469)			(92,048)
4.	Other state taxes, including \$.....0 for employee benefits.....	18,345		334,110			352,455
5.	U.S. Social Security taxes.....	1,357,153		118,104			1,475,258
6.	All other taxes.....	471,549		1,034,246			1,505,795
7.	Taxes, licenses and fees incurred.....	3,045,765	0	810,238	0	0	3,856,003
8.	Taxes, licenses and fees unpaid December 31, prior year.....	1,485,177		(533,174)			952,003
9.	Taxes, licenses and fees unpaid December 31, current year.....	(582,071)		2,547,688			1,965,617
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	5,113,013	0	(2,270,624)	0	0	2,842,389

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums.....	.....	.....
2.	Applied to shorten the endowment or premium-paying period.....	.....	.....
3.	Applied to provide paid-up additions.....	(23,487)	.....
4.	Applied to provide paid-up annuities.....	.....	.....
5.	Total Lines 1 through 4.....	(23,487)	0
6.	Paid-in cash.....	23,487	.....
7.	Left on deposit.....	39,407	.....
8.	Aggregate write-ins for dividend or refund options.....	0	0
9.	Total Lines 5 through 8.....	39,407	0
10.	Amount due and unpaid.....	3,252	.....
11.	Provision for dividends or refunds payable in the following calendar year.....	586,882	.....
12.	Terminal dividends.....	.....	.....
13.	Provision for deferred dividend contracts.....	.....	.....
14.	Amount provisionally held for deferred dividend contracts not included in Line 13.....	.....	.....
15.	Total Lines 10 through 14.....	590,134	0
16.	Total from prior year.....	610,389	.....
17.	Total dividends or refunds (Lines 9 + 15 - 16).....	19,152	0

DETAILS OF WRITE-INS

0801.	.....	.....	.....
0802.	.....	.....	.....
0803.	.....	.....	.....
0898.	Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	0	0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 80 CSO 4.0%, 96-NB.....	131,572				131,572
0100002. 41 CSO 2.25% NLP.....	17,732		17,732		
0100003. 41 CSO 2.50% CRVM.....	18,775,402		18,775,402		
0100004. 41 CSO 2.50% NLP.....	30,504		30,504		
0100005. 41 CSO 3.00% CRVM.....	1,356,105		1,356,105		
0100006. 41 CSO 3.00% NLP.....	456,976		456,976		
0100007. 58 CET 2.50% NLP.....	1,733		1,733		
0100008. 58 CET 3.00% CRVM.....	70,883		70,883		
0100009. 58 CET 3.00% NLP.....	783,709		783,709		
0100010. 58 CET 3.50% CRVM.....	9,892		9,892		
0100011. 58 CET 3.50% NLP.....	129,611		129,611		
0100012. 58 CET 4.00% CRVM.....	3,680		3,680		
0100013. 58 CET 4.00% NLP.....	893,949		893,949		
0100014. 58 CET 4.50% CRVM.....	1,157,213		1,157,213		
0100015. 58 CSO 2.25% NLP.....	7,606		7,606		
0100016. 58 CSO 2.50% CRVM.....	15,626,635		15,626,635		
0100017. 58 CSO 3.00% CRVM.....	9,658,518		9,658,518		
0100018. 58 CSO 3.00% MOD CRVM NJ.....	116,003		116,003		
0100019. 58 CSO 3.00% NLP.....	14,316,951		14,316,951		
0100020. 58 CSO 3.50% CRVM.....	13,027,938		13,027,938		
0100021. 58 CSO 3.50% NLP.....	2,442,097		2,442,097		
0100022. 58 CSO 4.00% CRVM.....	5,027,242		5,027,242		
0100023. 58 CSO 4.00% NLP.....	11,869,422		11,869,422		
0100024. 58 CSO 4.50% CRVM.....	57,788,340		57,788,340		
0100025. 58 CSO 4.50% NLP.....	3,940,275		3,940,275		
0100026. 58 CSO 5.50% CRVM.....	9,287,047		9,287,047		
0100027. 58 CSO 6.00% CRVM.....	90,674,269		90,674,269		
0100028. 60 CSG 4.50% CRVM.....	2,216		2,216		
0100029. 80 CET 4.50% CRVM.....	25,796		25,796		
0100030. 80 CET 5.00% CRVM.....	634,027		634,027		
0100031. 80 CET 5.50% CRVM.....	3,224		3,224		
0100032. 80 CSO 3.00% CRVM.....	186,147,253		186,147,253		
0100033. 80 CSO 3.50% CRVM.....	54,803,312		54,803,312		
0100034. 80 CSO 4.00% CRVM.....	1,325,477,433		1,325,477,433		
0100035. 80 CSO 4.50% CRVM.....	1,761,838,033		1,761,838,033		
0100036. 80 CSO 4.75% CRVM.....	33,642		33,642		
0100037. 80 CSO 5.00% CRVM.....	126,286,590		126,286,590		
0100038. 80 CSO 5.50% CRVM.....	217,609,590		217,609,590		
0100039. 80 CSO 6.00% CRVM.....	786,874		786,874		
0100040. 2001 CSO 2.00% CRVM.....	510,715		510,715		
0100041. 2001 CSO 3.00% CRVM.....	58,199,308		58,199,308		
0100042. 2001 CSO 3.50% CRVM.....	1,245,160,266		1,245,160,266		
0100043. 2001 CSO 4.00% CRVM.....	7,869,789,372		7,869,789,372		
0100044. 2001 CSO 4.50% CRVM.....	223,769,160		223,769,160		
0100045. AE 3.00% CRVM.....	1,211,806		1,211,806		
0100046. AE 3.00% NLP.....	289		289		
0100047. AE 3.50% CRVM.....	241,419		241,419		
0100048. AE 3.50% NLP.....	915		915		
0100049. 58 CET 3.50% CRVM.....	3,720		3,720		
0100050. 58 CET 4.50% CRVM.....	719		719		
0100051. 58 CSO 3.00% CRVM.....	1,394,009		1,394,009		
0100052. 58 CSO 3.00% MOD CRVM NJ.....	953		953		
0100053. 58 CSO 3.00% NLP.....	23,346		23,346		
0100054. 58 CSO 3.50% CRVM.....	1,597,755		1,597,755		
0100055. 58 CSO 3.50% NLP.....	50,323		50,323		
0100056. 58 CSO 4.00% CRVM.....	590,906		590,906		
0100057. 58 CSO 4.00% NLP.....	1,118		1,118		
0100058. 58 CSO 4.50% CRVM.....	448,515		448,515		
0100059. 58 CSO 4.50% NLP.....	358,566		358,566		
0100060. 58 CSO 5.50% CRVM.....	8,376		8,376		
0100061. 80 CSO 4.50% CRVM.....	14,588		14,588		
0100062. 80 CSO 4.50% NLP.....	9,434		9,434		
0100063. 80 CSO 5.00% CRVM.....	174,785		174,785		
0100064. 80 CSO 5.50% CRVM.....	10,490		10,490		
0100065. face amount.....	25,000		25,000		
0100066. 58 CSO 4.50% CRVM.....	242,870		242,870		
0100067. 58 CSO 4.50% NLP.....	17,953		17,953		
0199997. Totals (Gross).....	13,335,105,970	0	13,334,974,398	0	131,572
0199998. Reinsurance ceded.....	12,686,986,384		12,686,986,384		
0199999. Totals (Net).....	648,119,586	0	647,988,014	0	131,572
Annuities (excluding supplementary contracts with life contingencies):					
0200001. 1971 IAM @5.7%.....	6,922,236	XXX	6,922,236	XXX	

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200002. 1983 IAM @3.75%.....	4,998	XXX	4,998	XXX	
0200003. 1983 IAM @4.00%.....	70,440	XXX	70,440	XXX	
0200004. 1983 IAM @4.25%.....	1,183,164	XXX	1,183,164	XXX	
0200005. 1983 IAM @4.5%.....	594,047	XXX	594,047	XXX	
0200006. 1983 IAM @4.75%.....	2,359,437	XXX	2,359,437	XXX	
0200007. 1983 IAM @5%.....	4,499,542	XXX	4,499,542	XXX	
0200008. 1983 IAM @5.25%.....	113,509,095	XXX	113,509,095	XXX	
0200009. 1983 IAM @5.5%.....	203,581,312	XXX	203,581,312	XXX	
0200010. 1983 IAM @5.7%.....	860,987,192	XXX	860,987,192	XXX	
0200011. 1983IAM @ 11%.....	5,243	XXX	5,243	XXX	
0200012. 1983IAM @ 6.25%.....	399,067	XXX	399,067	XXX	
0200013. 1983IAM @ 6.5%.....	141,911	XXX	141,911	XXX	
0200014. 1983IAM @ 6.75%.....	364,375	XXX	364,375	XXX	
0200015. 1983IAM @ 7%.....	7,612	XXX	7,612	XXX	
0200016. 1983IAM @ 7.25%.....	28,454	XXX	28,454	XXX	
0200017. 1983IAM @ 7.75%.....	51,329	XXX	51,329	XXX	
0200018. 1983IAM @ 8%.....	3,282	XXX	3,282	XXX	
0200019. 1983IAM @ 8.25%.....	11,024	XXX	11,024	XXX	
0200020. 1983IAM @ 8.75%.....	10,230	XXX	10,230	XXX	
0200021. 71IAM @ 6.00%.....	32,852	XXX	32,852	XXX	
0200022. 83IAM @ 6.25%.....	170,224	XXX	170,224	XXX	
0200023. 83IAM @ 6.50%.....	295,557	XXX	295,557	XXX	
0200024. 83IAM @ 6.75%.....	433,423	XXX	433,423	XXX	
0200025. 83IAM @ 7.00%.....	388,367	XXX	388,367	XXX	
0200026. 83IAM @ 7.25%.....	293,113	XXX	293,113	XXX	
0200027. 83IAM @ 7.50%.....	246,722	XXX	246,722	XXX	
0200028. 83IAM @ 7.75%.....	664,935	XXX	664,935	XXX	
0200029. 83IAM @ 8.00%.....	226,621	XXX	226,621	XXX	
0200030. 83IAM @ 8.25%.....	179,510	XXX	179,510	XXX	
0200031. 83IAM @ 8.75%.....	164,906	XXX	164,906	XXX	
0200032. Ann2000 @ 4%.....	23,886,960	XXX	23,886,960	XXX	
0200033. Ann2000 @ 4.25%.....	15,832,893	XXX	15,832,893	XXX	
0200034. Ann2000 @ 4.5%.....	41,776,476	XXX	41,776,476	XXX	
0200035. Ann2000 @ 5%.....	14,491,511	XXX	14,491,511	XXX	
0200036. Ann2000 @ 5.25%.....	18,290,469	XXX	18,290,469	XXX	
0200037. Ann2000 @ 5.5%.....	26,509,080	XXX	26,509,080	XXX	
0200038. Ann2000 @ 6%.....	12,509,450	XXX	12,509,450	XXX	
0200039. Ann2000 @ 6.25%.....	563,876	XXX	563,876	XXX	
0200040. Ann2000 @ 6.5%.....	1,260,742	XXX	1,260,742	XXX	
0200041. Ann2000 @ 6.75%.....	1,526,762	XXX	1,526,762	XXX	
0200042. Ann2000 @ 7%.....	3,459,960	XXX	3,459,960	XXX	
0200043. Annuity2000 @ 4.00%.....	3,063,619	XXX	3,063,619	XXX	
0200044. Annuity2000 @ 4.25%.....	1,421,252	XXX	1,421,252	XXX	
0200045. Annuity2000 @ 4.50%.....	1,802,714	XXX	1,802,714	XXX	
0200046. Annuity2000 @ 5.00%.....	1,530,517	XXX	1,530,517	XXX	
0200047. Annuity2000 @ 5.25%.....	2,009,672	XXX	2,009,672	XXX	
0200048. Annuity2000 @ 5.50%.....	3,079,574	XXX	3,079,574	XXX	
0200049. Annuity2000 @ 6.00%.....	2,464,860	XXX	2,464,860	XXX	
0200050. Annuity2000 @ 6.25%.....	370,917	XXX	370,917	XXX	
0200051. Annuity2000 @ 6.50%.....	197,931	XXX	197,931	XXX	
0200052. Annuity2000 @ 6.75%.....	181,699	XXX	181,699	XXX	
0200053. Annuity2000 @ 7.00%.....	66,713	XXX	66,713	XXX	
0200054. Deferred Annuity Account Value.....	38,147,910	XXX	38,147,910	XXX	
0200055. IAR2012 @ 2.4%.....	85,823,244	XXX	85,823,244	XXX	
0200056. IAR2012 @ 2.7%.....	31,436,504	XXX	31,436,504	XXX	
0200057. IAR2012 @ 4.25%.....	7,764,730	XXX	7,764,730	XXX	
0200058. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2020.....	2,850,065	XXX	2,850,065	XXX	
0200059. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2020.....	15,405,010	XXX	15,405,010	XXX	
0200060. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2020.....	40,372,421	XXX	40,372,421	XXX	
0200061. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2020.....	96,042,040	XXX	96,042,040	XXX	
0200062. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2020.....	6,785,291	XXX	6,785,291	XXX	
0200063. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2020.....	14,576,523	XXX	14,576,523	XXX	
0200064. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2020.....	418,952	XXX	418,952	XXX	
0200065. IAR2012 VM-22 Non-Jumbo 1% - 1.49% 2018 - 2020.....	253,693	XXX	253,693	XXX	
0200066. IAR2012 VM-22 Non-Jumbo 1.5% - 1.99% 2018 - 2020.....	537,507	XXX	537,507	XXX	
0200067. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2020.....	1,675,326	XXX	1,675,326	XXX	
0200068. IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 - 2020.....	6,166,729	XXX	6,166,729	XXX	
0200069. IAR2012 VM-22 Non-Jumbo 3% - 3.49% 2018 - 2020.....	534,846	XXX	534,846	XXX	
0200070. IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2020.....	2,618,113	XXX	2,618,113	XXX	
0200071. IAR2012 VM-22 Non-Jumbo 4% - 4.49% 2018 - 2020.....	408,539	XXX	408,539	XXX	
0200072. Substandard Tables @3.75%.....	8,432	XXX	8,432	XXX	
0200073. Substandard Tables @4.00%.....	69,460	XXX	69,460	XXX	

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200074. Substandard Tables @4.25%.....	2,507,145	XXX	2,507,145	XXX	
0200075. Substandard Tables @4.5%.....	330,410	XXX	330,410	XXX	
0200076. Substandard Tables @4.75%.....	829,544	XXX	829,544	XXX	
0200077. Substandard Tables @5%.....	2,537,759	XXX	2,537,759	XXX	
0200078. Substandard Tables @5.25%.....	309,720,805	XXX	309,720,805	XXX	
0200079. Substandard Tables @5.5%.....	613,746,229	XXX	613,746,229	XXX	
0200080. Substandard Tables @5.7%.....	1,080,795,448	XXX	1,080,795,448	XXX	
0200081. VACARVM.....	1,593,738,608	XXX	1,593,477,758	XXX	260,850
0200082. 71 IAM 8.75% CARVM.....	389,818	XXX	389,818	XXX	
0200083. 83A 7.25% CARVM.....	18,510	XXX	18,510	XXX	
0200084. 83A 8.50% CARVM.....	23,760	XXX	23,760	XXX	
0200085. 71 IAM 3.50% CARVM.....	48,503	XXX	48,503	XXX	
0200086. 71 IAM 4.00% CARVM.....	5,877,902	XXX	5,877,902	XXX	
0200087. 71 IAM 8.00% CARVM.....	2,521,452	XXX	2,521,452	XXX	
0200088. 71 IAM 8.25% CARVM.....	2,432,334	XXX	2,432,334	XXX	
0200089. 83a 4.50% CARVM.....	8,319,094	XXX	8,319,094	XXX	
0200090. 83a 4.75% CARVM.....	2,928,764	XXX	2,928,764	XXX	
0200091. 83a 5.00% CARVM.....	21,248	XXX	21,248	XXX	
0200092. 83a 5.25% CARVM.....	1,618,276	XXX	1,618,276	XXX	
0200093. 83a 5.50% CARVM.....	683,941	XXX	683,941	XXX	
0200094. 83a 5.75% CARVM.....	370,535	XXX	370,535	XXX	
0200095. 83a 6.00% CARVM.....	1,435,461	XXX	1,435,461	XXX	
0200096. 83a 6.25% CARVM.....	413,309	XXX	413,309	XXX	
0200097. 83a 6.50% CARVM.....	343,513	XXX	343,513	XXX	
0200098. 83a 6.75% CARVM.....	1,296,840	XXX	1,296,840	XXX	
0200099. 83a 8.00% CARVM.....	2,538,175	XXX	2,538,175	XXX	
0200100. 71 IAM 8.75% CARVM.....	275,255	XXX	275,255	XXX	
0200101. 83a 5.25% CARVM.....	370,732	XXX	370,732	XXX	
0200102. 83a 5.50% CARVM.....	507,416	XXX	507,416	XXX	
0200103. 83a 5.75% CARVM.....	321,330	XXX	321,330	XXX	
0200104. 83a 6.00% CARVM.....	544,873	XXX	544,873	XXX	
0200105. 83a 6.50% CARVM.....	69,289	XXX	69,289	XXX	
0200106. 83a 7.00% CARVM.....	52,131	XXX	52,131	XXX	
0299997. Totals (Gross).....	5,363,651,611	XXX	5,363,390,761	XXX	260,850
0299998. Reinsurance ceded.....	1,193,296,571	XXX	1,193,296,571	XXX	
0299999. Totals (Net).....	4,170,355,040	XXX	4,170,094,190	XXX	260,850

Supplementary Contracts with Life Contingencies:

0300001. 1983IAM @ 6.75%.....	17,541		17,541		
0300002. 1983IAM @ 8.25%.....	1,322		1,322		
0300003. 1983IAM @ 8.75%.....	27,226		27,226		
0300004. 71IAM @ 6.00%.....	12,980		12,980		
0300005. 83IAM @ 6.25%.....	27,913		27,913		
0300006. 83IAM @ 7.25%.....	22,379		22,379		
0300007. 83IAM @ 7.50%.....	8,763		8,763		
0300008. 83IAM @ 7.75%.....	4,079		4,079		
0300009. 83IAM @ 8.00%.....	19,014		19,014		
0300010. 83IAM @ 8.25%.....	6,417		6,417		
0300011. Ann2000 @ 4%.....	1,752,263		1,752,263		
0300012. Ann2000 @ 4.25%.....	139,690		139,690		
0300013. Ann2000 @ 4.5%.....	653,714		653,714		
0300014. Ann2000 @ 5%.....	212,696		212,696		
0300015. Ann2000 @ 5.25%.....	212,711		212,711		
0300016. Ann2000 @ 5.5%.....	190,147		190,147		
0300017. Ann2000 @ 6%.....	179,957		179,957		
0300018. Ann2000 @ 7%.....	38,982		38,982		
0300019. Annuity2000 @ 5.25%.....	73,092		73,092		
0300020. Annuity2000 @ 5.50%.....	69,952		69,952		
0300021. IAR2012 @ 2.4%.....	1,408,607		1,408,607		
0300022. IAR2012 @ 2.7%.....	125,295		125,295		
0300023. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2020.....	57,877		57,877		
0300024. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2020.....	205,866		205,866		
0300025. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2020.....	236,882		236,882		
0300026. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2020.....	1,609,284		1,609,284		
0300027. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2020.....	18,975		18,975		
0300028. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2020.....	134,972		134,972		
0399997. Totals (Gross).....	7,468,596	0	7,468,596	0	0
0399998. Reinsurance ceded.....	4,467,681		4,467,681		
0399999. Totals (Net).....	3,000,915	0	3,000,915	0	0

Accidental Death Benefits:

0400001. 1926-33 INTERCO W/ 1941 CSO 2.50%.....	16,362		16,362		
0400002. 59 ADB 3.00%.....	51,938		51,938		
0400003. 59 ADB 3.00%.....	1,478		1,478		
0400004. 59 ADB 4.50%.....	642		642		

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0499997. Totals (Gross).....	.....70,420	.....0	.....70,420	.....0	.....0
0499999. Totals (Net).....	.....70,420	.....0	.....70,420	.....0	.....0
Disability - Active Lives:					
0500001. 52 DIS. STUDY W 58 CSO 2.50%.....	.....200,268	.....	.....200,268	.....	.....
0500002. 52 DIS. STUDY W 58 CSO 3.00%.....	.....195,110	.....	.....195,110	.....	.....
0500003. 52 DIS. STUDY W 80 CSO 3.00%.....	.....189,999	.....	.....189,999	.....	.....
0500004. 64 CDT W 58 CSO 3.00%.....	.....220,365	.....	.....220,365	.....	.....
0599997. Totals (Gross).....	.....805,742	.....0	.....805,742	.....0	.....0
0599998. Reinsurance ceded.....	.....261,496	.....	.....261,496	.....	.....
0599999. Totals (Net).....	.....544,246	.....0	.....544,246	.....0	.....0
Disability - Disabled Lives:					
0600001. INTERCO 52 2.50%.....	.....2,370,882	.....	.....2,370,882	.....	.....
0600002. INTERCO 52 3.00%.....	.....2,017,694	.....	.....2,017,694	.....	.....
0600003. INTERCO 52 3.50%.....	.....24,468,505	.....	.....24,468,505	.....	.....
0600004. INTERCO 52 4.00%.....	.....2,233,001	.....	.....2,233,001	.....	.....
0600005. INTERCO 52 4.50%.....	.....3,690,231	.....	.....3,690,231	.....	.....
0600006. INTERCO 52 5.00%.....	.....722,673	.....	.....722,673	.....	.....
0600007. INTERCO 52 5.50%.....	.....1,422,718	.....	.....1,422,718	.....	.....
0600008. INTERCO 52 6.00%.....	.....249,053	.....	.....249,053	.....	.....
0600009. INTERCO 52 4.00%.....	.....63,442	.....	.....63,442	.....	.....
0600010. INTERCO 52 4.50%.....	.....87,546	.....	.....87,546	.....	.....
0600011. INTERCO 52 5.00%.....	.....2,224	.....	.....2,224	.....	.....
0600012. INTERCO 52 5.50%.....	.....101,999	.....	.....101,999	.....	.....
0600013. INTERCO 52 6.00%.....	.....50,083	.....	.....50,083	.....	.....
0699997. Totals (Gross).....	.....37,480,051	.....0	.....37,480,051	.....0	.....0
0699998. Reinsurance ceded.....	.....32,786,182	.....	.....32,786,182	.....	.....
0699999. Totals (Net).....	.....4,693,869	.....0	.....4,693,869	.....0	.....0
Miscellaneous Reserves:					
0700001. VACARVM - direct.....	.....81,686,555	.....	.....81,686,555	.....	.....
0700002. VACARVM GMDB + GMWB Gross.....	.....383,087	.....	.....383,087	.....	.....
0700003. FOR EXCESS OF ... (DEFICIENCY).....	.....277,274	.....	.....277,274	.....	.....
0700004. GUAR. MINIMUM DEATH BENEFIT RES.....	.....135,578,849	.....	.....135,578,849	.....	.....
0700005. SUBSTANDARD.....	.....1,376,431	.....	.....1,376,431	.....	.....
0700006. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38.....	.....456,000,000	.....	.....456,000,000	.....	.....
0799997. Totals (Gross).....	.....675,302,196	.....0	.....675,302,196	.....0	.....0
0799998. Reinsurance ceded.....	.....652,922,648	.....	.....652,922,648	.....	.....
0799999. Totals (Net).....	.....22,379,548	.....0	.....22,379,548	.....0	.....0
9999999. Totals (Net) - Page 3, Line 1.....	.....4,849,163,624	.....0	.....4,848,771,202	.....0	.....392,422

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contacts in Column 2 that no longer contain a mortality risk are Life Insurance \$.....0, Annuities \$.....141,452,447, Supplementary Contracts with Life Contingencies \$.....1,006,924, Accidental Death Benefits \$.....0, Disability-Active Lives \$.....0, Disability-Disabled Lives \$.....0, Miscellaneous Reserves, \$.....0.

EXHIBIT 5 - INTERROGATORIES

1.1

Has the reporting entity ever issued both participating and non-participating contracts?

Yes ☒

No ☐

1.2

If not, state which kind is issued

2.1

Does the reporting entity at present issue both participating and non-participating contracts?

Yes ☐

No ☒

2.2

If not, state which kind is issued
Non-participating

3.

Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

Yes ☒

No ☐

4.

Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:

Yes ☐

No ☒

4.1

Amount of insurance:

\$.....

4.2

Amount of reserve:

\$.....

4.3

Basis of reserve:

4.4

Basis of regular assessments:

4.5

Basis of special assessments:

4.6

Assessments collected during year:

\$.....

5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

Yes ☐

No ☒

6.1

If so, state the amount of reserve on such contracts on the basis actually held:

\$.....

6.2

That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:
Attach statement of methods employed in their valuation.

\$.....

7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

Yes ☐

No ☒

7.1

If yes, state the total dollar amount of assets covered by these contracts or agreements:

\$.....

7.2

Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3

State the amount of reserves established for this business:

\$.....

7.4

Identify where the reserves are reported in the blank.

8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year?

Yes ☐

No ☒

8.1

If yes, state the total dollar amount of account value covered by these contracts or agreements:

\$.....

8.2

State the amount of reserves established for this business:

\$.....

8.3

Identify where the reserves are reported in the blank:

9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

Yes ☐

No ☒

9.1

If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:

\$.....

9.2

State the amount of reserves established for this business:

\$.....

9.3

Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves.....	56,230										10,552		45,678
2. Additional contract reserves (b).....	173,970										33,528		140,442
3. Additional actuarial reserves - Asset/Liability analysis.....	11,200,000										649,600		10,550,400
4. Reserve for future contingent benefits.....	175,525										146,452		29,073
5. Reserve for rate credits.....	0												
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	11,605,725	0	0	0	0	0	0	0	0	0	840,132	0	10,765,593
8. Reinsurance ceded.....	0												
9. Totals (Net).....	11,605,725	0	0	0	0	0	0	0	0	0	840,132	0	10,765,593
CLAIM RESERVE													
10. Present value of amounts not yet due on claims.....	1,367,541										1,367,541		
11. Additional actuarial reserves - Asset/Liability analysis.....	2,800,000										173,600		2,626,400
12. Reserve for future contingent benefits.....	0												
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	4,167,541	0	0	0	0	0	0	0	0	0	1,541,141	0	2,626,400
15. Reinsurance ceded.....	0												
16. Totals (Net).....	4,167,541	0	0	0	0	0	0	0	0	0	1,541,141	0	2,626,400
17. TOTALS (Net).....	15,773,266	0	0	0	0	0	0	0	0	0	2,381,273	0	13,391,993
18. TABULAR FUND INTEREST.....	0												

DETAILS OF WRITE-INS

0601.	0												
0602.	0												
0603.	0												
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.	0												
1302.	0												
1303.	0												
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	1,100,035,286		1,082,606,389		63,829	17,365,068
2. Deposits received during the year.....	2,243,476		846,296		452	1,396,728
3. Investment earnings credited to the account.....	52,491,148		52,377,965		2,486	110,697
4. Other net change in reserves.....	(497,782)					(497,782)
5. Fees and other charges assessed.....	0					
6. Surrender charges.....	0					
7. Net surrender or withdrawal payments.....	153,421,976		150,422,164		1,719	2,998,093
8. Other net transfers to or (from) Separate Accounts.....	0					
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	1,000,850,152	0	985,408,486	0	65,048	15,376,618
10. Reinsurance balance at the beginning of the year.....	(883,893,044)		(885,029,866)		1,135,083	1,739
11. Net change in reinsurance assumed.....	(1,367,847)		(1,375,723)		7,344	532
12. Net change in reinsurance ceded.....	(83,675,656)		(83,677,597)		1,219	722
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(801,585,235)	0	(802,727,992)	0	1,141,208	1,549
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	199,264,917	0	182,680,494	0	1,206,256	15,378,167

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct.....	0										
1.2 Reinsurance assumed.....	0										
1.3 Reinsurance ceded.....	0										
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0										
2.12 Reinsurance assumed.....	0										
2.13 Reinsurance ceded.....	0										
2.14 Net.....	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	183,014,146		182,022,679	136,461			855,006				
2.22 Reinsurance assumed.....	20,730,353		20,730,353								
2.23 Reinsurance ceded.....	143,117,348		143,117,348								
2.24 Net.....	60,627,151	0	(b) 59,635,684	(b) 136,461	0	(b) 0	(b) 855,006	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	55,330,896		53,278,882				1,768,393				283,621
3.2 Reinsurance assumed.....	5,043,910		5,043,910								
3.3 Reinsurance ceded.....	92,882,325		92,882,325								
3.4 Net.....	(32,507,519)	0	(b) (34,559,533)	(b) 0	0	(b) 0	(b) 1,768,393	0	(b) 0	(b) 0	(b) 283,621
4. Totals:											
4.1 Direct.....	238,345,042	0	235,301,561	136,461	0	0	2,623,399	0	0	0	283,621
4.2 Reinsurance assumed.....	25,774,263	0	25,774,263	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	235,999,673	0	235,999,673	0	0	0	0	0	0	0	0
4.4 Net.....	28,119,632	(a) 0	(a) 25,076,151	136,461	0	0	(a) 2,623,399	0	0	0	283,621

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct.....	1,450,417,340		1,021,764,794	427,668,227	685,475						298,844
1.2 Reinsurance assumed.....	111,855,887		104,069,118	7,030,623	717,474			38,672			
1.3 Reinsurance ceded.....	1,255,338,575		1,125,387,916	129,950,659							
1.4 Net.....(d)	306,934,652	0	445,996	304,748,191	1,402,949	0	0	38,672	0	0	298,844
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	238,345,042	0	235,301,561	136,461	0	0	2,623,399	0	0	0	283,621
2.2 Reinsurance assumed.....	25,774,263	0	25,774,263	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	235,999,673	0	235,999,673	0	0	0	0	0	0	0	0
2.4 Net.....	28,119,632	0	25,076,151	136,461	0	0	2,623,399	0	0	0	283,621
3. Amounts recoverable from reinsurers Dec. 31, current year.....	30,932,369			30,932,369							
4. Liability December 31, prior year:											
4.1 Direct.....	212,998,765		209,794,102	229,979			2,690,408				284,276
4.2 Reinsurance assumed.....	21,177,790		21,177,790								
4.3 Reinsurance ceded.....	210,465,997		210,465,997								
4.4 Net.....	23,710,558	0	20,505,895	229,979	0	0	2,690,408	0	0	0	284,276
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	31,404,015			31,404,015							
6. Incurred benefits:											
6.1 Direct.....	1,475,763,617	0	1,047,272,253	427,574,709	685,475	0	(67,009)	0	0	0	298,189
6.2 Reinsurance assumed.....	116,452,360	0	108,665,591	7,030,623	717,474	0	0	38,672	0	0	0
6.3 Reinsurance ceded.....	1,280,400,605	0	1,150,921,592	129,479,013	0	0	0	0	0	0	0
6.4 Net.....	311,815,372	0	5,016,252	305,126,319	1,402,949	0	(67,009)	38,672	0	0	298,189

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....8,197 in Line 6.1 and \$.....8,197 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....	2,657,959	2,663,954	5,995
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,657,959	2,663,954	5,995
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....			0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....	23,366,958	53,378,986	30,012,028
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....			0
21. Furniture and equipment, including health care delivery assets.....			0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	14,429,843	14,066,212	(363,631)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	40,454,760	70,109,152	29,654,392
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	40,454,760	70,109,152	29,654,392

DETAILS OF WRITE-INS

1101.			0
1102.			0
1103.			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disbursements and items not allocated.....	14,429,843	14,066,212	(363,631)
2502.			0
2503.			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	14,429,843	14,066,212	(363,631)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 47,094,779	\$ 396,209,302
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:	61R	4	19		
Less: Reinsurance reserve credit (as described above)				12,370,401	(42,350,753)
				12,370,401	(42,350,753)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 34,724,378	\$ 438,560,055
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 621,689,840	\$ 979,284,334
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:	61R	3	1		
Less: Reinsurance reserve credit (as described above)				43,673,148	31,302,747
				43,673,148	31,302,747
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 578,016,692	\$ 947,981,587

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.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with the National Association of Insurance Commissioners (“NAIC”) Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.
- Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value.
- Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than-temporary impaired.
- Unaffiliated preferred stocks are reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) No. 32, Preferred Stock, and carried at cost, lower of cost or amortized cost, or fair values depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.
- Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.
- Loan-backed bonds and structured securities are carried at either amortized cost or 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 fixed rate securities, which use the retrospective method.
- Investment in subsidiaries, controlled and affiliated (“SCA”) companies are based on the net worth of the subsidiary in accordance with SSAP No. 97, Investment in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.
- The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Companies.
- The Company accounts for derivative instruments in accordance with SSAP No. 86, Derivatives (“SSAP No. 86”). On the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company’s derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department.

NOTES TO FINANCIAL STATEMENTS

Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

10. The Company considers anticipated investment income as a factor in the premium deficiency calculation in accordance with SSAP No. 54 - Revised, Individual and Group Accident and Health Contracts.
11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.
12. The Company's capitalization policy changed effective January 1, 2020 when the Company adopted the revisions to SSAP No. 16R – Electronic Data Processing Equipment and Software related to customer's accounting for the implementation cost incurred in a cloud computing arrangement that is a service contract. The Company adopted the guidance on a prospective basis to all implementation costs incurred after the date of adoption. Upon adoption, hosting arrangements that are service contracts will capitalize implementation costs as nonoperating system software and report them as a nonadmitted asset. These implementation costs will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are not service contracts will be amortized over the lesser of the term of the hosting agreement for up to five years. This change in policy did not have a material impact on the financial statements.
13. The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

In 2020, the NAIC adopted SSAP No. 108, Derivatives Hedging Variable Annuity Guarantees. This standard establishes statutory accounting principles to address certain limited derivative transactions hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. It was effective January 1, 2020, and there was no impact upon adoption of this guidance.

In 2019, the NAIC amended SSAP No. 101R - Income Taxes to reflect the impact of the Federal Tax Cuts and Jobs Act along with clarification to certain admittance guidance for deferred tax assets. It was effective December 31, 2019, and there was no material impact to the Company.

In 2019, the NAIC adopted revisions drafted by the Life Actuarial Task Force to Section 21 of the Valuation Manual Requirements for Principle-Based Reserves for Variable Annuities ("VM-21") and Actuarial Guideline XLIII CARVM for Variable Annuities ("AG 43") which provided comprehensive updates to the Commissioners Annuity Reserve Valuation Method ("CARVM"). The revisions adopted to VM-21 and AG 43 represented an accounting change that must be recognized as a change in valuation basis under SSAP No. 51R-Life contracts. They were effective January 1, 2020 with early adoption permitted in 2019. As of December 31, 2019, the Company early adopted the valuation changes under AG 43. The impact of this valuation basis change was a pre-tax decrease of approximately \$57 million to Page 3, Line 1, Aggregate reserve for life contracts. The corresponding post-tax increase to surplus of approximately \$53 million was recorded through Page 4, Line 43, Change in reserve on account of change in valuation basis.

Recently Issued Accounting Standards

In 2020, the NAIC adopted revisions to SSAP No. 86 – Derivatives to ensure reporting consistency for derivatives with financing components. The Company is adopting these revisions effective January 1, 2021 as required by the guidance. The revised guidance requires reporting derivatives gross of any amounts owed to/from the reporting entity from the acquisition or writing of the derivative (derivative premiums payable and receivable). Upon adoption, the Company will separately report derivative premiums payable and receivable as components of Receivables from securities and Payables for securities reflecting amounts currently netted in Derivatives assets and Derivatives liabilities for derivatives which include financing components.

In 2020, the NAIC revised SSAP No. 32 – Preferred Stock to update definitions, measurement, and impairment guidance for preferred stock. Adoption of this guidance will modify the measurement of the Company's perpetual preferred stock with NAIC ratings 1-3 from amortized cost to fair value. This is effective January 1, 2021 with early adoption permitted in 2020. The Company will adopt this guidance in 2021, and the impact is not expected to be material to the Company.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method.

B. Statutory Merger

The Company had no statutory mergers.

C. .Assumption Reinsurance

The Company had no assumption reinsurance.

NOTES TO FINANCIAL STATEMENTS

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new commercial mortgage loans during 2020 were 4.77% and 3%.
2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 71.54%.
3. The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.
4. **Age Analysis of Mortgage Loans and identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement**

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Current year							
1. Recorded investment (all)							
a. Current	\$ —	\$ —	\$ —	\$ —	\$757,804,059	\$ 8,818,824	\$ 766,622,883
b. 30-59 days past due	—	—	—	—	—	—	—
c. 60-89 days past due	—	—	—	—	—	—	—
d. 90-179 days past due	—	—	—	—	—	—	—
e. 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0 %	0 %	0 %	0 %	0 %	0 %	0 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	—	—	544,885,263	8,818,824	553,704,087
2. Prior Year							
1. Recorded investment (all)							
a) Current	\$ —	\$ —	\$ —	\$ —	\$799,320,986	\$ 43,999,656	\$ 843,320,642
b) 30-59 days past due	—	—	—	—	—	—	—
c) 60-89 days past due	—	—	—	—	—	—	—
d) 90-179 days past due	—	—	—	—	—	—	—
e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0 %	0 %	0 %	0 %	0 %	0 %	0 %
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	—	—	562,943,837	43,999,656	\$ 606,943,493

5. The Company had no investment in impaired loans.
6. The Company had no investment in impaired loans.
7. The Company had no allowance for credit losses.
8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2020 and 2019.
9. Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms.

Interest income on defaulted loans is recognized when received.

B. Debt Restructuring

The Company has no investments in restructured loans.

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
2. The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.
3. The Company has no OTTI recognized on loan-backed securities.

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	\$ 5,444,652
2. 12 Months or Longer	\$ 853,129

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

1. Less than 12 Months	\$ 182,650,340
2. 12 Months or Longer	\$ 98,633,348

5. As of December 31, 2020, loan-backed securities in an unrealized loss position comprised 66 securities, primarily related to commercial mortgage-backed securities (CMBS), collateralized loan obligations ("CLOs") securities and U.S government agency securities, which were primarily depressed due to 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 December 31, 2020.

E. Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending. As of November 20, 2019, all securities lending agreements were terminated.
2. The Company did not pledge any of its assets as collateral as of December 31, 2020 and 2019.
3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2020 and 2019.
4. The Company did not use affiliated agents for its securities lending transactions.
5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2020.
6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge as of December 31, 2020 and 2019.
7. As of December 31, 2020, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase 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 and government agency 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.

NOTES TO FINANCIAL STATEMENTS

2. Types of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	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	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	58,065,000	58,065,000	—	—
6. >3 months to 1 year	96,744,375	96,744,375	113,833,125	158,756,325
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	58,065,000	—	—	—
6. >3 months to 1 year	96,744,375	96,744,375	113,833,125	158,756,325
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 154,809,375	\$ 154,809,375	\$ 113,833,125	\$ 158,756,325
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	\$ 154,809,375	\$ 96,744,375	\$ 113,833,125	\$ 158,756,325
2. Securities (FV)	—	—	—	—

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

		1	2	3	4	5	6	7	8
Ending Balance		None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a.	Cash	\$ —	\$ 158,756,325	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b.	Bonds - FV	—	—	—	—	—	—	—	—
c.	LB & SS - FV	—	—	—	—	—	—	—	—
d.	Preferred stock - FV	—	—	—	—	—	—	—	—
e.	Common stock	—	—	—	—	—	—	—	—
f.	Mortgage loans - FV	—	—	—	—	—	—	—	—
g.	Real estate - FV	—	—	—	—	—	—	—	—
h.	Derivatives - FV	—	—	—	—	—	—	—	—
i.	Other invested assets - FV	—	—	—	—	—	—	—	—
j.	Total collateral assets - FV	\$ —	\$ 158,756,325	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$ —
b. 30 days or less	113,833,125
c. 31 to 90 days	—
d. >90 days	44,923,200

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 38,005,070	\$ 38,019,476
b. 31 to 60 days	28,297,323	28,323,695
c. 61 to 90 days	2,851,461	2,851,225
d. 91 to 120 days	3,584,610	3,582,826
e. 121 to 180 days	3,561,170	3,561,563
f. 181 to 365 days	7,342,254	7,368,946
g. 1 to 2 years	1,116,868	1,117,052
h. 2 to 3 years	—	—
i. >3 years	73,997,569	73,997,569

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 154,809,375	\$ 154,809,375	\$ 113,833,125	\$ 158,756,325
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	\$ 154,809,375	\$ 96,744,375	\$ 113,833,125	\$ 158,756,325
2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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. The receivable for reverse repurchase agreements is included within short term investments.

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	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

3. Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,955,307	2,773,282	2,706,244	8,529,737
7. > 1 year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,773,282	2,706,244	2,651,085	8,529,737
7. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no acquired assets in default.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 4,143,490	\$ 3,818,108	\$ 3,785,509	\$ 11,611,643
b. Ending Balance	3,891,668	3,796,590	3,561,524	11,611,643

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 4	NAIC 5	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—		11,518,186	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	93,457
i. Total assets - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 11,518,186	\$ —	\$ 93,457

7. Collateral Pledged - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 2,955,307	\$ 2,773,282	\$ 2,706,244	\$ 8,529,737
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ 2,773,282	\$ 2,706,244	\$ 2,651,085	\$ 8,529,737
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$ —	\$ —
b. 30 days or less	—	—
c. 31 to 90 days	—	—
d. >90 days	8,529,737	8,529,737

9. Recognized Receivable for Return of Collateral - Secured Borrowing

The Company has no recognized receivable for return of collateral.

10. Recognized Liability to Return Collateral - Secured Borrowing (Total)

The Company has no recognized liability to return collateral.

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.

J. Real Estate

The Company has no investments in real estate.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

K. Investments in Low-income Housing Tax Credits (“LIHTC”)

1. There are 3 years remaining for unexpired LIHTC. The final expiring in 2023.
2. The Company recognized LIHTC and other tax benefits of \$352,607 during 2020.
3. The balance of the investment recognized in the Statement of Assets was \$149,631 and \$284,709 as of December 31, 2020 and 2019, respectively.
4. The LIHTC property is not currently subject to any regulatory review.
5. LIHTC investments did not exceed 10 percent of the Company’s admitted assets at December 31, 2020 and 2019.
6. The Company did not record impairments on its LIHTC investments during 2020 and 2019.
7. The Company had no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$—	0 %	0 %
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	0 %	0 %
c. Subject to repurchase agreements	110,202,238	—	—	—	110,202,238	—	110,202,238	—	110,202,238	0.31 %	0.31 %
d. Subject to reverse repurchase agreements	8,529,737	—	—	—	8,529,737	2,955,307	5,574,430	—	8,529,737	0.02 %	0.02 %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0 %	0 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0 %	0 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0 %	0 %
h. Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	0 %	0 %
i. FHLB capital stock	1,560,700	—	—	—	1,560,700	1,961,300	(400,600)	—	1,560,700	0 %	0 %
j. On deposit with states	4,144,462	—	—	—	4,144,462	4,144,366	96	—	4,144,462	0.01 %	0.01 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0 %	0 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0 %	0 %
m. Pledged as collateral not captured in other categories	327,045,027	—	—	—	327,045,027	164,585,957	162,459,070	—	327,045,027	0.93 %	0.93 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0 %	0 %
o. Total restricted assets	\$451,482,164	\$ —	\$ —	\$ —	\$451,482,164	\$173,646,930	\$ 277,835,234	\$ —	\$451,482,164	1.27 %	1.27 %

- (a) Subset of column 1.
- (b) Subset of column 3.
- (c) Column 5 divided by Asset Page, Column 1, Line 28.
- (d) Column 9 divided by Asset Page, Column 3, Line 28.

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate).

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	\$ 327,045,027	\$ —	\$ —	\$ —	\$ 327,045,027	\$ 164,585,957	\$162,459,070	\$ 327,045,027	0.93 %	0.93 %
Total	\$ 327,045,027	\$ —	\$ —	\$ —	\$ 327,045,027	\$ 164,585,957	\$162,459,070	\$ 327,045,027	0.93 %	0.93 %

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

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

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)*	(4) % of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short Term Investments	\$ 149,868,703	\$ 149,868,703	2.14 %	2.17 %
b. Schedule D, Part 1	—	—	0.00 %	0.00 %
c. Schedule D, Part 2, Sec. 1	—	—	0.00 %	0.00 %
d. Schedule D, Part 2, Sec. 2	—	—	0.00 %	0.00 %
e. Schedule B	—	—	0.00 %	0.00 %
f. Schedule A	—	—	0.00 %	0.00 %
g. Schedule BA, Part 1	—	—	0.00 %	0.00 %
h. Schedule DL, Part 1	—	—	0.00 %	0.00 %
i. Other	—	—	0.00 %	0.00 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 149,868,703	\$ 149,868,703	2.14 %	2.17 %

* Column 1 divided by Asset Page, Line 26 Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

	(1) Amount	(2) % of Liability to Total Liabilities
k. Recognized Obligation to Return Collateral Asset	\$ 149,868,703	2.42 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

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.

O. 5* Securities

The Company had no 5* securities.

P. Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1 Number of CUSIPS	17	—
2 Aggregate Amount of Investment Income	\$ 1,310,006	\$ —

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Venture, Partnership and Limited Liability Companies

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2020.

B. Impaired Investments in Joint ventures, Partnerships or Limited Liability Companies

1. The Company impaired 5 limited partnerships and limited liability companies ("LLCs") that included 4 private equity partnerships and 1 state tax credit LLC in 2020. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary. The LLC's were impaired because the Company recovered a portion of the cost of the investment through receipt of tax credits and other tax benefits and not through investment activity.
2. The LLC impairment was determined as the difference between the remaining expected future tax credits and other tax benefits expected to be received over the life of the investment and the carrying value of the investment. The amounts of the impairments were \$15,018,180 and \$1,923,072 for the years ended December 31, 2020 and 2019, respectively.

.Note 7 - Investment Income

- A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.
- B. The total amount of investment income due and accrued excluded from surplus at December 31, 2020 and 2019 was \$0.

Note 8 - Derivative Instruments

Overview

The Company utilizes a variety of OTC derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department.

Interest rate swaps, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Forward contracts are customized commitments that specify a rate of interest or currency exchange rate to be paid or received on an obligation beginning on a future start date and are typically settled in cash.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2020 and 2019 are disclosed in the table presented below. During the years 2020 and 2019, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

(Amounts in thousands)	As of December 31, 2020			As of December 31, 2019		
	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Derivative type by strategy						
Cash flow hedges						
Foreign currency swaps	\$ 24,232	\$ (1,655)	\$ (1,900)	\$ 27,025	\$ (154)	\$ (405)
Replication transactions						
Interest rate swaps	200,000	24,910	—	200,000	(964)	—
Other investment and/or Risk Management activities						
GMWB hedging derivatives	—	—	—	4,876,660	62,686	62,686
Interest rate swaps and swaptions	69,188	(28)	(28)	—	—	—
Interest rate swaps - offsetting	371,110	(2,228)	(2,228)	371,110	(6,371)	(6,371)
Macro hedge program	15,256,123	(237,548)	(237,548)	13,873,416	(73,961)	(73,961)
Total	\$ 15,920,653	\$ (216,549)	\$ (241,704)	\$ 19,348,211	\$ (18,764)	\$ (18,051)

NOTES TO FINANCIAL STATEMENTS

Cash Flow Hedges

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates.

Replication Transactions

Interest rate swaps: Interest rate swaps are used to hedge the changes in fair value of fixed rate maturity investments due to fluctuations in interest rates.

Other Investment and/or Risk Management Activities

Guaranteed Minimum Withdrawal Benefits ("GMWB") hedging derivatives: The Company utilizes GMWB hedging derivatives as part of an actively managed program designed to hedge a portion of the capital market risk exposures of the non-reinsured GMWB riders due to changes in interest rates, equity market levels, and equity volatility. These derivatives include customized swaps, interest rates swaps and futures, and equity swaps, options and futures, on certain indices including the S&P 500 index, EAFE index and NASDAQ index. During 2020, the Company closed the dynamic hedging program as the targeted risk exposure was no longer significant. Any risks covered previously under the dynamic hedging program are now covered by the macro hedge program.

Interest rate swaps and swaptions: The Company enters into interest rate swaps and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

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 December 31, 2020 and 2019, respectively.

(amount in thousands)	
Fiscal Year	Premium Payment Due
2021	\$ (10,967)
2022	\$ (53,712)
2023	\$ (30,854)
2024	\$ —
Thereafter	\$ 136,084
Total Future Settled Premiums	\$ 40,551

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Fair Value	Fair Value Excluding Impact of Future Settled Premiums
December 31, 2020	\$40,551	\$(151,245)	\$(191,796)
December 31, 2019	\$332,827	\$(126,135)	\$(458,962)

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company has exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. The maximum uncollateralized threshold for a derivative counterparty is \$10 million. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

1		2020		
		Ordinary	Capital	Total
(a)	Gross DTA	\$ 160,161,099	\$ 9,082,789	\$ 169,243,888
(b)	Statutory valuation allowance adjustments			—
(c)	Adjusted gross DTA	160,161,099	9,082,789	169,243,888
(d)	Deferred tax assets nonadmitted	23,214,741	152,217	23,366,958
(e)	Subtotal net admitted deferred tax assets	136,946,358	8,930,572	145,876,930
(f)	Deferred tax liabilities	30,360,608	35,980,322	66,340,930
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$ 106,585,750	\$ (27,049,750)	\$ 79,536,000

2		2020		
		Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :				
(a)	Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
(b)	Adjusted gross DTA expected to be realized	70,605,428	8,930,572	79,536,000
(1)	DTA's expected to be realized after the balance sheet date	70,605,428	8,930,572	79,536,000
(2)	DTA's allowed per limitation threshold	XXX	XXX	81,323,076
(c)	DTA's offset against DTLs	66,340,930	—	66,340,930
(d)	DTA's admitted as a result of application of SSAP No. 101	\$ 136,946,358	\$ 8,930,572	\$ 145,876,930

3	(a)	Ratio % used to determine recovery period and threshold limitation	578%
	(b)	Adjusted capital and surplus used to determine 2(b) thresholds	542,153,840

4		2020	
		Ordinary	Capital
Impact of Tax Planning Strategies:			
(a)	Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1)	Adjusted gross DTAs amount from Note 9A1c	\$ 160,161,099	\$ 9,082,789
(2)	% of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	19 %	— %
(3)	Net admitted adj. gross DTAs amount from Note 9A1e	\$ 136,946,358	\$ 8,930,572
(4)	% of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	25 %	100 %
(b)	Do the tax planning strategies include the use of reinsurance?	Yes ____	No _X_

1		2019		
		Ordinary	Capital	Total
(a)	Gross DTA	\$ 207,778,489	\$ 8,179,224	\$ 215,957,713
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross DTA	207,778,489	8,179,224	215,957,713
(d)	Deferred tax assets nonadmitted	53,378,986	—	53,378,986
(e)	Subtotal net admitted deferred tax assets	154,399,503	8,179,224	162,578,727
(f)	Deferred tax liabilities	8,316,939	26,529,049	34,845,988
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$ 146,082,564	\$ (18,349,825)	\$ 127,732,739

2		2019		
		Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :				
(a)	Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
(b)	Adjusted gross DTA expected to be realized	119,553,515	8,179,224	127,732,739
(1)	DTA's expected to be realized after the balance sheet date	128,611,519	8,179,224	136,790,743
(2)	DTA's allowed per limitation threshold	XXX	XXX	127,732,739
(c)	DTA's offset against DTLs	34,845,988	—	34,845,988
(d)	DTA's admitted as a result of application of SSAP No. 101	\$ 154,399,503	\$ 8,179,224	\$ 162,578,727

3	(a)	Ratio % used to determine recovery period and threshold limitation	990%
	(b)	Adjusted capital and surplus used to determine 2(b) thresholds	\$ 851,551,595

4		2019	
		Ordinary	Capital
Impact of Tax Planning Strategies:			
(a)	Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1)	Adjusted gross DTAs amount from Note 9A1c	\$ 207,778,489	\$ 8,179,224
(2)	% of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	16 %	24 %
(3)	Net admitted adj. gross DTAs amount from Note 9A1e	\$ 154,399,503	\$ 8,179,224
(4)	% of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	17 %	100 %
(b)	Do the tax planning strategies include the use of reinsurance?	Yes ____	No _X_

NOTES TO FINANCIAL STATEMENTS

1		Change During 2020		
		Ordinary	Capital	Total
	(a) Gross DTA	\$ (47,617,390)	\$ 903,565	\$ (46,713,825)
	(b) Statutory valuation allowance adjustments	—	—	—
	(c) Adjusted gross DTA	(47,617,390)	903,565	(46,713,825)
	(d) Deferred tax assets nonadmitted	(30,164,245)	152,217	(30,012,028)
	(e) Subtotal net admitted deferred tax assets	(17,453,145)	751,348	(16,701,797)
	(f) Deferred tax liabilities	22,043,669	9,451,273	31,494,942
	(g) Net admitted deferred tax asset/(net deferred tax liability)	\$ (39,496,814)	\$ (8,699,925)	\$ (48,196,739)
2		Change During 2020		
		Ordinary	Capital	Total
	Admission Calculation Components SSAP No. 101 :			
	(a) Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
	(b) Adjusted gross DTA expected to be realized	(48,948,087)	751,348	(48,196,739)
	(1) DTA's expected to be realized after the balance sheet date	(58,006,091)	751,348	(57,254,743)
	(2) DTA's allowed per limitation threshold	XXX	XXX	(46,409,663)
	(c) DTA's offset against DTLs	31,494,942	—	31,494,942
	(d) DTA's admitted as a result of application of SSAP No. 101	\$ (17,453,145)	\$ 751,348	\$ (16,701,797)
3	(a) Ratio % used to determine recovery period and threshold limitation	(412)%		
	(b) Adjusted capital and surplus used to determine 2(b) thresholds	\$ (309,397,755)		
4		Change During 2020		
		Ordinary	Capital	
	Impact of Tax Planning Strategies:			
	(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.			
	(1) Adjusted gross DTAs amount from Note 9A1c	\$ (47,617,390)	\$ 903,565	
	(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	3 %	(24)%	
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ (17,453,145)	\$ 751,348	
	(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	8 %	— %	

B. DTLs are not recognized for the following amounts:

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

C. Significant Components of Income Taxes Incurred

1. The components of current income tax (benefit)/expense are as follows:			
	2020	2019	Change
(a) Federal	\$ (65,215,649)	\$ (27,159,346)	\$ (38,056,303)
(b) Foreign	—	—	—
(c) Subtotal	(65,215,649)	\$ (27,159,346)	\$ (38,056,303)
(d) Federal income tax on net capital gains	8,227,481	4,097,605	4,129,876
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	\$ (56,988,168)	\$ (23,061,741)	\$ (33,926,427)

2. The main components of the period end deferred tax amounts and the change in those components are as follows:			
	2020	2019	Change
DTA: Ordinary			
Policyholder reserves	\$ 44,070,724	\$ 47,790,680	\$ (3,719,956)
Deferred acquisition costs	64,070,309	51,599,427	12,470,882
Compensation and benefits	2,067,883	1,860,241	207,642
Investments	8,237,019	3,227,758	5,009,261
Net operating loss carryforward	25,474,445	91,720,657	(66,246,212)
Tax credit carryforward	10,245,603	5,641,743	4,603,860
Other	5,995,116	5,937,983	57,133
Subtotal: DTA Ordinary	160,161,099	207,778,489	(47,617,390)
Ordinary statutory valuation allowance		—	—
Total adjusted gross ordinary DTA	160,161,099	207,778,489	(47,617,390)
Nonadmitted ordinary DTA	23,214,741	53,378,986	(30,164,245)
Admitted ordinary DTA	136,946,358	154,399,503	(17,453,145)
DTA: Capital			
Investments	9,082,789	8,179,224	903,565
Subtotal: DTA Capital	9,082,789	8,179,224	903,565
Capital statutory valuation allowance		—	—
Total adjusted gross capital DTA	9,082,789	8,179,224	903,565
Nonadmitted capital DTA	152,217	—	152,217
Admitted capital DTA	8,930,572	8,179,224	751,348
Total Admitted DTA	\$ 145,876,930	\$ 162,578,727	\$ (16,701,797)

DTL: Ordinary			
Investments	\$ 24,815,982	\$ —	\$ 24,815,982
Deferred and uncollected premium	—	—	—
Policyholder reserves	5,544,626	8,316,939	(2,772,313)
Other	—	—	—
Gross DTL ordinary	30,360,608	8,316,939	22,043,669
DTL: Capital			
Investments	35,980,322	26,529,049	9,451,273
Gross DTL capital	35,980,322	26,529,049	9,451,273
Total DTL	66,340,930	34,845,988	31,494,942
Net adjusted DTA/(DTL)	\$ 79,536,000	\$ 127,732,739	\$ (48,196,739)
Adjust for the change in deferred tax on unrealized gains/losses			8,995,158
Adjust for the change in nonadmitted deferred tax			(30,012,028)
Adjusted change in net deferred Income Tax			\$ (69,213,609)

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2020	% of Pre-tax income	2019	% of Pre-tax income
	Tax effect	\$ (9,893,389)	Tax effect	\$ 373,147,559
Statutory tax	\$ (2,077,612)	21.00 %	\$ 78,360,987	21.00 %
Tax preferred investments	(11,683,415)	118.09 %	(15,155,890)	(4.06)%
Interest maintenance reserve	3,088,775	(31.22)%	2,636,910	0.71 %
Amortization of inception gain	(4,974,717)	50.28 %	(4,974,717)	(1.33)%
VA Hedge Reclass	6,485,579	(65.55)%	(69,620,431)	(18.66)%
Additional actuarial reserve	—	— %	11,948,337	3.20 %
Prior period adjustments	24,756,222	(250.23)%	4,362,507	1.17 %
Change in deferred tax on non-admitted assets	(76,362)	0.77 %	655,045	0.18 %
Foreign related investments	(3,476,000)	35.13 %	(3,160,000)	(0.85)%
All other	182,971	(1.85)%	84,922	0.04 %
Total statutory income tax	\$ 12,225,441	(123.58)%	\$ 5,137,670	1.38 %
Federal and foreign income taxes incurred	\$ (56,988,168)	576.02 %	(23,061,741)	(6.18)%
Change in net deferred income taxes	69,213,609	(699.60)%	28,199,411	7.56 %
Total statutory income tax	\$ 12,225,441	(123.58)%	\$ 5,137,670	1.38 %

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At December 31, 2020, the Company had \$121,306,880 of net operating loss carryforwards which expire between 2028 and 2030, and \$10,245,603 of foreign tax credit carryovers which expire between 2028 and 2030.
2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:
- | | |
|------|---|
| 2020 | — |
| 2019 | — |
| 2018 | — |

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was \$0 as of December 31, 2020.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated within TL's consolidated federal income tax return. The consolidated federal income tax return includes the following entities:
- Talcott Resolution Life Insurance Company
Talcott Resolution Life and Annuity Insurance Company
American Maturity Life Insurance Company
2. Federal Income Tax Allocation

Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time that the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

B. The Company has no reportable transactions with affiliates in 2020.

D. At December 31, 2020 and 2019, the Company reported \$0 and \$176, respectively, as receivable from and \$10,779,853 and \$131,359,329, respectively, as payable to parents, subsidiaries and affiliates. Amounts are settled in accordance with terms of the agreements.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

1. Effective June 1, 2018, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost basis, not market value.
2. Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.
3. Effective on June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement.
4. Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding.
5. Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life, Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. There are currently no advances outstanding.
6. Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

G. All outstanding shares of the Company's stock are owned by TL, an insurance company domiciled in the State of Connecticut.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.

I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.

J. The Company has no impaired investments in an SCA company.

K. The Company has no investments in a foreign subsidiary.

L. The Company has no investments in a downstream noninsurance holding company.

NOTES TO FINANCIAL STATEMENTS

M. The Company had the following investment in noninsurance SCA entities:

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8b(i) Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
	— %			
Total SSAP No. 97 8a Entities	XXX	\$ —	\$ —	\$ —
b. SSAP No. 97 8b(ii) Entities				
	— %			
Total SSAP No. 97 8b(ii) Entities	XXX	\$ —	\$ —	\$ —
c. SSAP No. 97 8b(iii) Entities				
TDC	100 %	7,400,115	7,400,115	
TCB	100 %	2,679,709	—	2,679,709
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 10,079,824	\$ 7,400,115	\$ 2,679,709
d. SSAP No. 97 8b(iv) Entities				
	— %			
Total SSAP No. 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —
Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	\$ 10,079,824	\$ 7,400,115	\$ 2,679,709
f. Aggregate Total (a+e)	XXX	\$ 10,079,824	\$ 7,400,115	\$ 2,679,709

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			\$ —			
Total SSAP No. 97 8a Entities	XXX	XXX	\$ —	XXX	XXX	
b. SSAP No. 97 8b(ii) Entities						
			\$ —			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ —	XXX	XXX	
c. SSAP No. 97 8b(iii) Entities						
TDC	S2	6/26/2020	\$ 7,400,115	Y	N	I
TCB			2,679,709	N	N	I
Total SSAP No. 97 8b(iii) Entities			\$ 10,079,824			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ —	XXX	XXX	
d. SSAP No. 97 8b(iv) Entities						
			\$ —			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ —	XXX	XXX	
Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	XXX	\$ 10,079,824	XXX	XXX	
f. Aggregate Total (a+e)	XXX	XXX	\$ 10,079,824	XXX	XXX	

N. The Company has no investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

Note 11 - Debt

A. The Company has no outstanding debt.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3.0% and 4.0% 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 December 31, 2020 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 2020 , the Company's pledge limit is \$155 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. December 31, 2020

		1 Total	2 General Account	3 Separate Accounts
	2+3			
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	1,560,700	1,560,700	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	1,560,700	1,560,700	—
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 155,000,000	\$ 155,000,000	\$ —

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

2. December 31, 2019

		¹ Total	² General Account	³ Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	1,961,300	1,961,300	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	1,961,300	1,961,300	—
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 245,000,000	\$ 245,000,000	\$ —

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

		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
Membership Stock							
1	Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2	Class B	1,560,700	1,418,720	\$ —	\$ 141,980	\$ —	\$ —

3. The Company had no collateral pledged to the FHLB as of December 31, 2020. During 2020, the maximum amount pledged totaled \$0 million.
4. The Company had no borrowings from the FHLB as of December 31, 2020. During 2020, the maximum amount borrowed totaled \$0 million.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

E. Defined Contribution Plans

As of June 1, 2018, Talcott Resolution Life Insurance Company adopted a Investment and Savings Plan. Substantially all U.S. employees of the Company are eligible to participate in Talcott Resolution's Investment and Savings Plan under which designated contributions can be invested in a variety of investments. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. Talcott Resolution also maintains a non-qualified savings plan, Talcott Resolution Deferred Compensation Savings Plan, with a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently \$275,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The costs allocated to the Company for the years ended December 31, 2020 and 2019 was immaterial.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2020 and 2019.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

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

1. The Company has 3,000 shares of common capital stock authorized with 2,000 shares issued and outstanding. The par value of the stock is \$1,250.
2. The Company has no preferred shares authorized.
3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner ("the Commissioner"), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent TL, the Company's dividend limitation under the holding company laws of Connecticut is \$334,109,047 in 2021.
4. On September 18, 2020, TLA paid a dividend of \$400,000,000 to Talcott Resolution Life Insurance Company ("TL"), the Company's parent.
- On September 16, 2019, Talcott Resolution received permission from the Department to pay an extraordinary dividend (as a return of capital) of \$250,000,000 from TLA to TL. TLA paid the dividend on September 17, 2019.
5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
6. No restrictions have been placed on the unassigned funds of the Company.
7. The Company is not organized as a mutual company.
8. No stock is being held by the Company for special purposes.

NOTES TO FINANCIAL STATEMENTS

9. The Company had no changes in the balances of any special surplus funds from the prior period.
10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is \$(224,889,772), before tax.
11. The Company has no surplus notes outstanding.
12. The Company had no restatements due to quasi-reorganization.
13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2020, the Company has outstanding commitments totaling \$283,651,910 of which \$232,421,082 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, \$47,560,178 is related to commercial whole loans expected to fund in the first half of 2021 and \$3,670,650 is related to various funding obligation associated with private placement securities.
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 Talcott Resolution Life Insurance Company ("TL") on February 1, 2018. As of December 31, 2020 and December 31, 2019, 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	

3. Summary of Detail in Note 14.A.2.
- Not applicable

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company (received)/paid \$(890,949) and \$325,528 in guaranty fund assessments (which includes refunds received) in 2020 and 2019, respectively. The Company had a guaranty fund receivable/(payable) of \$779,378 and \$(20,278) as of December 31, 2020 and 2019, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ (20,278)
b. Decrease current year:	
Premium tax offsets applied	(163,675)
Premium tax offsets charged off/expired	963,331
c. Increase current year:	
Premium tax offsets accrued	—
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 779,378

3. Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts

The Company has no guaranty fund liabilities and assets related to assessments from insolvencies for long-term care contracts.

C. Gain Contingencies

The Company has no gain contingencies.

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

The amounts the Company paid during 2020 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

NOTES TO FINANCIAL STATEMENTS

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

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 Talcott Resolution Life Insurance Company with the United States Securities and Exchange Commission.

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to The Hartford for space occupied and equipment used by Talcott Resolution's life insurance companies was \$1,088,395 and \$1,020,253 in 2020 and 2019, respectively.
2. Future minimum rental commitments are as follows:

Year Ending December 31		Operating Leases
1.	2021	814,439
2.	2022	640,031
3.	2023	320,016
4.	2024	—
5.	2025	—
6.	Total	\$ 1,774,486

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Windsor, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

- B. Leasing is not a source of income for the Company.

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

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2020 and 2019.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

See Schedule DB of the Company's annual statement for additional detail.

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	\$ 1,065,199,943	\$ 2,928,778,963	\$ 1,015,329,955	\$ 1,509,051,610
b. Futures	93,500,000	784,875,835	—	—
c. Options	7,180,290,055	7,834,389,466	6,566,332,858	6,291,115,456
d. Total	\$ 8,338,989,998	\$ 11,548,044,264	\$ 7,581,662,813	\$ 7,800,167,066

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

- A. The Company had no transfers of receivables reported as sales.
- B. The Company had no transfer or servicing of financial assets.
- C. Wash sales

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The Company had no direct premiums written by managing general agents or third-party administrators.

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's investment manager for the Company's general account (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and

NOTES TO FINANCIAL STATEMENTS

the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate accounts based on the framework established in the fair value accounting guidance. The Company reviews its investment manager's pricing policy on a periodic basis, with any changes to be approved by the FIC. The Company reserves the right to take exception to its investment manager's pricing of a particular asset and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

- Level 1Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.
- Level 2Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.
- Level 3Valuations 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 the determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

December 31, 2020					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 1	\$ —	\$ 1
Common stocks - unaffiliated	6,665	—	1,561	—	8,226
Cash equivalents	156,240	—	—	—	156,240
Total bonds and stocks	162,905	—	1,562	—	164,467
Derivative assets					
Interest rate derivatives	—	6,056	—	—	6,056
Macro hedge program	—	47,962	142,247	—	190,209
Total derivative assets	—	54,018	142,247	—	196,265
Separate Account assets [1]	28,421,105	—	—	—	28,421,105
Total assets accounted for at fair value	\$ 28,584,010	\$ 54,018	\$ 143,809	\$ —	\$ 28,781,837
b. Liabilities accounted for at fair value					
Derivative liabilities					
Foreign exchange derivatives	—	(1,900)	—	—	(1,900)
Interest rate derivatives	—	(8,312)	—	—	(8,312)
Macro hedge program	—	(38,732)	(389,025)	—	(427,757)
Total liabilities accounted for at fair value	\$ —	\$ (48,944)	\$ (389,025)	\$ —	\$ (437,969)

[1] Excludes approximately \$9.2 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 Valuation Committee of the Company's investment manager, which is a cross-functional group 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. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group and a Derivatives Valuation Group, which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

In addition, the Finance and Investment Committee of the Company, co-chaired by its Chief Investment Officer and Chief Financial Officer, 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 Finance and Investment Committee 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 which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

NOTES TO FINANCIAL STATEMENTS

Bonds and Stocks

The fair value of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment manager using a "waterfall" approach after considering 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 manager utilizes 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 manager develops 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 manager performs 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 manager ensures 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 manager determines 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 manager.

The Company's investment manager conducts other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also, on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment manager feels 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 manager has 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 investment manager 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.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is included in the following discussion:

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

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

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

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

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

NOTES TO FINANCIAL STATEMENTS

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

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

Separate Account assets

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

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

a. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2020:

	Fair Value as of 01 /01/ 2020	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in:		Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of 12 /31/ 2020
				Net Income [1]	Surplus				
(Amounts in thousands)									
Assets									
All other corporate bonds – asset-backed	\$ 8	\$ —	\$ —	\$ —	\$ 19	\$ —	\$ —	\$ (26)	\$ 1
Common stocks - unaffiliated	1,961	—	—	—	—	7	(407)	—	1,561
Total bonds and stocks	1,969	—	—	—	19	7	(407)	(26)	1,562
Derivatives									
GMWB hedging instruments	21,512	—	—	—	(21,512)	—	—	—	—
Macro hedge program	(73,961)	—	—	(191,158)	251,472	(69,653)	—	(163,478)	(246,778)
Total derivatives [3]	(52,449)	—	—	(191,158)	229,960	(69,653)	—	(163,478)	(246,778)
Total assets	\$ (50,480)	\$ —	\$ —	\$(191,158)	\$ 229,979	\$ (69,646)	\$ (407)	\$ (163,504)	\$ (245,216)

- [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)	December 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 5,442,164	\$ 4,571,087	\$ —	\$ 5,220,741	\$ 221,423	\$ —	\$ —
Preferred stocks - unaffiliated	6,798	6,639	—	6,798	—	—	—
Common stocks - unaffiliated	8,226	8,226	6,665	—	1,561	—	—
Mortgage loans	815,453	766,623	—	—	815,453	—	—
Cash, cash equivalents and short-term investments - unaffiliated	289,838	289,851	259,308	22,022	8,508	—	—
Derivative related assets	220,861	196,265	—	78,614	142,247	—	—
Contract loans	95,939	95,042	—	—	95,939	—	—
Surplus debentures	49,059	36,401	—	41,566	7,493	—	—
Low-income housing tax credits	150	150	—	—	150	—	—
Separate Account assets [1]	28,421,105	28,421,105	28,421,105	—	—	—	—
Total assets	\$ 35,349,593	\$ 34,391,389	\$ 28,687,078	\$ 5,369,741	\$ 1,292,774	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (199,265)	\$ (199,265)	\$ —	\$ —	\$ (199,265)	\$ —	\$ —
Derivative related liabilities	(437,410)	(437,969)	—	(48,385)	(389,025)	—	—
Separate Account liabilities	(28,421,105)	(28,421,105)	(28,421,105)	—	—	—	—
Total liabilities	\$ (29,057,780)	\$ (29,058,339)	\$ (28,421,105)	\$ (48,385)	\$ (588,290)	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

[1] Excludes approximately \$9.2 million, at December 31, 2020, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(Amounts in thousands)	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 5,130,735	\$ 4,549,159	\$ —	\$ 4,977,498	\$ 153,237	\$ —	\$ —
Preferred stocks - unaffiliated	2,280	2,272	—	2,280	—	—	—
Common stocks - unaffiliated	10,445	10,445	—	—	10,445	—	—
Mortgage loans	876,744	843,321	—	—	876,744	—	—
Cash, cash equivalents and short-term investments - unaffiliated	409,603	409,620	208,839	197,812	2,952	—	—
Derivative related assets	164,205	161,704	—	59,951	104,254	—	—
Contract loans	99,926	99,926	—	—	99,926	—	—
Surplus debentures	47,623	36,481	—	41,144	6,479	—	—
Low-income housing tax credits	285	285	—	—	285	—	—
Separate Account assets [1]	27,235,285	27,235,285	27,235,285	—	—	—	—
Total assets	\$ 33,977,131	\$ 33,348,498	\$ 27,444,124	\$ 5,278,685	\$ 1,254,322	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (204,233)	\$ (216,142)	\$ —	\$ —	\$ (204,233)	\$ —	\$ —
Derivative related liabilities	(182,969)	(179,755)	—	(26,266)	(156,703)	—	—
Separate Account liabilities	(27,235,285)	(27,235,285)	(27,235,285)	—	—	—	—
Total liabilities	\$ (27,622,487)	\$ (27,631,182)	\$ (27,235,285)	\$ (26,266)	\$ (360,936)	\$ —	\$ —

[1] Excludes approximately \$8.5 million, at December 31, 2019, 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 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 December 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

A. Unusual or Infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

In October 2020, the Circuit Court of the State of Wisconsin approved the rehabilitation order filed by the Commissioner of Insurance of the State of Wisconsin to place Time Insurance Company (TIC) in rehabilitation. TLA assumes, through reinsurance, life and annuity reserves from TIC and also provides certain administrative services to TIC's policyholders. In turn, TLA retrocedes much of the reinsured reserves to nonaffiliated reinsurers which also provide certain administrative services to the covered policyholders. While the ultimate outcome of the rehabilitation is unknown at this time it is not expected to be material to TLA. TLA will continue to monitor the developments.

The continuing impact of the outbreak of the novel coronavirus ("COVID-19") and the related disruption to the worldwide economy are affecting companies across all industries. Worldwide health emergency measures to combat the spread of the virus have caused severe disruption resulting in an economic slowdown. The duration and impact of the ongoing COVID-19 public health crises on the financial markets, overall economy and our operations are still uncertain, as is the efficacy of government and central bank interventions. Additionally, further actions regulators may take in response to the COVID-19 public health crisis could impact financial markets and our operations. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot fully quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods. The Company has reviewed COVID-19 related Interpretations from the Statutory Accounting Principles Working Group of the NAIC. These interpretations as well as relief granted to customers to date have not had a material impact on the Company's financial condition or results of operations.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

1. Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total are presented below:

(1) Description of State Transferable and Non-transferable Tax Credits	(2) State	(3) Carrying Value	(4) Unused Amount
Innovate PA	PA	\$ 69,623	\$ 316,469
Total		\$ 69,623	\$ 316,469

2. Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on the projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

3. The Company did not have any impairment amounts recognized during the reporting period.

4. State Tax Credits Admitted and Non-admitted

	Total Admitted	Total Nonadmitted
a. Transferable	\$ 34,580	\$ —
b. Non-transferable	\$ —	\$ —

F. Subprime Mortgage-Related Risk Exposure:

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. There is no direct exposure through investments in subprime mortgage loans.
3. Direct exposure through other investments as of December 31, 2020:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	\$ 14,217,953	\$ 15,127,847	\$ 15,565,816	\$ —
g. Total	\$ 14,217,953	\$ 15,127,847	\$ 15,565,816	\$ —

4. There is no underwriting exposure to subprime mortgage risk.

G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("The Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

Interest rates did not change during the reporting year. Between January 1, 2020 and December 31, 2020, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

NOTES TO FINANCIAL STATEMENTS

2. The retained asset accounts held within the Program are aged as follows:

	As of December 31, 2020		As of December 31, 2019	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	19	\$ 481,220	17	\$ 469,892
b. 13 to 24 Months	7	164,269	11	236,845
c. 25 to 37 Months	8	213,612	37	704,182
d. 38 to 48 Months	32	613,270	18	376,042
e. 49 to 60 Months	14	295,693	17	430,458
f. Over 60 Months	520	13,798,794	580	14,883,720
g. Total	600	\$ 15,566,858	680	\$ 17,101,139

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	680	\$ 17,101,139	—	\$ —
b. Number/amount of retained asset accounts issued/added during the year	30	1,396,174	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	65,387	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	—	—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
f. Number/amount of retained asset accounts closed/reinsured during the year	110	2,995,842	—	—
g. Number/balance of retained asset accounts at the end of the year	600	\$ 15,566,858	—	\$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

The Company had no ownership of or rights to control life insurance policies.

Note 22 - Events Subsequent

On January 18, 2021 the Company's indirect owners, Hopmeadow Holdings GP LLC, and Hopmeadow Holdings LP, entered into a definitive agreement to merge Hopmeadow Holdings LP with a subsidiary of Sixth Street, a leading global investment firm. The merger is subject to regulatory approvals and other customary closing conditions and is expected to close in the second quarter of 2021. As part of the transaction, the Company will have new indirect owners.

The Company had no other material subsequent events through the filing date of February 24, 2021.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. There are no reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.
2. No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

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 years ended December 31, 2020 and 2019, 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 \$43,673,148 and \$31,302,747, respectively. These amounts were calculated using the federal corporate tax rate in effect at that time.

b. For the years ended December 31, 2020 and 2019, the total amount of reinsurance credit taken for this agreement was \$55,282,466 and \$39,623,730, respectively.
2. The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

1. The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is \$0.
2. There have been no new agreements executed, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.

B. **Uncollectible Reinsurance**

The Company did not write off any uncollectible reinsurance during the year.

C. **Commutation of Ceded Reinsurance**

The Company has not commuted any material ceded reinsurance during the year.

D. **Certified Reinsurer Rating Downgraded or Status Subject to Revocation**

Not applicable.

E. The Company has no variable annuity reinsurance contracts with an affiliated captive reinsurer.

F. The Company has no reinsurance agreements with an affiliated captive reinsurer.

G. The Company does not utilize captives to assume reserves for ceding entities.

H. **Reinsurance Credit**

1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.
2. The Company has 13 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.
3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.
4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.
5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.
6. Not applicable.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A-C. The Company has no retrospectively rated contracts.
- D. The Company had no medical loss ratio rebates.
- E. 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, 2019 were \$4.7 million. As of December 31, 2020 \$0.3 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 \$4.3 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 \$0.1 favorable prior-year development from December 31, 2019 to December 31, 2020. 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

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were \$185,301 and \$204,433 for the years ended December 31, 2020 and 2019, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2020 and 2019, the Company paid policyholder dividends in the amount of \$555,802 and \$762,779, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$14,000,000
2. Date of the most recent evaluation of this liability	10/30/2020
3. Was anticipated investment income utilized in the calculation?	Yes [X] No []

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

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.
2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.

NOTES TO FINANCIAL STATEMENTS

3. As of December 31, 2020, the Company had \$11,141,055 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled \$140,561 at year end and are reported on Exhibit 5, Miscellaneous Reserves.
4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.
5. Tabular Interest for Page 7, Line 4 has been determined by formula.
6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under a reinsurance agreement.

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

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2020 (including General and Separate Account liabilities) is presented below:

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	\$ 5,944,946	\$ —	\$ —	\$ 5,944,946	0.02 %
b.. At book value less current surrender charge of 5% or more	1,396,909	—	—	1,396,909	0.00 %
c. At fair value	—	—	22,591,170,523	22,591,170,523	79.88 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	7,341,855	—	22,591,170,523	22,598,512,378	79.90 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,657,706,274	—	—	1,657,706,274	5.86 %
2. Not subject to discretionary withdrawal	3,705,811,228	—	321,113,726	4,026,924,954	14.24 %
3. Total (gross: direct + assumed)	5,370,859,357	—	22,912,284,249	28,283,143,606	100.00 %
4. Reinsurance ceded	1,197,764,252	—	—	1,197,764,252	
5. Total (net)	\$ 4,173,095,105	\$ —	\$ 22,912,284,249	\$ 27,085,379,354	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 698,455	\$ —	\$ —	\$ 698,455	

B. GROUP ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	\$ —	\$ —	\$ —	\$ —	0.00 %
b.. At book value less current surrender charge of 5% or more	268	—	—	268	0.01 %
c. At fair value	—	—	1,635,254	1,635,254	86.24 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	268	—	1,635,254	1,635,522	86.25 %
e. At book value without adjustment (minimal or no charge or adjustment)	260,582	—	—	260,582	13.74 %
2. Not subject to discretionary withdrawal	—	—	—	—	0.00 %
3. Total (gross: direct + assumed)	260,850	—	1,635,254	1,896,104	99.99 %
4. Reinsurance ceded	—	—	—	—	
5. Total (net)	\$ 260,850	\$ —	\$ 1,635,254	\$ 1,896,104	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ 134	\$ —	\$ —	\$ 134	

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	\$ —	\$ —	\$ —	\$ —	0.00 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0.00 %
c. At fair value	—	—	—	—	0.00 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	—	—	—	—	0.00 %
e. At book value without adjustment (minimal or no charge or adjustment)	16,586,840	—	—	16,586,840	1.66 %
2. Not subject to discretionary withdrawal	985,406,069	—	—	985,406,069	98.34 %
3. Total (gross: direct + assumed)	1,001,992,909	—	—	1,001,992,909	100.00 %
4. Reinsurance ceded	802,727,992	—	—	802,727,992	
5. Total (net)	\$ 199,264,917	\$ —	\$ —	\$ 199,264,917	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	\$ 4,170,355,040
2. Exhibit 5, Supplementary Contract Section, Total (net)	3,000,915
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	199,264,917
4. Subtotal	4,372,620,872
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	22,913,919,503
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	—
11. Subtotal	22,913,919,503
12. Combined total	\$ 27,286,540,375

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life actuarial reserves by withdrawal characteristics as of December 31, 2020 is presented below::

A. General Account

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ 101,316,996	\$ 101,316,996	\$ 113,357,855
b. Universal Life	902,288,866	883,572,877	951,851,905
c. Universal Life with Secondary Guarantees	4,170,708,344	3,516,674,101	10,067,907,597
d. Indexed Universal Life	388,489,990	353,441,809	440,994,595
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	3,274,286	4,560,873
h. Variable Life	—	—	—
i. Variable Universal Life	508,160,869	502,158,778	630,446,070
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	1,125,904,589
b. Accidental Death Benefits	XXX	XXX	70,420
c. Disability - Active Lives	XXX	XXX	805,742
d. Disability - Disabled Lives	XXX	XXX	37,480,051
e. Miscellaneous Reserves	XXX	XXX	371,315,040
3. Total (gross: direct + assumed)	6,070,965,065	5,360,438,847	13,744,694,737
4. Reinsurance Ceded	5,462,370,647	4,749,413,764	13,086,578,078
5. Total (net) (3) - (4)	\$ 608,594,418	\$ 611,025,083	\$ 658,116,659

B. Separate Account with Guarantees

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ —	\$ —	\$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	5,456,014,361	5,456,014,361	5,456,014,361
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	—
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
3. Total (gross: direct + assumed)	5,456,014,361	5,456,014,361	5,456,014,361
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	\$ 5,456,014,361	\$ 5,456,014,361	\$ 5,456,014,361

Reconciliation of total life actuarial reserves and deposit fund liabilities:

D. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 648,119,586
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	70,420
3. Exhibit 5, Disability - Active Lives Section, Total (net)	544,246
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	4,693,869
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	4,688,538
6. Subtotal	658,116,659
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	\$ 5,456,014,361
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	5,456,014,361
11. Combined Total ((6) and (10))	\$ 6,114,131,020

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31:

2020		
Type	Gross	Net of Loading
Ordinary new business	\$ —	\$ —
Ordinary renewal	206,169	187,166
Group life	—	—
Total	\$ 206,169	\$ 187,166

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling \$28,430,266,880 and \$27,243,815,730 as of December 31, 2020 and 2019, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:
- Individual variable annuities
 - Variable life insurance

In accordance with the domiciliary state procedures for approving items within the Separate Accounts, the Separate Account classifications are supported by state statute.

2. In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2020 and 2019, the Company Separate Account statement included legally insulated assets of \$28,430,266,880 and \$27,243,815,730, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

Product Lines	December 31, 2020		December 31, 2019	
	Legally Insulated Assets	Separate Account Assets (not legally insulated)	Legally Insulated Assets	Separate Account Assets (not legally insulated)
Individual variable annuities	\$ 22,960,071,218	\$ —	\$ 18,277,487,669	\$ —
Variable life insurance	5,407,729,097	—	4,876,631,004	\$ —
Group life insurance	60,859,248	—	52,529,085	\$ —
Group variable annuity	1,607,317	—	4,037,167,972	\$ —
Total	\$ 28,430,266,880	\$ —	\$ 27,243,815,730	\$ —

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

As of December 31, 2020, the General Account of the Company had a maximum guarantee for Separate Account liabilities of \$0. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2020	\$ —
b.	2019	\$ —
c.	2018	\$ —
d.	2017	\$ —
e.	2016	\$ —

As of December 31, 2020, the General Account of the Company had paid \$0 toward Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2019, 2018, 2017, and 2016 were \$0.

4. During 2020 and 2019 the Company did not engage in securities lending transactions within the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were \$515,178,848 and \$533,685,441 for the years ended December 31, 2020 and 2019, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual variable annuity and variable life contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

NOTES TO FINANCIAL STATEMENTS

An analysis of the Separate Account reserves as of December 31, 2020 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2020	\$ —	\$ —	\$ —	\$ 285,780,328	\$ 285,780,328
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 28,369,933,867	\$ 28,369,933,867
b. Amortized cost	—	—	—	—	—
c. Total reserves	\$ —	\$ —	\$ —	\$ 28,369,933,867	\$ 28,369,933,867
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ —	\$ —	\$ —	\$ —	\$ —
1. With market value adjustment	—	—	—	—	—
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	28,048,820,141	28,048,820,141
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	28,048,820,141	28,048,820,141
b. Not subject to discretionary withdrawal	—	—	—	321,113,726	321,113,726
c. Total	\$ —	\$ —	\$ —	\$ 28,369,933,867	\$ 28,369,933,867
4. Reserves for asset default risk in lieu of AVR	\$ —	\$ —	\$ —	\$ —	\$ —

C. Reconciliation of net transfers to (from) Separate Accounts:

	December 31, 2020	December 31, 2019
	Amount	Amount
1. Transfers as reported in the Summary of Operations of the Separate Account Annual Statement		
a. Transfer to Separate Accounts	\$ 285,780,328	\$ 293,283,966
b. Transfer from Separate Accounts	2,882,960,715	3,388,130,028
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,597,180,387)	(3,094,846,062)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	(7,948,103)	(8,041,963)
3. Transfers as reported in the summary of operations of the Life, Accident & Health Annual Statement (1c) + 2	\$ (2,605,128,490)	\$ (3,102,888,025)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [X] No []

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X] No [] N/A []

1.3

State regulating? CT

1.4

Is the reporting entity publicly traded or a member of publicly traded group?

Yes [] No [X]

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017

3.2

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

12/31/2017

3.3

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

05/10/2019

3.4

By what department or departments?
State of Connecticut Insurance Department

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [] No [] N/A [X]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [] No [X]

4.12

renewals?

Yes [] No [X]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [] No [X]

4.22

renewals?

Yes [] No [X]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If the answer is YES, complete and file the merger history data file with the NAIC.

Yes [] No [X]

5.2

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

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

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [] No [X]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [] No [X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

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

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No [X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes ☒ No ☐ N/A ☐

10.6

If the response to 10.5 is no or n/a, please explain:

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
John Buck Brady, F.S.A., M.A.A.A., Vice President & Chief Actuary, 1 Griffin Road North, Windsor, CT 06095

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes ☐ No ☒

12.11

Name of real estate holding company

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$ 0

12.2

If yes, provide explanation

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes ☐ No ☐

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes ☐ No ☐

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes ☐ No ☐ N/A ☐

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes ☒ No ☐

14.21

If the response to 14.2 is yes, provide information related to amendment(s).
The Code of Ethics was last updated on August 27, 2020 for technical, administrative and other non-substantive changes.

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes ☐ No ☒

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes ☒ No ☐

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes ☒ No ☐

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes ☒ No ☐

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes ☐ No ☒

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$ 0

20.12

To stockholders not officers

\$ 0

20.13

Trustees, supreme or grand (Fraternal only)

\$ 0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$ 0

20.22

To stockholders not officers

0

20.23

Trustees, supreme or grand (Fraternal only)

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes ☐ No ☒

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$ 0

21.22

Borrowed from others

\$ 0

21.23

Leased from others

\$ 0

21.24

Other

\$ 0

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes ☐ No ☒

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$ 0

22.22

Amount paid as expenses

\$ 0

22.23

Other amounts paid

\$ 0

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐ No ☒

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

23.2

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

\$0

INVESTMENT

24.01

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes []No [X]

24.02

If no, give full and complete information, relating thereto:

24.03

For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04

For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.

\$0

24.05

For the reporting entity's securities lending program, report amount of collateral for other programs.

\$0

24.06

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes []No []N/A [X]

24.07

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes []No []N/A [X]

24.08

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes []No []N/A [X]

24.09

For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091

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

\$0

24.092

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

\$0

24.093

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes [X]No []

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$110,202,238

25.22

Subject to reverse repurchase agreements

\$8,529,737

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$1,560,700

25.28

On deposit with states

\$4,144,462

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$327,045,027

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [X]No []

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X]No []N/A []

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3

Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?

Yes [X]No []

26.4

If the response to 26.3 is yes, does the reporting entity utilize:

26.41

Special accounting provision of SSAP No. 108

Yes []No [X]

26.42

Permitted accounting practice

Yes []No [X]

26.43

Other accounting guidance

Yes [X]No []

26.5

By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

Yes []No [X]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guidance Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes []No [X]

27.2

If yes, state the amount thereof at December 31 of the current year:

\$0

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X]No []

28.01

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.02

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

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

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes [] No [X]

28.04

If yes, give full and complete information relating thereto:

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

28.05

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
PGIM, Inc.	U

28.0597

For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes [X] No []

28.0598

For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes [X] No []

28.06

For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5 Investment Management Agreement (IMA) Filed
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS
105676	PGIM, Inc.	5439009SX8QJBZYIGB87	SEC	DS

29.1

Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

Yes [] No [X]

29.2

If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$
29.2999 TOTAL		\$

29.3

For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$	

30.

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 4,676,628,554	\$ 5,547,691,144	\$ 871,062,590
30.2	Preferred Stocks	\$ 6,639,285	\$ 6,798,300	\$ 159,015
30.3	Totals	\$ 4,683,267,839	\$ 5,554,489,444	\$ 871,221,605

30.4

Describe the sources or methods utilized in determining the fair values:

See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value.

31.1

Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

Yes [X] No []

31.2

If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

Yes [] No [X]

31.3

If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

32.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

32.2

If no, list exceptions:

33.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designation 5GI security:

a.

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b.

Issuer or obligor is current on all contracted interest and principal payments.

c.

The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [X] No []

34.

By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a.

The security was purchased prior to January 1, 2018.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- d.

The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities?

Yes ☒ No ☐
35.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a.

The shares were purchased prior to January 1, 2019.
- b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d.

The fund only or predominantly holds bonds in its portfolio.
- e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes ☐ No ☒
36.

By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
- a.

The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
- b.

If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
- c.

If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
- d.

Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.
- Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?

Yes ☒ No ☐

OTHER

- 37.1

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$228,518
- 37.2

List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	\$116,392
- 38.1

Amount of payments for legal expenses, if any?

\$1,108,222
- 38.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
EVERSHEDS SUTHERLAND LLP	\$402,271
- 39.1

Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$28,763
- 39.2

List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	\$20,863

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [☐]

No [☒ X]

1.2

If yes, indicate premium earned on U.S. business only.

\$

0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

0

1.3

Reason for excluding:

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

0

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

0

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

0

1.62

Total incurred claims

\$

0

1.63

Number of covered lives

\$

0

All years prior to most current three years:

1.64

Total premium earned

\$

0

1.65

Total incurred claims

\$

0

1.66

Number of covered lives

\$

0

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

0

1.72

Total incurred claims

\$

0

1.73

Number of covered lives

\$

0

All years prior to most current three years:

1.74

Total premium earned

\$

0

1.75

Total incurred claims

\$

0

1.76

Number of covered lives

\$

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

\$

0

\$

0

2.2

Premium Denominator

\$

135,503,495

\$

120,006,752

2.3

Premium Ratio (2.1/2.2)

0.0%

0.0%

2.4

Reserve Numerator

\$

515,376

\$

501,983

2.5

Reserve Denominator

\$

4,856,676,976

\$

4,950,890,586

2.6

Reserve Ratio (2.4/2.5)

0.0%

0.0%

3.1

Does the reporting entity have Separate Accounts?

Yes [☒ X]

No [☐]

3.2

If yes, has a Separate Accounts statement been filed with this Department

Yes [☒ X]

No [☐]

N/A [☐]

3.3

What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?

\$

33,780,546

3.4

State the authority under which Separate Accounts are maintained:
Connecticut General Statutes Sections 38a-433 and 38a-459

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

Yes [☒ X]

No [☐]

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

Yes [☒ X]

No [☐]

3.7

If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"

\$

(4,850,379)

4.

For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1

Amount of loss reserves established by these annuities during the current year:

\$

0

4.2

List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)

5.1

Do you act as a custodian for health savings accounts?

Yes [☐]

No [☒ X]

5.2

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

\$

0

5.3

Do you act as an administrator for health savings accounts?

Yes [☐]

No [☒ X]

5.4

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

\$

0

6.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

Yes [☐]

No [☐]

N/A [☒ X]

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GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
			\$	\$	\$	\$

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1	Direct premiums written	\$	746,854,867
7.2	Total incurred claims	\$	1,047,272,253
7.3	Number of covered lives		392,874

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

8.1 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 []

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []

9.2 Net reimbursement of such expenses between reporting entities:

9.21	Paid	\$	0
9.22	Received	\$	0

10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]

10.2 If yes, what amount pertaining to these items is included in:

10.21	Page 3, Line 1	\$	0
10.22	Page 4, Line 1	\$	0

11. For stock reporting entities only:

11.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	\$	85,431,561
------	---	----	------------

12. Total dividends paid stockholders since organization of the reporting entity:

12.11	Cash	\$	2,831,458,356
12.12	Stock	\$	0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [] No []

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	\$ 0	\$ 0
13.42	\$25,000 — 99,999	\$ 0	\$ 0
13.43	\$100,000 — 249,999	\$ 0	\$ 0
13.44	\$250,000 — 999,999	\$ 0	\$ 0
13.45	\$1,000,000 or more	\$ 0	\$ 0

13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?	\$	0
------	--	----	---

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

PART 2 – LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

18.1

How often are regular meetings of the governing body held?

18.2

When was the last regular meeting of the governing body held?

18.3

When and where will the next regular or special meeting of the governing body be held?

18.4

How many members of the governing body attended the last regular meeting?

18.5

How many of the same were delegates of the subordinate branches?

19.

How are the expenses of the governing body defrayed?

20.

When and by whom are the officers and directors elected?

21.

What are the qualifications for membership?

22.

What are the limiting ages for admission?

23.

What is the minimum and maximum insurance that may be issued on any one life?

24.

Is a medical examination required before issuing a benefit certificate to applicants?

Yes [☐]

No [☐]

25.

Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?

Yes [☐]

No [☐]

26.1

Are notices of the payments required sent to the members?

Yes [☐]

No [☐]

N/A [☐]

26.2

If yes, do the notices state the purpose for which the money is to be used?

Yes [☐]

No [☐]

27.

What proportion of first and subsequent year's payments may be used for management expenses?

27.11

First Year

27.12

Subsequent Years

28.1

Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?

Yes [☐]

No [☐]

28.2

If so, what amount and for what purpose?

\$

29.1

Does the reporting entity pay an old age disability benefit?

Yes [☐]

No [☐]

29.2

If yes, at what age does the benefit commence?

30.1

Has the constitution or have the laws of the reporting entity been amended during the year?

Yes [☐]

No [☐]

30.2

If yes, when?

31.

Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?

Yes [☐]

No [☐]

32.1

State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements?

Yes [☐]

No [☐]

32.2

If so, was an additional reserve included in Exhibit 5?

Yes [☐]

No [☐]

N/A [☐]

32.3

If yes, explain

33.1

Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?

Yes [☐]

No [☐]

33.2

If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?

Yes [☐]

No [☐]

N/A [☐]

34.

Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?

Yes [☐]

No [☐]

35.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes [☐]

No [☐]

35.2

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

Date	Outstanding Lien Amount
	\$

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	87,879,574	91,468,928	95,831,153	100,906,301	105,674,964
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	52,808,354	55,092,001	57,751,097	61,101,581	64,253,170
3. Credit life (Line 21, Col. 6).....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	121,370	118,545	117,315	140,995	140,394
5. Industrial (Line 21, Col. 2).....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....					
7. Total (Line 21, Col. 10).....	140,809,298	146,679,474	153,699,565	162,148,877	170,068,528
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....					XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	25				
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....					
10. Credit life (Line 2, Col. 6).....					
11. Group (Line 2, Col. 9).....					
12. Industrial (Line 2, Col. 2).....					
13. Total (Line 2, Col. 10).....	25	0	0	0	0
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....					
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	782,720	607,912	799,713	(1,975,516)	706,331
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	133,519,448	118,818,756	....(1,620,836,636)	227,840,388	279,420,252
16. Credit life (group and individual) (Line 20.4, Col. 5).....					
17.1 Group life insurance (Line 20.4, Col. 6).....	....(392,735)	....(535,614)	....(246,003)	1,087,822	49,036
17.2 Group annuities (Line 20.4, Col. 7).....	1,350,965	845,925	1,542,787	2,857,875	2,976,887
18.1 A&H - group (Line 20.4, Col. 8).....					
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....					
18.3 A&H - other (Line 20.4, Col. 10).....	243,098	269,775	270,435	133,828	195,344
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....					
20. Total.....	135,503,496	120,006,754	....(1,618,469,703)	229,944,396	283,347,850
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	6,807,124,272	7,033,862,348	7,714,634,225	5,861,084,649	6,911,025,001
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	6,185,434,432	6,054,578,014	6,553,795,629	4,722,112,961	4,997,266,653
23. Aggregate life reserves (Page 3, Line 1).....	4,849,163,626	4,956,870,450	5,217,117,636	3,444,599,142	3,604,163,499
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....					XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	15,773,266	15,968,053	16,211,222	16,495,768	19,255,211
25. Deposit-type contract funds (Page 3, Line 3).....	199,264,917	216,142,238	475,343,509	513,032,575	746,581,792
26. Asset valuation reserve (Page 3, Line 24.01).....	134,693,701	128,507,852	83,428,299	34,894,589	36,012,232
27. Capital (Page 3, Lines 29 & 30).....	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37).....	619,189,840	976,784,334	1,158,338,596	1,136,471,688	1,911,258,348
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	245,370,014	119,419,971	199,033,048	....(89,971,108)	453,378,499
Risk-Based Capital Analysis					
30. Total adjusted capital.....	741,676,982	1,108,095,651	1,244,485,439	1,158,341,958	1,932,369,486
31. Authorized control level risk-based capital.....	114,468,630	111,908,241	114,432,692	153,794,587	82,455,807
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	70.3	68.4	67.2	70.8	72.8
33. Stocks (Lines 2.1 and 2.2).....	0.3	0.3	1.0	1.4	0.7
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	11.8	12.7	11.2	8.9	7.6
35. Real estate (Line 4.1, 4.2 and 4.3).....					
36. Cash, cash equivalents and short-term investments (Line 5).....	4.5	6.2	5.7	10.5	10.8
37. Contract loans (Line 6).....	1.5	1.5	1.4	2.0	1.7
38. Derivatives (Line 7).....	3.0	2.4	4.4	2.7	5.2
39. Other invested assets (Line 8).....	7.9	7.9	7.3	0.7	0.6
40. Receivables for securities (Line 9).....	0.1	0.1	0.0	0.4	0.1
41. Securities lending reinvested collateral assets (Line 10).....			1.4	2.3	0.1
42. Aggregate write-ins for invested assets (Line 11).....	0.6	0.5	0.2	0.3	0.3
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
FIVE-YEAR HISTORICAL DATA

(continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	10,234,281	10,211,993	10,079,824		
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate					
49. All other affiliated.....				14,630,628	16,103,305
50. Total of above Lines 44 to 49.....	10,234,281	10,211,993	10,079,824	14,630,628	16,103,305
51. Total investment in parent included in Lines 44 to 49 above.....					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	40,454,760	70,109,152	86,053,045	331,131,052	752,945,336
53. Total admitted assets (Page 2, Line 28, Col. 3).....	35,237,391,152	34,277,678,078	32,808,756,472	36,378,571,888	36,793,192,089
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	284,999,031	315,441,263	322,352,995	190,038,802	205,285,053
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(355,549,269)	(12,360,382)	(115,657,101)	(149,376,830)	(201,608,212)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	63,801,748	(301,668,972)	212,915,290	(109,722,809)	39,967,504
57. Total of above Lines 54, 55 and 56.....	(6,748,490)	1,411,909	419,611,184	(69,060,837)	43,644,345
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	2,865,107,186	3,384,137,068	3,888,806,985	4,041,586,888	4,385,746,641
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....	298,190	366,656	473,280	778,088	564,151
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	(26,240,185)	(15,629,395)	(27,846,899)	(28,825,765)	(20,452,995)
61. Increase in A&H reserves (Line 19, Col. 6).....	(194,787)	(243,169)	(284,546)	(2,856,681)	(304,031)
62. Dividends to policyholders and refunds to members (Line 30, Col 1).....	19,152	208,009	86,855	(26,618)	(59,340)
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	122.6	156.5	(9.1)	109.4	76.8
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	3.1	3.6	4.0	3.7	3.8
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	44.1	47.7	71.0	(1,413.1)	259.2
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....					
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	4.5	4.5	5.1	11.2	17.3
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....					
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....					
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	4,563,009	4,836,313	5,131,138	5,389,410	5,756,724
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	4,653,986	4,916,807	5,116,870	5,551,001	5,764,822
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2).....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	23,152,953	12,652,377	19,649,665	17,360,584	19,029,130
74. Ordinary - individual annuities (Page 6, Col. 4).....	300,062,663	368,642,407	105,506,650	302,157,049	329,250,621
75. Ordinary - supplementary contracts.....	XXX	XXX	(236,311)	(449,059)	(231,606)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....					
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....	234,962	60,990	682,626	509,335	520,944
78. Group annuities (Page 6, Col. 5).....	813,059	510,143	(954,786)	(768,692)	(488,960)
79. A&H - group (Page 6.5, Col. 3).....					
80. A&H - credit (Page 6.5, Col. 10).....					
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....	128,392	133,865	67,623	1,426,911	(53,038)
82. Aggregate of all other lines of business (Page 6, Col. 8).....	78,252,020	26,569,901	55,987,806	(47,209)	(272,782)
83. Fraternal (Page 6, Col. 7).....					
84. Total (Page 6, Col. 1).....	402,644,048	408,569,684	180,703,273	320,188,919	347,754,309

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
NAIC Group Code.....4926 NAIC Company Code.....71153

LIFE INSURANCE

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	745,171,701		1,506,535		746,678,236
2. Annuity considerations.....	123,275,262				123,275,262
3. Deposit-type contract funds.....	846,296	XXX		XXX	846,296
4. Other considerations.....	32,738,579				32,738,579
5. Totals (Sum of Lines 1 to 4).....	902,031,838	0	1,506,535	0	903,538,373
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	263				263
6.2 Applied to pay renewal premiums.....	523				523
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....					0
6.4 Other.....					0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	786	0	0	0	786
Annuities:					
7.1 Paid in cash or left on deposit.....					0
7.2 Applied to provide paid-up annuities.....					0
7.3 Other.....					0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	786	0	0	0	786
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	1,019,881,959				1,019,881,959
10. Matured endowments.....	196,260				196,260
11. Annuity benefits.....	427,573,709				427,573,709
12. Surrender values and withdrawals for life contracts.....	2,804,943,086		120,593		2,805,063,679
13. Aggregate write-ins for miscellaneous direct claims and benefits paid....	151,108,642	0	0	0	151,108,642
14. All other benefits, except accident and health.....	8,114,966				8,114,966
15. Totals.....	4,411,818,622	0	120,593	0	4,411,939,215

DETAILS OF WRITE-INS

1301. Annuity benefits not involving life contingencies.....	150,422,164				150,422,164
1302. Supplementary contracts with life contingencies.....	686,478				686,478
1303.					0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	151,108,642	0	0	0	151,108,642

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No. of Pols. & Certifs.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	409	160,971,978							409	160,971,978
17. Incurred during current year.....	3,378	1,041,602,791							3,378	1,041,602,791
Settled during current year:										
18.1 By payment in full.....	3,238	1,019,697,078							3,238	1,019,697,078
18.2 By payment on compromised claims.....									0	0
18.3 Totals paid.....	3,238	1,019,697,078	0	0	0	0	0	0	3,238	1,019,697,078
18.4 Reduction by compromise.....									0	0
18.5 Amount rejected.....									0	0
18.6 Total settlements.....	3,238	1,019,697,078	0	0	0	0	0	0	3,238	1,019,697,078
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	549	182,877,691	0	0	0	0	0	0	549	182,877,691
POLICY EXHIBIT					No. of Pol.					
20. In force December 31, prior year.....	306,728	136,289,966,136	(a).....		18	118,545,188			306,746	136,408,511,324
21. Issued during year.....									0	0
22. Other changes to in force (Net).....	(11,666)	(5,374,609,652)			55	2,825,048			(11,611)	(5,371,784,604)
23. In force December 31 of current year.....	295,062	130,915,356,484	0	(a).....0	73	121,370,236	0	0	295,135	131,036,726,720

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group policies (b).....					
24.1 Federal Employee Health Benefits Plan premium (b).....					
24.2 Credit (group and individual).....					
24.3 Collectively renewable policies/certificates (b).....					
24.4 Medicare Title XVIII exempt from state taxes or fees.....					
Other Individual Policies:					
25.1 Non-cancelable (b).....					
25.2 Guaranteed renewable (b).....	218,501	243,098		298,844	298,189
25.3 Non-renewable for stated reasons only (b).....					
25.4 Other accident only.....					
25.5 All other (b).....					
25.6 Totals (Sum of Lines 25.1 to 25.5).....	218,501	243,098	0	298,844	298,189
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	218,501	243,098	0	298,844	298,189

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....			413,177	146,560,929			18	77	118,545	146,679,474
2. Issued during year.....			1	25						25
3. Reinsurance assumed.....										0
4. Revived during year.....			136	82,208						82,208
5. Increased during year (net).....				287,436					4,314	291,750
6. Subtotals, Lines 2 to 5.....	0	0	137	369,669	0	0	0	0	4,314	373,983
7. Additions by dividends during year.....	XXX		XXX		XXX		XXX	XXX		0
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	413,314	146,930,598	0	0	18	77	122,859	147,053,457
Deductions during year:										
10. Death.....			3,217	995,156			XXX			995,156
11. Maturity.....			20	5,737			XXX			5,737
12. Disability.....							XXX			0
13. Expiry.....			87	28,074						28,074
14. Surrender.....			4,467	1,756,748				1	50	1,756,798
15. Lapse.....			5,984	2,684,769				3	1,439	2,686,208
16. Conversion.....							XXX	XXX	XXX	0
17. Decreased (net).....				299,213						299,213
18. Reinsurance.....			6,665	472,973						472,973
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	20,440	6,242,670	0	0	0	4	1,489	6,244,159
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	392,874	140,687,928	0	0	18	73	121,370	140,809,298
22. Reinsurance ceded end of year.....	XXX		XXX	140,665,110	XXX		XXX	XXX	29,592	140,694,702
23. Line 21 minus Line 22.....	XXX	0	XXX	22,818	XXX	(a) 0	XXX	XXX	91,778	114,596

DETAILS OF WRITE-INS

0801.										0
0802.										0
0803.										0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.										0
1902.										0
1903.										0
1998. Summary of remaining write-ins for Line 19 from overflow page.....	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX.....	.....	XXX.....	.....33,202
25. Other paid-up insurance.....	.....	.....	.....16,850	.....257,322
26. Debit ordinary insurance.....	XXX.....	XXX.....	.....	.....

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	.....	.....	.....61	.....189
28. Term policies-other.....	.....	.....	.....96,257	.....52,676,951
29. Other term insurance-decreasing.....	XXX.....	.....	XXX.....	.....
30. Other term insurance.....	XXX.....	.....	XXX.....	.....107,723
31. Totals (Lines 27 to 30).....	.....0	.....0	.....96,318	.....52,784,863
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX.....	.....	XXX.....	.....
33. Totals, extended term insurance.....	XXX.....	XXX.....	.....2,276	.....23,491
34. Totals, whole life and endowment.....	.....1	.....25	.....294,280	.....87,879,574
35. Totals (Lines 31 to 34).....	.....1	.....25	.....392,874	.....140,687,928

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	.....	.....	.....	.....
37. Ordinary.....	.....25	.....	.....140,636,641	.....51,287
38. Credit Life (Group and Individual).....	.....	.....	.....	.....
39. Group.....	.....	.....	.....121,370	.....
40. Totals (Lines 36 to 39).....	.....25	.....0	.....140,758,011	.....51,287

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX.....	.....	XXX.....	.....
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	XXX.....	.....	XXX.....
43. Federal Employees' Group Life Insurance included in Line 21.....
44. Servicemen's Group Life Insurance included in Line 21.....
45. Group Permanent Insurance included in Line 21.....73	.....121,370

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....149,763
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1	
47.2	

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium.....39,422	.....5,285,412	.....	.....	.....	.....
49. Disability Income.....2,615	.....311,736	.....	.....	.....	.....
50. Extended Benefits.....	XXX.....	XXX.....	.....	.....	.....	.....
51. Other.....
52. Total.....	.....0	(a).....0	.....42,037	(a).....5,597,148	.....0	(a).....0	.....0	(a).....0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	610			
2. Issued during year.....	24			
3. Reinsurance assumed.....				
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	634	0	0	0
Deductions during year:				
6. Decreased (net).....	45			
7. Reinsurance ceded.....	11			
8. Totals (Lines 6 and 7).....	56	0	0	0
9. In force end of year (line 5 minus line 8).....	578	0	0	0
10. Amount on deposit.....		(a)		(a)
11. Income now payable.....	578			
12. Amount of income payable.....	(a) 906,034	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	25,004	279,732	3,038	3,038
2. Issued during year.....	806	1,025		
3. Reinsurance assumed.....	(93)	(948)	(309)	(309)
4. Increased during year (net).....				
5. Total (Lines 1 to 4).....	25,717	279,809	2,729	2,729
Deductions during year:				
6. Decreased (net).....	1,647	22,643	1	1
7. Reinsurance ceded.....				
8. Totals (Lines 6 and 7).....	1,647	22,643	1	1
9. In force end of year (Line 5 minus Line 8).....	24,070	257,166	2,728	2,728
Income now payable:				
10. Amount of income payable.....	(a) 172,022,505	XXX	XXX	(a) 35,319
Deferred fully paid:				
11. Account balance.....	XXX	(a) 24,960,642,288	XXX	(a) 164,278,995
Deferred not fully paid:				
12. Account balance.....	XXX	(a) 33,422,461	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....					8,729	281,357
2. Issued during year.....						
3. Reinsurance assumed.....						
4. Increased during year (net).....		XXX		XXX		XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	8,729	XXX
Deductions during year:						
6. Conversions.....		XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....		XXX		XXX	1,522	XXX
8. Reinsurance ceded.....		XXX		XXX		XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	1,522	XXX
10. In force end of year (Line 5 minus Line 9)...	0	(a)	0	(a)	7,207	(a) 251,907

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year.....	785	
2. Issued during year.....	26	
3. Reinsurance assumed.....		
4. Increased during year (net).....		
5. Total (Lines 1 to 4).....	811	0
Deductions during year:		
6. Decreased (net).....	138	
7. Reinsurance ceded.....		
8. Totals (Lines 6 and 7).....	138	0
9. In force end of year (Line 5 minus Line 8).....	673	0
10. Amount of account balance.....	(a) 16,311,640	(a) 1,206,257

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	86,725,788
2. Current year's realized pre-tax capital gains/(losses) of \$.....29,807,042 transferred into the reserve net of taxes of \$.....6,259,479.....	23,547,563
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	110,273,351
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	8,839,118
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	101,434,233

Amortization

	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020.....	7,394,190	1,444,929		8,839,118
2. 2021.....	5,544,804	1,937,272		7,482,076
3. 2022.....	3,823,823	1,576,148		5,399,970
4. 2023.....	2,680,633	1,331,426		4,012,059
5. 2024.....	2,241,484	1,071,699		3,313,183
6. 2025.....	2,196,704	807,195		3,003,899
7. 2026.....	2,469,360	653,373		3,122,733
8. 2027.....	2,841,702	638,112		3,479,814
9. 2028.....	3,378,880	639,286		4,018,166
10. 2029.....	3,865,141	609,177		4,474,318
11. 2030.....	4,419,353	576,532		4,995,884
12. 2031.....	4,758,708	586,761		5,345,469
13. 2032.....	5,114,237	591,856		5,706,093
14. 2033.....	5,386,720	598,132		5,984,852
15. 2034.....	5,213,693	586,032		5,799,725
16. 2035.....	4,619,574	605,609		5,225,184
17. 2036.....	4,009,482	624,344		4,633,825
18. 2037.....	3,242,474	654,455		3,896,928
19. 2038.....	2,412,062	681,727		3,093,789
20. 2039.....	1,974,208	731,295		2,705,503
21. 2040.....	1,925,371	745,468		2,670,839
22. 2041.....	1,781,563	775,863		2,557,426
23. 2042.....	1,631,979	769,390		2,401,369
24. 2043.....	1,465,414	782,473		2,247,887
25. 2044.....	1,103,045	762,021		1,865,066
26. 2045.....	690,812	787,224		1,478,035
27. 2046.....	348,271	696,877		1,045,149
28. 2047.....	130,521	554,334		684,855
29. 2048.....	49,826	395,953		445,779
30. 2049.....	11,756	253,410		265,166
31. 2050 and Later.....		79,191		79,191
32. Total (Lines 1 to 31).....	86,725,788	23,547,563	0	110,273,351

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	30,613,068	7,545,936	38,159,004	3,273,942	87,074,906	90,348,848	128,507,852
2. Realized capital gains/(losses) net of taxes - General Account.....	(3,128,459)	(6,714)	(3,135,173)	9,645	(11,864,216)	(11,854,571)	(14,989,744)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....			0			0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	111,998		111,998	22,344	23,246,350	23,268,694	23,380,692
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....			0			0	0
7. Basic contribution.....	6,598,439	1,729,740	8,328,178		15,117	15,117	8,343,295
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	34,195,046	9,268,962	43,464,007	3,305,931	98,472,157	101,778,087	145,242,095
9. Maximum reserve.....	32,747,081	7,964,583	40,711,664	2,832,587	91,985,709	94,818,296	135,529,960
10. Reserve objective.....	19,407,268	6,113,730	25,520,998	2,826,968	91,936,470	94,763,438	120,284,436
11. 20% of (Line 10 minus Line 8).....	(2,957,555)	(631,046)	(3,588,602)	(95,793)	(1,307,137)	(1,402,930)	(4,991,532)
12. Balance before transfers (Lines 8 + 11).....	31,237,490	8,637,915	39,875,406	3,210,138	97,165,019	100,375,157	140,250,563
13. Transfers.....	673,332	(673,332)	0			0	0
14. Voluntary contribution.....			0			0	0
15. Adjustment down to maximum/up to zero.....			0	(377,551)	(5,179,310)	(5,556,862)	(5,556,862)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	31,910,822	7,964,583	39,875,406	2,832,587	91,985,709	94,818,296	134,693,701

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
30		LONG-TERM BONDS										
	1	Exempt obligations.....	374,364,360	.XXX.	XXX.	374,364,360	0.0000	.0	0.0000	.0	0.0000	.0
	2.1	NAIC Designation Category 1.A.....	686,103,574	.XXX.	XXX.	686,103,574	0.0005	343,052	0.0016	1,097,766	0.0033	2,264,142
	2.2	NAIC Designation Category 1.B.....	121,749,408	.XXX.	XXX.	121,749,408	0.0005	60,875	0.0016	194,799	0.0033	401,773
	2.3	NAIC Designation Category 1.C.....	272,350,778	.XXX.	XXX.	272,350,778	0.0005	136,175	0.0016	435,761	0.0033	898,758
	2.4	NAIC Designation Category 1.D.....	187,946,890	.XXX.	XXX.	187,946,890	0.0005	93,973	0.0016	300,715	0.0033	620,225
	2.5	NAIC Designation Category 1.E.....	298,103,977	.XXX.	XXX.	298,103,977	0.0005	149,052	0.0016	476,966	0.0033	983,743
	2.6	NAIC Designation Category 1.F.....	399,952,146	.XXX.	XXX.	399,952,146	0.0005	199,976	0.0016	639,923	0.0033	1,319,842
	2.7	NAIC Designation Category 1.G.....	501,240,670	.XXX.	XXX.	501,240,670	0.0005	250,620	0.0016	801,985	0.0033	1,654,094
	2.8	Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7).....	2,467,447,443	.XXX.	XXX.	2,467,447,443	XXX.	1,233,724	.XXX.	3,947,916	.XXX.	8,142,577
	3.1	NAIC Designation Category 2.A.....	515,268,957	.XXX.	XXX.	515,268,957	0.0021	1,082,065	0.0064	3,297,721	0.0106	5,461,851
	3.2	NAIC Designation Category 2.B.....	702,756,972	.XXX.	XXX.	702,756,972	0.0021	1,475,790	0.0064	4,497,645	0.0106	7,449,224
	3.3	NAIC Designation Category 2.C.....	340,203,211	.XXX.	XXX.	340,203,211	0.0021	714,427	0.0064	2,177,301	0.0106	3,606,154
	3.4	Subtotal NAIC (3.1+3.2+3.3).....	1,558,229,140	.XXX.	XXX.	1,558,229,140	XXX.	3,272,281	.XXX.	9,972,666	.XXX.	16,517,229
	4.1	NAIC Designation Category 3.A.....	41,565,948	.XXX.	XXX.	41,565,948	0.0099	411,503	0.0263	1,093,184	0.0376	1,562,880
	4.2	NAIC Designation Category 3.B.....	61,083,715	.XXX.	XXX.	61,083,715	0.0099	604,729	0.0263	1,606,502	0.0376	2,296,748
	4.3	NAIC Designation Category 3.C.....	49,995,042	.XXX.	XXX.	49,995,042	0.0099	494,951	0.0263	1,314,870	0.0376	1,879,814
	4.4	Subtotal NAIC (4.1+4.2+4.3).....	152,644,705	.XXX.	XXX.	152,644,705	XXX.	1,511,183	.XXX.	4,014,556	.XXX.	5,739,441
	5.1	NAIC Designation Category 4.A.....	2,287,451	.XXX.	XXX.	2,287,451	0.0245	56,043	0.0572	130,842	0.0817	186,885
	5.2	NAIC Designation Category 4.B.....	15,283,681	.XXX.	XXX.	15,283,681	0.0245	374,450	0.0572	874,227	0.0817	1,248,677
	5.3	NAIC Designation Category 4.C.....	813,735	.XXX.	XXX.	813,735	0.0245	19,937	0.0572	46,546	0.0817	66,482
	5.4	Subtotal NAIC (5.1+5.2+5.3).....	18,384,867	.XXX.	XXX.	18,384,867	XXX.	450,429	.XXX.	1,051,614	.XXX.	1,502,044
	6.1	NAIC Designation Category 5.A.....		.XXX.	XXX.	.0	0.0630	.0	0.1128	.0	0.1880	.0
	6.2	NAIC Designation Category 5.B.....		.XXX.	XXX.	.0	0.0630	.0	0.1128	.0	0.1880	.0
	6.3	NAIC Designation Category 5.C.....		.XXX.	XXX.	.0	0.0630	.0	0.1128	.0	0.1880	.0
	6.4	Subtotal NAIC (6.1+6.2+6.3).....	.0	.XXX.	XXX.	.0	XXX.	.0	.XXX.	.0	.XXX.	.0
	7	NAIC 6.....	16,917	.XXX.	XXX.	16,917	0.0000	.0	0.2370	4,009	0.2370	4,009
	8	Total unrated multi-class securities acquired by conversion.....		.XXX.	XXX.	.0	.XXX.		.XXX.		.XXX.	
	9	Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8).....	4,571,087,432	.XXX.	XXX.	4,571,087,432	XXX.	6,467,617	.XXX.	18,990,762	.XXX.	31,905,299
		PREFERRED STOCKS										
	10	Highest quality.....		.XXX.	XXX.	.0	0.0005	.0	0.0016	.0	0.0033	.0
	11	High quality.....	6,639,285	.XXX.	XXX.	6,639,285	0.0021	13,942	0.0064	42,491	0.0106	70,376
	12	Medium quality.....		.XXX.	XXX.	.0	0.0099	.0	0.0263	.0	0.0376	.0
	13	Low quality.....		.XXX.	XXX.	.0	0.0245	.0	0.0572	.0	0.0817	.0
	14	Lower quality.....		.XXX.	XXX.	.0	0.0630	.0	0.1128	.0	0.1880	.0
	15	In or near default.....		.XXX.	XXX.	.0	0.0000	.0	0.2370	.0	0.2370	.0
	16	Affiliated life with AVR.....		.XXX.	XXX.	.0	0.0000	.0	0.0000	.0	0.0000	.0
	17	Total preferred stocks (sum of Lines 10 through 16).....	6,639,285	.XXX.	XXX.	6,639,285	.XXX.	13,942	.XXX.	42,491	.XXX.	70,376

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
31		SHORT-TERM BONDS										
	18	Exempt obligations.....	24,997,361	.XXX.	XXX	24,997,361	0.0000	.0	0.0000	.0	0.0000	.0
	19.1	1 NAIC Designation Category 1.A.....		.XXX.	XXX	.0	0.0005	.0	0.0016	.0	0.0033	.0
	19.2	1 NAIC Designation Category 1.B.....		.XXX.	XXX	.0	0.0005	.0	0.0016	.0	0.0033	.0
	19.3	1 NAIC Designation Category 1.C.....	4,995,616	.XXX.	XXX	4,995,616	0.0005	2,498	0.0016	7,993	0.0033	16,486
	19.4	1 NAIC Designation Category 1.D.....		.XXX.	XXX	.0	0.0005	.0	0.0016	.0	0.0033	.0
	19.5	1 NAIC Designation Category 1.E.....	5,000,000	.XXX.	XXX	5,000,000	0.0005	2,500	0.0016	8,000	0.0033	16,500
	19.6	1 NAIC Designation Category 1.F.....	8,529,737	.XXX.	XXX	8,529,737	0.0005	4,265	0.0016	13,648	0.0033	28,148
	19.7	1 NAIC Designation Category 1.G.....	5,028,497	.XXX.	XXX	5,028,497	0.0005	2,514	0.0016	8,046	0.0033	16,594
	19.8	Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7).....	23,553,850	.XXX.	XXX	23,553,850	XXX	11,777	.XXX.	37,686	XXX	77,728
	20.1	2 NAIC Designation Category 2.A.....	4,000,035	.XXX.	XXX	4,000,035	0.0021	8,400	0.0064	25,600	0.0106	42,400
	20.2	2 NAIC Designation Category 2.B.....		.XXX.	XXX	.0	0.0021	.0	0.0064	.0	0.0106	.0
	20.3	2 NAIC Designation Category 2.C.....		.XXX.	XXX	.0	0.0021	.0	0.0064	.0	0.0106	.0
	20.4	Subtotal NAIC (20.1+20.2+20.3).....	4,000,035	.XXX.	XXX	4,000,035	XXX	8,400	.XXX.	25,600	XXX	42,400
	21.1	3 NAIC Designation Category 3.A.....		.XXX.	XXX	.0	0.0099	.0	0.0263	.0	0.0376	.0
	21.2	3 NAIC Designation Category 3.B.....		.XXX.	XXX	.0	0.0099	.0	0.0263	.0	0.0376	.0
	21.3	3 NAIC Designation Category 3.C.....		.XXX.	XXX	.0	0.0099	.0	0.0263	.0	0.0376	.0
	21.4	Subtotal NAIC (21.1+21.2+21.3).....	.0	.XXX.	XXX	.0	XXX	.0	.XXX.	.0	XXX	.0
	22.1	4 NAIC Designation Category 4.A.....		.XXX.	XXX	.0	0.0245	.0	0.0572	.0	0.0817	.0
	22.2	4 NAIC Designation Category 4.B.....		.XXX.	XXX	.0	0.0245	.0	0.0572	.0	0.0817	.0
	22.3	4 NAIC Designation Category 4.C.....		.XXX.	XXX	.0	0.0245	.0	0.0572	.0	0.0817	.0
	22.4	Subtotal NAIC (22.1+22.2+22.3).....	.0	.XXX.	XXX	.0	XXX	.0	.XXX.	.0	XXX	.0
	23.1	5 NAIC Designation Category 5.A.....		.XXX.	XXX	.0	0.0630	.0	0.1128	.0	0.1880	.0
	23.2	5 NAIC Designation Category 5.B.....		.XXX.	XXX	.0	0.0630	.0	0.1128	.0	0.1880	.0
	23.3	5 NAIC Designation Category 5.C.....		.XXX.	XXX	.0	0.0630	.0	0.1128	.0	0.1880	.0
	23.4	Subtotal NAIC (23.1+23.2+23.3).....	.0	.XXX.	XXX	.0	XXX	.0	.XXX.	.0	XXX	.0
	24	6 NAIC 6.....		.XXX.	XXX	.0	0.0000	.0	0.2370	.0	0.2370	.0
	25	Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24).....	52,551,246	.XXX.	XXX	52,551,246	XXX	20,177	.XXX.	63,286	XXX	120,128
		DERIVATIVE INSTRUMENTS										
	26	Exchange traded.....	6,330,465	.XXX.	XXX	6,330,465	0.0005	3,165	0.0016	10,129	0.0033	20,891
	27	1 Highest quality.....		.XXX.	XXX	.0	0.0005	.0	0.0016	.0	0.0033	.0
	28	2 High quality.....		.XXX.	XXX	.0	0.0021	.0	0.0064	.0	0.0106	.0
	29	3 Medium quality.....		.XXX.	XXX	.0	0.0099	.0	0.0263	.0	0.0376	.0
	30	4 Low quality.....		.XXX.	XXX	.0	0.0245	.0	0.0572	.0	0.0817	.0
	31	5 Lower quality.....		.XXX.	XXX	.0	0.0630	.0	0.1128	.0	0.1880	.0
	32	6 In or near default.....		.XXX.	XXX	.0	0.0000	.0	0.2370	.0	0.2370	.0
	33	Total derivative instruments.....	6,330,465	.XXX.	XXX	6,330,465	XXX	3,165	.XXX.	10,129	XXX	20,891
	34	Total (Lines 9 + 17 + 25 + 33).....	4,636,608,428	.XXX.	XXX	4,636,608,428	XXX	6,504,901	.XXX.	19,106,668	XXX	32,116,694

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality.....			XXX.....	.....0	.....0.0011	.....0	.....0.0057	.....0	.....0.0074	.....0
36		Farm mortgages - CM2 - high quality.....			XXX.....	.....0	.....0.0040	.....0	.....0.0114	.....0	.....0.0149	.....0
37		Farm mortgages - CM3 - medium quality.....			XXX.....	.....0	.....0.0069	.....0	.....0.0200	.....0	.....0.0257	.....0
38		Farm mortgages - CM4 - low medium quality.....			XXX.....	.....0	.....0.0120	.....0	.....0.0343	.....0	.....0.0428	.....0
39		Farm mortgages - CM5 - low quality.....			XXX.....	.....0	.....0.0183	.....0	.....0.0486	.....0	.....0.0628	.....0
40		Residential mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0003	.....0	.....0.0007	.....0	.....0.0011	.....0
41		Residential mortgages-all other.....	8,818,824		XXX.....	8,818,824	.....0.0015	13,228	.....0.0034	29,984	.....0.0046	40,567
42		Commercial mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0003	.....0	.....0.0007	.....0	.....0.0011	.....0
43		Commercial mortgages-all other - CM1 - highest quality.....	463,296,540		XXX.....	463,296,540	.....0.0011	509,626	.....0.0057	2,640,790	.....0.0074	3,428,394
44		Commercial mortgages-all other - CM2 - high quality.....	284,557,518		XXX.....	284,557,518	.....0.0040	1,138,230	.....0.0114	3,243,956	.....0.0149	4,239,907
45		Commercial mortgages-all other - CM3 - medium quality.....	9,950,000		XXX.....	9,950,000	.....0.0069	68,655	.....0.0200	199,000	.....0.0257	255,715
46		Commercial mortgages-all other - CM4 - low medium quality.....			XXX.....	.....0	.....0.0120	.....0	.....0.0343	.....0	.....0.0428	.....0
47		Commercial mortgages-all other - CM5 - low quality.....			XXX.....	.....0	.....0.0183	.....0	.....0.0486	.....0	.....0.0628	.....0
		Overdue, not in process:										
48		Farm mortgages.....			XXX.....	.....0	.....0.0480	.....0	.....0.0868	.....0	.....0.1371	.....0
49		Residential mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0006	.....0	.....0.0014	.....0	.....0.0023	.....0
50		Residential mortgages-all other.....			XXX.....	.....0	.....0.0029	.....0	.....0.0066	.....0	.....0.0103	.....0
51		Commercial mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0006	.....0	.....0.0014	.....0	.....0.0023	.....0
52		Commercial mortgages-all other.....			XXX.....	.....0	.....0.0480	.....0	.....0.0868	.....0	.....0.1371	.....0
		In process of foreclosure:										
53		Farm mortgages.....			XXX.....	.....0	.....0.0000	.....0	.....0.1942	.....0	.....0.1942	.....0
54		Residential mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0000	.....0	.....0.0046	.....0	.....0.0046	.....0
55		Residential mortgages-all other.....			XXX.....	.....0	.....0.0000	.....0	.....0.0149	.....0	.....0.0149	.....0
56		Commercial mortgages-insured or guaranteed.....			XXX.....	.....0	.....0.0000	.....0	.....0.0046	.....0	.....0.0046	.....0
57		Commercial mortgages-all other.....			XXX.....	.....0	.....0.0000	.....0	.....0.1942	.....0	.....0.1942	.....0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	766,622,882	0	XXX.....	766,622,882	XXX.....	1,729,740	XXX.....	6,113,730	XXX.....	7,964,583
59		Schedule DA mortgages.....			XXX.....	.....0	.....0.0034	.....0	.....0.0114	.....0	.....0.0149	.....0
60		Total mortgage loans on real estate (Lines 58 + 59).....	766,622,882	0	XXX.....	766,622,882	XXX.....	1,729,740	XXX.....	6,113,730	XXX.....	7,964,583

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public.....	6,665,524	XXX	XXX	6,665,524	0.0000	0	(a).....0.2431	1,620,389	(a).....0.2431	1,620,389
2		Unaffiliated private.....		XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
3		Federal Home Loan Bank.....	1,560,700	XXX	XXX	1,560,700	0.0000	0	.....0.0061	9,520	.....0.0097	15,139
4		Affiliated life with AVR.....		XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations.....				0	XXX		XXX		XXX	
6		Fixed income highest quality.....				0	XXX		XXX		XXX	
7		Fixed income high quality.....				0	XXX		XXX		XXX	
8		Fixed income medium quality.....				0	XXX		XXX		XXX	
9		Fixed income low quality.....				0	XXX		XXX		XXX	
10		Fixed income lower quality.....				0	XXX		XXX		XXX	
11		Fixed income in or near default.....				0	XXX		XXX		XXX	
12		Unaffiliated common stock public.....				0	0.0000	0	(a).....	0	(a).....	0
13		Unaffiliated common stock private.....				0	0.0000	0	.....0.1945	0	.....0.1945	0
14		Real estate.....				0	(b).....	0	(b).....	0	(b).....	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	7,576,322	XXX	XXX	7,576,322	0.0000	0	.....0.1580	1,197,059	.....0.1580	1,197,059
16		Affiliated - all other.....		XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	15,802,546	0	0	15,802,546	XXX	0	XXX	2,826,968	XXX	2,832,587
		REAL ESTATE										
18		Home office property (General Account only).....				0	0.0000	0	.....0.0912	0	.....0.0912	0
19		Investment properties.....				0	0.0000	0	.....0.0912	0	.....0.0912	0
20		Properties acquired in satisfaction of debt.....				0	0.0000	0	.....0.1337	0	.....0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations.....		XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....		XXX	XXX	0	0.0005	0	.....0.0016	0	.....0.0033	0
24	2	High quality.....		XXX	XXX	0	0.0021	0	.....0.0064	0	.....0.0106	0
25	3	Medium quality.....		XXX	XXX	0	0.0099	0	.....0.0263	0	.....0.0376	0
26	4	Low quality.....		XXX	XXX	0	0.0245	0	.....0.0572	0	.....0.0817	0
27	5	Lower quality.....		XXX	XXX	0	0.0630	0	.....0.1128	0	.....0.1880	0
28	6	In or near default.....		XXX	XXX	0	0.0000	0	.....0.2370	0	.....0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality.....	28,347,921	XXX.....	XXX.....	28,347,921	0.0005	14,174	0.0016	45,357	0.0033	93,548
31	2	High quality.....		XXX.....	XXX.....	0	0.0021	0	0.0064	0	0.0106	0
32	3	Medium quality.....		XXX.....	XXX.....	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality.....		XXX.....	XXX.....	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality.....		XXX.....	XXX.....	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default.....		XXX.....	XXX.....	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR.....		XXX.....	XXX.....	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	28,347,921	XXX.....	XXX.....	28,347,921	XXX.....	14,174	XXX.....	45,357	XXX.....	93,548
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality.....			XXX.....	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality.....			XXX.....	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality.....			XXX.....	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality.....			XXX.....	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality.....			XXX.....	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other.....		XXX.....	XXX.....	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages.....			XXX.....	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other.....			XXX.....	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other.....			XXX.....	0	0.0480	0	0.0868	0	0.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages.....			XXX.....	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other.....			XXX.....	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed.....			XXX.....	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other.....			XXX.....	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0
57		Unaffiliated - In Good Standing with Covenants.....			XXX.....	0	(c).....	0	(c).....	0	(c).....	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....			XXX.....	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....			XXX.....	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other.....			XXX.....	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process.....			XXX.....	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure.....			XXX.....	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX.....	0	XXX.....	0	XXX.....	0	XXX.....	0

ASSET VALUATION RESERVE (continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations
Equity and Other Invested Asset Component

Line Number	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public.....		XXX.....	XXX.....	.....0	.....0.0000	.....0	(a).....0.2431	.....0	(a).....0.2431	.....0
66		Unaffiliated private.....	451,775,318	XXX.....	XXX.....	451,775,318	.....0.0000	.....0	.....0.1945	87,870,299	.....0.1945	87,870,299
67		Affiliated life with AVR.....		XXX.....	XXX.....	.....0	.....0.0000	.....0	.....0.0000	.....0	.....0.0000	.....0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....		XXX.....	XXX.....	.....0	.....0.0000	.....0	.....0.1580	.....0	.....0.1580	.....0
69		Affiliated other - all other.....		XXX.....	XXX.....	.....0	.....0.0000	.....0	.....0.1945	.....0	.....0.1945	.....0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	451,775,318	XXX.....	XXX.....	451,775,318	XXX.....	.....0	XXX.....	87,870,299	XXX.....	87,870,299
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only).....				.....0	.....0.0000	.....0	.....0.0912	.....0	.....0.0912	.....0
72		Investment properties.....	23,491,330			23,491,330	.....0.0000	.....0	.....0.0912	2,142,409	.....0.0912	2,142,409
73		Properties acquired in satisfaction of debt.....				.....0	.....0.0000	.....0	.....0.1337	.....0	.....0.1337	.....0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	23,491,330	.....0	.....0	23,491,330	XXX.....	.....0	XXX.....	2,142,409	XXX.....	2,142,409
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit.....				.....0	.....0.0003	.....0	.....0.0006	.....0	.....0.0010	.....0
76		Non-guaranteed federal low income housing tax credit.....				.....0	.....0.0063	.....0	.....0.0120	.....0	.....0.0190	.....0
77		Guaranteed state low income housing tax credit.....				.....0	.....0.0003	.....0	.....0.0006	.....0	.....0.0010	.....0
78		Non-guaranteed state low income housing tax credit.....	149,631			149,631	.....0.0063	943	.....0.0120	1,796	.....0.0190	2,843
79		All other low income housing tax credit.....				.....0	.....0.0273	.....0	.....0.0600	.....0	.....0.0975	.....0
80		Total LIHTC (Sum of Lines 75 through 79).....	149,631	.....0	.....0	149,631	XXX.....	943	XXX.....	1,796	XXX.....	2,843
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments.....		XXX.....		.....0	.....0.0000	.....0	.....0.0042	.....0	.....0.0042	.....0
82		NAIC 2 working capital finance investments.....		XXX.....		.....0	.....0.0000	.....0	.....0.0137	.....0	.....0.0137	.....0
83		Other invested assets - Schedule BA.....	11,877,275	XXX.....		11,877,275	.....0.0000	.....0	.....0.1580	1,876,609	.....0.1580	1,876,609
84		Other short-term invested assets - Schedule DA.....		XXX.....		.....0	.....0.0000	.....0	.....0.1580	.....0	.....0.1580	.....0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	11,877,275	XXX.....	.....0	11,877,275	XXX.....	.....0	XXX.....	1,876,609	XXX.....	1,876,609
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	515,641,475	.....0	.....0	515,641,475	XXX.....	15,117	XXX.....	91,936,470	XXX.....	91,985,709

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)
Basic Contributions, Reserve Objective and Maximum Reserve Calculations
Replications (Synthetic) Assets

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
Other Than Mortgage Loans								
91278*BB9.....	....R.....		BOND WITH INTEREST RATE SWAP.....	1.B.....	.....100,976,321	.....50,488	.....161,562	.....333,222
91278*BB9.....	....CN....	06541W BA 9	BANK_17-BNK5.....	1.A FM.....	.....3,658,832			
91278*BB9.....	....CN....	07274N BH 5	BAYER US FINANCE II LLC.....	2.A FE.....	.....11,843,178			
91278*BB9.....	....CN....	09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW.....	1.B PL.....	.....29,878,692			
91278*BB9.....	....CN....	12510H AB 6	CAUTO_20-1A.....	1.A FE.....	.....4,530,004			
91278*BB9.....	....CN....	12515G AF 4	CD_17-CD3.....	1.A FM.....	.....4,061,028			
91278*BB9.....	....CN....	313309 AP 1	FEDERAL EXPRESS CORP.....	2.B FE.....	.....24,098,568			
91278*BB9.....	....CN....	38218D AA 7	GOODG_19-1A.....	1.C FE.....	.....5,684,123			
91278*BB9.....	....CN....	882484 AA 6	TEXAS HEALTH RESOURCES.....	1.C FE.....	.....6,013,585			
91278*BB9.....	....CN....	95000J AU 2	WFCM_16-LC25.....	1.A FM.....	.....7,515,670			
91278*BB9.....	....CN....	95001F AX 3	WFCM_17-RC1.....	1.A FM.....	.....3,692,639			
91283#DP5.....	....R.....		BOND WITH INTEREST RATE SWAP.....	1.B.....	.....102,898,616	.....51,449	.....164,638	.....339,565
91283#DP5.....	....CN....	12629N AH 8	COMM_15-DC1.....	1.A FM.....	.....6,007,502			
91283#DP5.....	....CN....	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX.....	1.A FE.....	.....2,446,503			
91283#DP5.....	....CN....	44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL (0.....	1.F FE.....	.....11,381,318			
91283#DP5.....	....CN....	61691N AE 5	MSC_17-HR2.....	1.A FM.....	.....7,322,627			
91283#DP5.....	....CN....	61765T AE 3	MSBAM_15-C25.....	1.A FM.....	.....6,208,570			
91283#DP5.....	....CN....	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN.....	1.B FE.....	.....4,998,436			
91283#DP5.....	....CN....	702274 AW 1	PASADENA CALIF PUB FING AUTH L.....	1.C FE.....	.....4,576,240			
91283#DP5.....	....CN....	912810 RD 2	TREASURY BOND.....	1.A.....	.....35,864,105			
91283#DP5.....	....CN....	91324P BK 7	UNITEDHEALTH GROUP INC.....	1.G FE.....	.....7,762,835			
91283#DP5.....	....CN....	92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC.....	1.G PL.....	.....10,680,585			
91283#DP5.....	....CN....	94989C AZ 4	WFCM_15-C26.....	1.A FM.....	.....3,696,544			
91283#DP5.....	....CN....	95000H BL 5	WFCM_16-LC24.....	3.B FM.....	.....1,953,351			
0199999. Subtotal - Other Than Mortgage Loans.....					.....407,749,873	.....101,937	.....326,200	.....672,787
0599999. Total.....					.....407,749,873	.....101,937	.....326,200	.....672,787

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Disability Benefit Claims - Ordinary							
LU2247794.....	LU2247794.....	....CA.....	.....2020....	.....1,731	.....	.....	Waiting period not met.....
LU1193071.....	LU1193071.....	....MD.....	.....2020....	.....4,347	.....	.....	Waiting period not met.....
LU1168559.....	LU1168559.....	....CA.....	.....2020....	.....28,800	.....	.....	Limb exclusion.....
LU1028189.....	LU1028189.....	....WV.....	.....2020....	.....30,000	.....	.....	Max previously paid.....
LU2004786.....	LU2004786.....	....NV.....	.....2020....	.....36,000	.....	.....	Waiting period not met.....
VL9416600.....	VL9416600.....	....AZ.....	.....2020....	.....89,000	.....	.....	Insured is not terminally ill.....
U01917835.....	U01917835.....	....TN.....	.....2020....	.....100,000	.....	.....	Invalid Claimant Form.....
U03134754.....	U03134754.....	....TX.....	.....2020....	.....100,000	.....	.....	Insured is not chronically ill.....
U02289085.....	U02289085.....	....CA.....	.....2020....	.....110,000	.....	.....	No proof assistance is needed.....
U01919855.....	U01919855.....	....IL.....	.....2020....	.....150,000	.....	.....	Not likely lifetime services needed.....
U03174236.....	U03174236.....	....IL.....	.....2020....	.....150,000	.....	.....	Not likely lifetime services needed.....
U01962058.....	U01962058.....	....NC.....	.....2020....	.....500,000	.....	.....	Insured is not terminally ill.....
U03116923.....	U03116923.....	....WV.....	.....2020....	.....800,000	.....	.....	No proof assistance is needed.....
U07700834.....	U07700834.....	....MA.....	.....2020....	.....1,000,000	.....145,410	.....	No proof assistance is needed.....
1199999. Disability Benefit Claims - Ordinary.....				.....3,099,878	.....145,410	.....0	.....XXX.....
1599999. Subtotal - Disposed-Disability Benefit Claims.....				.....3,099,878	.....145,410	.....0	.....XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				.....3,099,878	.....145,410	.....0	.....XXX.....
5399999. Totals.....				.....3,099,878	.....145,410	.....0	.....XXX.....

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written.....	243,098	XXX		XXX		XXX		XXX		XXX	243,098	XXX		XXX		XXX		XXX
2. Premiums earned.....	249,724	XXX		XXX		XXX		XXX		XXX	249,724	XXX		XXX		XXX		XXX
3. Incurred claims.....	96,019	38.5	0	0.0	0	0.0	0	0.0	0	0.0	96,019	38.5	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	96,019	38.5	0	0.0	0	0.0	0	0.0	0	0.0	96,019	38.5	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	14,008	5.6	0	0.0	0	0.0	0	0.0	0	0.0	14,008	5.6	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	11,322	4.5		0.0		0.0		0.0		0.0	11,322	4.5		0.0		0.0		0.0
8. Other general insurance expenses.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9. Taxes, licenses and fees.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10. Total other expenses incurred.....	11,322	4.5	0	0.0	0	0.0	0	0.0	0	0.0	11,322	4.5	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	128,375	51.4	0	0.0	0	0.0	0	0.0	0	0.0	128,375	51.4	0	0.0	0	0.0	0	0.0
13. Dividends or refunds.....	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds.....	128,375	51.4	0	0.0	0	0.0	0	0.0	0	0.0	128,375	51.4	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1102.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1103.	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	56,230					56,230			
2. Advance premiums.....	.0								
3. Reserve for rate credits.....	.0								
4. Total premium reserves, current year.....	56,230	.0	.0	.0	.0	56,230	.0	.0	.0
5. Total premium reserves, prior year.....	62,856					62,856			
6. Increase in total premium reserves.....	(6,626)	.0	.0	.0	.0	(6,626)	.0	.0	.0
B. Contract Reserves:									
1. Additional reserves (a).....	11,373,970					11,373,970			
2. Reserve for future contingent benefits.....	175,525					175,525			
3. Total contract reserves, current year.....	11,549,495	.0	.0	.0	.0	11,549,495	.0	.0	.0
4. Total contract reserves, prior year.....	11,535,487					11,535,487			
5. Increase in contract reserves.....	14,008	.0	.0	.0	.0	14,008	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	4,451,161	.0	.0	.0	.0	4,451,161	.0	.0	.0
2. Total prior year.....	4,653,986					4,653,986			
3. Increase.....	(202,825)	.0	.0	.0	.0	(202,825)	.0	.0	.0

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PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	263,112					263,112			
1.2 On claims incurred during current year.....	35,732					35,732			
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	4,299,897					4,299,897			
2.2 On claims incurred during current year.....	151,264					151,264			
3. Test:									
3.1 Lines 1.1 and 2.1.....	4,563,009	.0	.0	.0	.0	4,563,009	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	4,653,986					4,653,986			
3.3 Line 3.1 minus Line 3.2.....	(90,977)	.0	.0	.0	.0	(90,977)	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	.0								
2. Premiums earned.....	.0								
3. Incurred claims.....	.0								
4. Commissions.....	.0								
B. Reinsurance Ceded:									
1. Premiums written.....	.0								
2. Premiums earned.....	.0								
3. Incurred claims.....	.0								
4. Commissions.....	.0								

(a) Includes \$.0 premium deficiency reserve.

NONE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE H - PART 5 - HEALTH CLAIMS

	1	2	3	4
	Medical	Dental	Other	Total
A. Direct:				
1. Incurred claims.....			96,020	96,020
2. Beginning claim reserves and liabilities.....			4,653,986	4,653,986
3. Ending claim reserves and liabilities.....			4,451,162	4,451,162
4. Claims paid.....	0	0	298,844	298,844
B. Assumed Reinsurance:				
5. Incurred claims.....				0
6. Beginning claim reserves and liabilities.....				0
7. Ending claim reserves and liabilities.....				0
8. Claims paid.....	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims.....				0
10. Beginning claim reserves and liabilities.....				0
11. Ending claim reserves and liabilities.....				0
12. Claims paid.....	0	0	0	0
D. Net:				
13. Incurred claims.....	0	0	96,020	96,020
14. Beginning claim reserves and liabilities.....	0	0	4,653,986	4,653,986
15. Ending claim reserves and liabilities.....	0	0	4,451,162	4,451,162
16. Claims paid.....	0	0	298,844	298,844
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....			96,020	96,020
18. Beginning reserves and liabilities.....			4,653,986	4,653,986
19. Ending reserves and liabilities.....			4,451,162	4,451,162
20. Paid claims and cost containment expenses.....	0	0	298,844	298,844

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld under Coinsurance
General Account - Non-Affiliates - U.S. Non-Affiliates												
65080.....	41-0999752....	04/01/2001	John Alden Life Insurance Company.....	WI.....	MCO/I.....	FA.....					6,737,829	
65080.....	41-0999752....	04/01/2001	John Alden Life Insurance Company.....	WI.....	MCO/I.....	OL.....	789,232,000		6,716,013		137,104,038	
65080.....	41-0999752....	04/01/2001	John Alden Life Insurance Company.....	WI.....	CO/I.....	FA.....		1,865,771				
69477.....	39-0658730....	04/01/2001	Time Insurance Company.....	WI.....	CO/I.....	FA.....		17,374,295	693,195			
69477.....	39-0658730....	04/01/2001	Time Insurance Company.....	WI.....	CO/I.....	OL.....	826,631	536,078	15,566	10,466		
69477.....	39-0658730....	04/01/2001	Time Insurance Company.....	WI.....	CO/I.....	OL.....	2,507,079,000	384,523,564	23,125,701	8,838,716		
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	CO/I.....	VA.....		152,996,466	1,874,028			
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	CO/I.....	FA.....		54,847,479	7,148,415			
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	CO/I.....	OL.....	631,791,556	270,215,891	6,964,642	16,925,081		
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates.....						3,928,929,187	882,359,544	46,537,560	25,774,263	143,841,867	0
1099999.	Total - General Account - Non-Affiliates.....						3,928,929,187	882,359,544	46,537,560	25,774,263	143,841,867	0
1199999.	Total - General Account.....						3,928,929,187	882,359,544	46,537,560	25,774,263	143,841,867	0
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	MCO/I.....	VA.....			1,794,145		719,467,273	
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	MCO/I.....	FA.....			510,222		70,884,020	
70408.....	81-0170040....	04/01/2001	Union Security Insurance Company.....	KS.....	MCO/I.....	OL.....	5,844,469,444		35,064,190		1,210,990,755	
1999999.	Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates.....						5,844,469,444	0	37,368,557	0	2,001,342,048	0
2199999.	Total - Separate Accounts - Non-Affiliates.....						5,844,469,444	0	37,368,557	0	2,001,342,048	0
2299999.	Total - Separate Accounts.....						5,844,469,444	0	37,368,557	0	2,001,342,048	0
2399999.	Total U.S.....						9,773,398,631	882,359,544	83,906,117	25,774,263	2,145,183,915	0
9999999.	Total.....						9,773,398,631	882,359,544	83,906,117	25,774,263	2,145,183,915	0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld under Coinsurance

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
60895.....	35-0145825....	07/01/1994	American United Life Insurance Company.....	IN.....		.....360
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	IN.....		.....2,615
84824.....	04-6145677....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	.....21,897,314	
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	CT.....	.....3,826,101	
68365.....	04-2729166....	04/01/1999	Corporate Solutions Life Reinsurance Company.....	DE.....	.....1,280,605	
68365.....	04-2729166....	03/13/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	.....258,495	
68365.....	04-2729166....	05/08/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	.....54,025	
68365.....	04-2729166....	10/01/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	.....336,903	
68276.....	48-1024691....	01/01/1988	Employers Reassurance Corporation.....	KS.....		.....120
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	KS.....		.....6,782
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	KS.....	.....441,684	.....269,987
68276.....	48-1024691....	12/01/2000	Employers Reassurance Corporation.....	KS.....	.....99,375	.....205,788
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....	.....46,208	.....42,125
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....		.....17,448
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....		.....58,911
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....	.....44,658	.....191,849
68276.....	48-1024691....	11/01/2002	Employers Reassurance Corporation.....	KS.....		.....384,692
68276.....	48-1024691....	12/01/2002	Employers Reassurance Corporation.....	KS.....		.....3,983
86258.....	13-2572994....	01/01/1987	General Re Life Corporation.....	CT.....	.....75,604	
65676.....	35-0472300....	05/01/1981	Lincoln National Life Insurance Company.....	IN.....	.....10,200	
65676.....	35-0472300....	04/01/1985	Lincoln National Life Insurance Company.....	IN.....	.....68,186	.....75,065
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	GA.....	.....59,115	
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	.....(1,008,569)	.....234,567,127
93572.....	43-1235868....	05/01/1995	RGA Reinsurance Company.....	MO.....	.....68,186	.....75,065
68713.....	84-0499703....	09/01/1987	Security Life of Denver Insurance Company.....	CO.....		.....52
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America Inc.....	MO.....	.....154,467	
82627.....	06-0839705....	01/01/1985	Swiss Re Life & Health America Inc.....	MO.....		.....97,705
82627.....	06-0839705....	01/01/1999	Swiss Re Life & Health America Inc.....	MO.....	.....104,274	
70688.....	36-6071399....	08/01/2002	Transamerica Financial Life Insurance Company.....	NY.....	.....48,380	
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....27,865,211	.....235,999,674
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-3194154....	10/01/2002	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	.....2,957,450	
00000.....	AA-3194154....	06/02/2003	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	.....56,734	
00000.....	AA-3194154....	04/01/2004	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	.....52,972	
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				.....3,067,156	.....0
1099999.	Total - Life and Annuity Non-Affiliates.....				.....30,932,367	.....235,999,674
1199999.	Total - Life and Annuity.....				.....30,932,367	.....235,999,674
2399999.	Total U.S.....				.....27,865,211	.....235,999,674
2499999.	Total Non-U.S.....				.....3,067,156	.....0
9999999.	Total.....				.....30,932,367	.....235,999,674

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895.....	35-0145825....	07/01/1994	American United Life Insurance Company.....	IN.....	CO/I.....	OL.....	.....785,000	.....14,756	.....13,696	.....34,675	.....	.....	.....	.....
60895.....	35-0145825....	05/14/1997	American United Life Insurance Company.....	IN.....	YRT/G.....	OL.....	.....666,323	.....	.....	.....34,773	.....	.....	.....	.....
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....3,152,000	.....58,795	.....53,349	.....41,204	.....	.....	.....	.....
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	IN.....	CO/I.....	XXXL.....	.....50,000	.....115	.....206	.....(197)	.....	.....	.....	.....
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	IN.....	YRT/I.....	AXXX.....	.....5,000	.....361	.....320	.....274	.....	.....	.....	.....
62345.....	47-0766667....	11/18/1996	Berkshire Hathaway Life Insurance Company of Nebraska.....	NE.....	YRT/G.....	OL.....	.....14,956,169	.....	.....	.....1,209,463	.....	.....	.....	.....
84824.....	04-6145677....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	CO/I.....	FA.....	.....2,000,492,245	.....2,159,247,720	.....	.....	.....	.....	.....	.....
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	CT.....	YRT/I.....	VA.....	.....55,282,466	.....39,623,730	.....6,862,409	.....	.....	.....	.....	.....
68365.....	04-2729166....	04/01/1999	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....1,970,948	.....1,134,858	.....4,762,126	.....	.....	.....	.....	.....
68365.....	04-2729166....	10/01/1999	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....	.....	.....85,765	.....	.....	.....	.....	.....
68365.....	04-2729166....	03/13/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....309,359	.....178,014	.....497,994	.....	.....	.....	.....	.....
68365.....	04-2729166....	05/01/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....21,454	.....14,251	.....90,000	.....	.....	.....	.....	.....
68365.....	04-2729166....	05/08/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....	.....	.....163,135	.....	.....	.....	.....	.....
68365.....	04-2729166....	10/01/2000	Corporate Solutions Life Reinsurance Company.....	DE.....	YRT/I.....	VA.....	.....1,067,582	.....642,475	.....1,532,043	.....	.....	.....	.....	.....
68276.....	48-1024691....	01/01/1988	Employers Reassurance Corporation.....	KS.....	CO/I.....	OL.....	.....145,000	.....2,637	.....4,867	.....613	.....	.....	.....	.....
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....8,032,000	.....149,623	.....136,125	.....108,201	.....	.....	.....	.....
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	KS.....	CO/I.....	XXXL.....	.....1,621,000	.....8,754	.....64,931	.....10,371	.....	.....	.....	.....
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	KS.....	YRT/I.....	AXXX.....	.....7,000	.....541	.....480	.....496	.....	.....	.....	.....
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....51,984,000	.....1,453,851	.....1,518,170	.....906,031	.....	.....	.....	.....
68276.....	48-1024691....	12/01/2000	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....5,834,000	.....59,575	.....57,808	.....42,485	.....	.....	.....	.....
68276.....	48-1024691....	12/01/2000	Employers Reassurance Corporation.....	KS.....	CO/I.....	XXXL.....	.....278,150,000	.....3,568,338	.....5,165,106	.....456,266	.....	.....	.....	.....
68276.....	48-1024691....	12/01/2000	Employers Reassurance Corporation.....	KS.....	YRT/I.....	AXXX.....	.....692,000	.....14,628	.....13,500	.....8,254	.....	.....	.....	.....
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....31,593,000	.....641,587	.....688,321	.....578,014	.....	.....	.....	.....
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....21,100,000	.....533,920	.....482,188	.....235,984	.....	.....	.....	.....
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....71,242,000	.....943,135	.....879,850	.....254,528	.....	.....	.....	.....
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....67,803,000	.....1,549,751	.....1,467,019	.....519,291	.....	.....	.....	.....
68276.....	48-1024691....	11/01/2002	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....11,721,000	.....230,679	.....214,597	.....139,596	.....	.....	.....	.....
68276.....	48-1024691....	12/01/2002	Employers Reassurance Corporation.....	KS.....	YRT/I.....	OL.....	.....4,816,000	.....53,345	.....47,837	.....36,441	.....	.....	.....	.....
91642.....	06-1016329....	05/01/2012	Forethought Life Insurance Company.....	IN.....	MCO/I.....	FA.....	.....	.....	.....	.....	.....	.....	.....770,383	.....
91642.....	06-1016329....	05/01/2012	Forethought Life Insurance Company.....	IN.....	MCO/I.....	VA.....	.....	.....	.....	.....	.....	.....	.....19,299,942	.....
91642.....	06-1016329....	05/01/2012	Forethought Life Insurance Company.....	IN.....	MCO/I.....	IA.....	.....	.....	.....	.....	.....	.....	.....2,375,353	.....
86258.....	13-2572994....	10/01/1986	General Re Life Corporation.....	CT.....	YRT/I.....	OL.....	.....727,000	.....7,096	.....6,404	.....13,949	.....	.....	.....	.....
86258.....	13-2572994....	01/01/1987	General Re Life Corporation.....	CT.....	YRT/I.....	OL.....	.....	.....	.....473	.....4,457	.....	.....	.....	.....
88340.....	59-2859797....	07/01/1987	Hannover Life Reassurance Company of America.....	FL.....	YRT/I.....	OL.....	.....1,004,000	.....5,159	.....4,772	.....7,213	.....	.....	.....	.....
65676.....	35-0472300....	05/01/1981	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....5,000	.....71	.....898	.....(26)	.....	.....	.....	.....
65676.....	35-0472300....	08/01/1981	Lincoln National Life Insurance Company.....	IN.....	CO/I.....	OL.....	.....1,850,000	.....35,050	.....148,055	.....(26,957)	.....	.....	.....	.....
65676.....	35-0472300....	10/01/1981	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....79,000	.....886	.....7,915	.....4,208	.....	.....	.....	.....

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

44.1

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676.....	35-0472300....	07/01/1983	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....624,000	.....373	.....333	.....9,231	.....	.....	.....	.....
65676.....	35-0472300....	04/01/1985	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....147,726,000	.....79,088	.....81,717	.....887,488	.....	.....	.....	.....
65676.....	35-0472300....	01/01/1986	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....9,349,000	.....12,938	.....11,838	.....193,216	.....	.....	.....	.....
65676.....	35-0472300....	07/01/1989	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....7,783,000	.....5,198	.....4,992	.....50,041	.....	.....	.....	.....
65676.....	35-0472300....	07/01/1994	Lincoln National Life Insurance Company.....	IN.....	CO/I.....	OL.....	.....808,000	.....7,067	.....6,418	.....18,482	.....	.....	.....	.....
65676.....	35-0472300....	07/01/1996	Lincoln National Life Insurance Company.....	IN.....	YRT/I.....	OL.....	.....17,028,000	.....24,035	.....23,766	.....138,490	.....	.....	.....	.....
65676.....	35-0472300....	05/14/1997	Lincoln National Life Insurance Company.....	IN.....	YRT/G.....	OL.....	.....8,927,856	.....	.....	.....243,236	.....	.....	.....	.....
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company.....	IN.....	YRT/G.....	OL.....	.....489,425	.....	.....	.....6,133	.....	.....	.....	.....
65676.....	35-0472300....	12/01/1999	Lincoln National Life Insurance Company.....	IN.....	YRT/G.....	OL.....	.....516,637	.....	.....	.....12,091	.....	.....	.....	.....
66346.....	58-0828824....	07/01/1983	Munich American Reassurance Company.....	GA.....	YRT/I.....	OL.....	.....227,000	.....193	.....174	.....4,290	.....	.....	.....	.....
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	GA.....	YRT/I.....	VA.....	.....	.....207,521	.....119,998	.....161,602	.....	.....	.....	.....
66346.....	58-0828824....	05/01/2000	Munich American Reassurance Company.....	GA.....	YRT/I.....	VA.....	.....	.....21,454	.....14,251	.....80,024	.....	.....	.....	.....
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	CO/I.....	OL.....	.....8,224,103,000	.....1,370,664,904	.....1,371,901,761	.....80,807,668	.....	.....	.....	.....
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	CO/I.....	XXXL.....	.....52,028,939,000	.....1,114,680,508	.....1,139,450,408	.....86,990,064	.....	.....	.....	.....
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	CO/I.....	AXXX.....	.....37,891,713,000	.....10,813,627,261	.....10,244,748,323	.....374,093,852	.....	.....	.....	.....
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	MCO/I.....	OL.....	.....3,862,095,000	.....	.....	.....35,880,668	.....	.....	.....791,447,167	.....
93572.....	43-1235868....	05/01/1995	RGA Reinsurance Company.....	MO.....	YRT/I.....	OL.....	.....56,542,000	.....35,667	.....35,887	.....358,753	.....	.....	.....	.....
93572.....	43-1235868....	05/14/1997	RGA Reinsurance Company.....	MO.....	YRT/G.....	OL.....	.....444,215	.....	.....	.....21,450	.....	.....	.....	.....
93572.....	43-1235868....	02/01/1999	RGA Reinsurance Company.....	MO.....	YRT/I.....	OL.....	.....2,611,000	.....32,415	.....32,538	.....19,676	.....	.....	.....	.....
87572.....	23-2038295....	05/14/1997	Scottish Re (US), Inc.....	DE.....	YRT/G.....	OL.....	.....779,769	.....	.....	.....36,742	.....	.....	.....	.....
68713.....	84-0499703....	09/01/1987	Security Life of Denver Insurance Company.....	CO.....	CO/I.....	OL.....	.....1,688,000	.....9,512	.....8,874	.....21,507	.....	.....	.....	.....
68713.....	84-0499703....	05/14/1997	Security Life of Denver Insurance Company.....	CO.....	YRT/G.....	OL.....	.....1,523,026	.....	.....	.....78,512	.....	.....	.....	.....
82627.....	06-0839705....	08/01/1981	Swiss Re Life & Health America Inc.....	MO.....	CO/I.....	OL.....	.....522,000	.....8,673	.....34,941	.....5,384	.....	.....	.....	.....
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America Inc.....	MO.....	CO/I.....	OL.....	.....	.....	.....6,890	.....(8,326)	.....	.....	.....	.....
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	OL.....	.....266,000	.....4,958	.....5,169	.....8,866	.....	.....	.....	.....
82627.....	06-0839705....	10/01/1981	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	OL.....	.....1,833,000	.....27,163	.....30,568	.....32,629	.....	.....	.....	.....
82627.....	06-0839705....	01/01/1985	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	OL.....	.....14,373,000	.....25,997	.....24,572	.....249,497	.....	.....	.....	.....
82627.....	06-0839705....	04/01/1985	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	OL.....	.....12,340,000	.....11,271	.....15,467	.....129,498	.....	.....	.....	.....
82627.....	06-0839705....	09/01/1987	Swiss Re Life & Health America Inc.....	MO.....	CO/I.....	OL.....	.....1,403,000	.....15,721	.....14,223	.....24,931	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1992	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	OL.....	.....7,922,000	.....8,486	.....8,638	.....170,067	.....	.....	.....	.....
82627.....	06-0839705....	07/01/1994	Swiss Re Life & Health America Inc.....	MO.....	CO/I.....	OL.....	.....2,475,000	.....29,767	.....27,077	.....72,420	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1997	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	VA.....	.....	.....171,653	.....114,341	.....62,618	.....	.....	.....	.....
82627.....	06-0839705....	05/14/1997	Swiss Re Life & Health America Inc.....	MO.....	YRT/G.....	OL.....	.....666,323	.....	.....	.....33,516	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1998	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	VA.....	.....	.....4,277	.....3,284	.....2,048	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1998	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	VA.....	.....	.....106,941	.....71,535	.....115,965	.....	.....	.....	.....
82627.....	06-0839705....	05/01/1998	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	VA.....	.....	.....45,131	.....28,531	.....22,079	.....	.....	.....	.....
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America Inc.....	MO.....	YRT/G.....	OL.....	.....622,425	.....	.....	.....6,651	.....	.....	.....	.....

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627.....	06-0839705....	01/01/1999	Swiss Re Life & Health America Inc.....	MO.....	YRT/I.....	VA.....	.....	.....12,177	.....8,232	.....21,430	.....	.....	.....	.....
82627.....	06-0839705....	07/24/2008	Swiss Re Life & Health America Inc.....	MO.....	CO/I.....	VA.....	.....	.....	.....3,367	.....2,178,155	.....	.....	.....	.....
70688.....	36-6071399....	08/01/2002	Transamerica Financial Life Insurance Company.....	NY.....	CO/I.....	VA.....	.....	.....327,349	.....558,512	.....3,133,210	.....	.....	.....	.....
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						..102,884,359,168	....15,368,684,405	....14,969,214,560	.....604,986,933	.....0	.....0	.....813,892,845	.....0
1099999.	Total - General Account - Authorized - Non-Affiliates.....						..102,884,359,168	....15,368,684,405	....14,969,214,560	.....604,986,933	.....0	.....0	.....813,892,845	.....0
1199999.	Total - General Account - Authorized.....						..102,884,359,168	....15,368,684,405	....14,969,214,560	.....604,986,933	.....0	.....0	.....813,892,845	.....0
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-3194154...	10/01/2002	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	YRT/I.....	VA.....	.....	.....2,093,605	.....1,188,587	.....8,086,539	.....	.....	.....	.....
00000.....	AA-3194154....	06/02/2003	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	YRT/I.....	VA.....	.....	.....739,272	.....445,628	.....1,226,789	.....	.....	.....	.....
00000.....	AA-3194154...	04/01/2004	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	YRT/I.....	VA.....	.....	.....1,997,442	.....1,157,812	.....3,315,824	.....	.....	.....	.....
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						.....0	.....4,830,319	.....2,792,027	.....12,629,152	.....0	.....0	.....0	.....0
2199999.	Total - General Account - Unauthorized - Non-Affiliates.....						.....0	.....4,830,319	.....2,792,027	.....12,629,152	.....0	.....0	.....0	.....0
2299999.	Total - General Account - Unauthorized.....						.....0	.....4,830,319	.....2,792,027	.....12,629,152	.....0	.....0	.....0	.....0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						..102,884,359,168	....15,373,514,724	....14,972,006,587	.....617,616,085	.....0	.....0	.....813,892,845	.....0
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
84824.....	04-6145677....	06/01/2018	Commonwealth Annuity and Life Insurance Company.....	MA.....	MCO/I.....	VA.....	.....	.....	.....	.....	.....	.....	.....198,306,019	.....
91642.....	06-1016329....	05/01/2012	Forethought Life Insurance Company.....	IN.....	MCO/I.....	VA.....	.....	.....	.....	.....765,542	.....	.....	.....252,319,551	.....
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	MCO/I.....	OL.....	....37,810,343,000	.....	.....	.....210,121,270	.....	.....	.....6,606,146,764	.....
5399999.	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						....37,810,343,000	.....0	.....0	.....210,886,812	.....0	.....0	.....7,056,772,334	.....0
5599999.	Total - Separate Accounts - Authorized - Non-Affiliates.....						....37,810,343,000	.....0	.....0	.....210,886,812	.....0	.....0	.....7,056,772,334	.....0
5699999.	Total - Separate Accounts - Authorized.....						....37,810,343,000	.....0	.....0	.....210,886,812	.....0	.....0	.....7,056,772,334	.....0
9099999.	Total - Separate Accounts - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						....37,810,343,000	.....0	.....0	.....210,886,812	.....0	.....0	.....7,056,772,334	.....0
9199999.	Total U.S.....						..140,694,702,168	....15,368,684,405	....14,969,214,560	.....815,873,745	.....0	.....0	.....7,870,665,179	.....0
9299999.	Total Non-U.S.....						.....0	.....4,830,319	.....2,792,027	.....12,629,152	.....0	.....0	.....0	.....0
9999999.	Total.....						..140,694,702,168	....15,373,514,724	....14,972,006,587	.....828,502,897	.....0	.....0	.....7,870,665,179	.....0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance

NONE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-3194154	.10/01/2002	Chubb Tempest Life Reinsurance Ltd.....	.....2,093,605	.....2,957,450	.....	.....5,051,055	.....52,884,580	0001.....	.....392,760	.....	.....	.....	.....5,051,055
00000.....	AA-3194154	.06/02/2003	Chubb Tempest Life Reinsurance Ltd.....	.....739,272	.....56,734	.....	.....796,006	.....796,006	0001.....	.....	.....	.....	.....	.....796,006
00000.....	AA-3194154	.04/01/2004	Chubb Tempest Life Reinsurance Ltd.....	.....1,997,442	.....52,972	.....	.....2,050,414	.....2,050,414	0001.....	.....	.....	.....	.....	.....2,050,414
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475
1099999.	Total - General Account - Life and Annuity - Non-Affiliates.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475
1199999.	Total - General Account - Life and Annuity.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475
2399999.	Total - General Account.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475
3699999.	Total - Non-U.S.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475
9999999.	Total.....			.....4,830,319	.....3,067,156	.....0	.....7,897,475	.....55,731,000	.....XXX.....	.....392,760	.....0	.....0	.....0	.....7,897,475

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001.....	2.....	121000248.....	Wells Fargo Bank National Association.....	.....12,960,698
0001.....	2.....	026009593.....	Bank of America, N.A.....	.....12,960,698
0001.....	2.....	021000089.....	Citibank, N.A.....	.....12,960,698
0001.....	2.....	021000021.....	JP Morgan Chase Bank N.A.....	.....12,960,698
0001.....	2.....	021000089.....	Goldman Sachs Bank USA.....	.....3,888,209

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)

NONE

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	828,503	895,910	2,735,140	987,068	1,074,131
2. Commissions and reinsurance expense allowances.....	40,177	45,974	93,415	50,225	53,204
3. Contract claims.....	1,280,401	1,275,376	1,027,017	873,182	764,522
4. Surrender benefits and withdrawals for life contracts.....	(424,780)				
5. Dividends to policyholders and refunds to members.....	(576)				
6. Reserve adjustments on reinsurance ceded.....	(455,831)	(481,496)	(480,193)	(417,798)	(376,823)
7. Increase in aggregate reserves for life and accident and health contracts.....					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	1,659	1,614	2,399	3,485	30,974
9. Aggregate reserves for life and accident and health contracts.....	15,366,500	14,972,007	27,046,501	12,199,909	11,124,068
10. Liability for deposit-type contracts.....	802,732	886,408	976,684		
11. Contract claims unpaid.....	236,000	210,466	149,663	167,599	142,965
12. Amounts recoverable on reinsurance.....	30,932	31,404	35,220	8,863	8,149
13. Experience rating refunds due or unpaid.....					
14. Policyholders' dividends and refunds to members (not included in Line 10)....					
15. Commissions and reinsurance expense allowances due.....					
16. Unauthorized reinsurance offset.....					
17. Offset for reinsurance with certified reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....					
19. Letters of credit (L).....	55,731		2,192		
20. Trust agreements (T).....	393	5,873	5,660	2,583	13,796
21. Other (O).....					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....					
23. Funds deposited by and withheld from (F).....					
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	6,501,576,093		6,501,576,093
2. Reinsurance (Line 16).....	62,741,182		62,741,182
3. Premiums and considerations (Line 15).....	70,127	1,658,834	1,728,961
4. Net credit for ceded reinsurance.....	XXX	15,607,797,621	15,607,797,621
5. All other admitted assets (balance).....	242,736,870		242,736,870
6. Total assets excluding Separate Accounts (Line 26).....	6,807,124,272	15,609,456,455	22,416,580,727
7. Separate Account assets (Line 27).....	28,430,266,880		28,430,266,880
8. Total assets (Line 28).....	35,237,391,152	15,609,456,455	50,846,847,607
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	4,864,936,892	14,570,720,962	19,435,657,854
10. Liability for deposit-type contracts (Line 3).....	199,264,917	802,735,820	1,002,000,737
11. Claim reserves (Line 4).....	28,119,632	235,999,673	264,119,305
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	590,134		590,134
13. Premium & annuity considerations received in advance (Line 8).....	121,738		121,738
14. Other contract liabilities (Line 9).....	120,218,389		120,218,389
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....			0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....			0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....			0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....			0
19. All other liabilities (balance).....	972,182,730		972,182,730
20. Total liabilities excluding Separate Accounts (Line 26).....	6,185,434,432	15,609,456,455	21,794,890,887
21. Separate Account liabilities (Line 27).....	28,430,266,880		28,430,266,880
22. Total liabilities (Line 28).....	34,615,701,312	15,609,456,455	50,225,157,767
23. Capital & surplus (Line 38).....	621,689,840	XXX	621,689,840
24. Total liabilities, capital & surplus (Line 39).....	35,237,391,152	15,609,456,455	50,846,847,607
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	14,570,720,962		
26. Claim reserves.....	235,999,673		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	802,735,820		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	0		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	15,609,456,455		
34. Premiums and considerations.....	1,658,834		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	1,658,834		
41. Total net credit for ceded reinsurance.....	15,607,797,621		

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1	Direct Business Only						
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama.....	AL	L.....	7,311,596	1,758,512	737	411,020	9,481,865	
2.	Alaska.....	AK	L.....	1,041,295	11,470	133	70,600	1,123,498	
3.	Arizona.....	AZ	L.....	16,463,999	1,169,240	6,223	393,295	18,032,757	
4.	Arkansas.....	AR	L.....	14,217,677	341,787	849	27,269	14,587,582	
5.	California.....	CA	L.....	94,042,983	14,445,750	7,652	2,698,010	111,194,395	
6.	Colorado.....	CO	L.....	14,584,627	1,886,825	1,546	512,828	16,985,826	
7.	Connecticut.....	CT	L.....	14,346,914	1,022,879	89	434,432	15,804,314	883,556
8.	Delaware.....	DE	L.....	3,067,216	761,045		44,677	3,872,938	
9.	District of Columbia.....	DC	L.....	1,745,320	751,634	65	18,250	2,515,269	
10.	Florida.....	FL	L.....	63,852,415	7,371,483	10,716	2,263,418	73,498,032	
11.	Georgia.....	GA	L.....	17,599,643	2,287,264	4,568	973,535	20,865,010	
12.	Hawaii.....	HI	L.....	3,237,705	284,504	662	106,316	3,629,187	
13.	Idaho.....	ID	L.....	2,919,068	235,746	887	95,585	3,251,286	
14.	Illinois.....	IL	L.....	39,436,659	6,772,686	11,807	2,190,941	48,412,093	
15.	Indiana.....	IN	L.....	10,795,185	2,552,386	4,890	691,152	14,043,613	(37,260)
16.	Iowa.....	IA	L.....	8,942,699	1,736,287	15,178	1,409,712	12,103,876	
17.	Kansas.....	KS	L.....	7,833,841	887,879	775	501,264	9,223,759	
18.	Kentucky.....	KY	L.....	7,124,031	1,518,896	5,320	171,842	8,820,089	
19.	Louisiana.....	LA	L.....	14,511,346	1,849,990	5,519	400,855	16,767,710	
20.	Maine.....	ME	L.....	1,278,901	695,067	255	282,510	2,256,733	
21.	Maryland.....	MD	L.....	25,083,523	3,842,818	89	610,586	29,537,016	
22.	Massachusetts.....	MA	L.....	12,124,931	1,635,123		662,564	14,422,618	
23.	Michigan.....	MI	L.....	18,925,402	3,344,506	6,576	902,876	23,179,360	
24.	Minnesota.....	MN	L.....	21,092,328	2,380,652	19,148	953,765	24,445,893	
25.	Mississippi.....	MS	L.....	4,588,990	417,982	1,446	120,736	5,129,154	
26.	Missouri.....	MO	L.....	18,729,582	3,737,835	5,215	183,447	22,656,079	
27.	Montana.....	MT	L.....	1,395,481	434,365	1,156	247,653	2,078,655	
28.	Nebraska.....	NE	L.....	5,392,704	2,089,987	3,966	1,171,762	8,658,419	
29.	Nevada.....	NV	L.....	5,411,861	1,011,992	2,268	833,265	7,259,386	
30.	New Hampshire.....	NH	L.....	2,468,547	570,990		7,920	3,047,457	
31.	New Jersey.....	NJ	L.....	18,146,938	2,057,575	370	740,644	20,945,527	
32.	New Mexico.....	NM	L.....	3,496,058	69,476	292	78,512	3,644,338	
33.	New York.....	NY	N.....	8,671,901	1,972,166	337	28,900	10,673,304	
34.	North Carolina.....	NC	L.....	34,163,356	6,642,414	16,010	1,089,475	41,911,255	
35.	North Dakota.....	ND	L.....	3,964,643	720,494	405	286,401	4,971,943	
36.	Ohio.....	OH	L.....	20,144,423	4,946,672	6,304	1,821,048	26,918,447	
37.	Oklahoma.....	OK	L.....	8,180,526	1,527,709	3,674	480,582	10,192,491	
38.	Oregon.....	OR	L.....	5,545,595	3,214,834	1,456	23,500	8,785,385	
39.	Pennsylvania.....	PA	L.....	36,285,911	6,621,999	446	1,598,381	44,506,737	
40.	Rhode Island.....	RI	L.....	1,956,247	7,114	946	73,148	2,037,455	
41.	South Carolina.....	SC	L.....	10,043,606	3,344,359	803	774,238	14,163,006	
42.	South Dakota.....	SD	L.....	5,191,501	543,040	1,629	118,564	5,854,734	
43.	Tennessee.....	TN	L.....	14,363,924	2,177,388	3,293	412,367	16,956,972	
44.	Texas.....	TX	L.....	56,787,341	6,345,139	5,881	2,459,056	65,597,417	
45.	Utah.....	UT	L.....	3,686,398	994,324	259	68,588	4,749,569	
46.	Vermont.....	VT	L.....	1,393,256	699,794		142,031	2,235,081	
47.	Virginia.....	VA	L.....	19,199,180	4,397,418	1,431	905,591	24,503,620	
48.	Washington.....	WA	L.....	12,856,198	2,087,114	909	614,834	15,559,055	
49.	West Virginia.....	WV	L.....	4,945,031	716,936	1,920	93,206	5,757,093	
50.	Wisconsin.....	WI	L.....	15,034,253	6,210,296	53,964	1,533,228	22,831,741	
51.	Wyoming.....	WY	L.....	894,558	171,246	437	4,200	1,070,441	
52.	American Samoa.....	AS	N.....					0	
53.	Guam.....	GU	N.....	11,781				11,781	
54.	Puerto Rico.....	PR	L.....	46,798				46,798	
55.	US Virgin Islands.....	VI	L.....	21,683				21,683	
56.	Northern Mariana Islands.....	MP	N.....	39,360				39,360	
57.	Canada.....	CAN	N.....	431,578	174			431,752	
58.	Aggregate Other Alien.....	OT	XXX.....	1,609,723	0	0	0	1,609,723	0
59.	Subtotal.....		XXX.....	746,678,236	123,275,262	218,501	32,738,579	902,910,578	846,296
90.	Reporting entity contributions for employee benefit plans.....		XXX.....					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX.....	2,426				2,426	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....		XXX.....					0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....		XXX.....	1,680,404		24,597		1,705,001	
94.	Aggregate other amounts not allocable by State.....		XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....		XXX.....	748,361,067	123,275,262	243,098	32,738,579	904,618,006	846,296
96.	Plus reinsurance assumed.....		XXX.....	71,785,471	7,683,722		4,347,075	83,816,268	
97.	Totals (All Business).....		XXX.....	820,146,538	130,958,984	243,098	37,085,654	988,434,274	846,296
98.	Less reinsurance ceded.....		XXX.....	819,629,697	311,391		32,862,834	852,803,922	
99.	Totals (All Business) less reinsurance ceded (c).....		XXX.....	516,841	130,647,593	(c).....	4,222,820	135,630,351	846,296

DETAILS OF WRITE-INS

58001.	ZZZ Other Alien.....	XXX.....	1,609,723				1,609,723	
58002.	.....	XXX.....					0	
58003.	.....	XXX.....					0	
58998.	Summ. of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	1,609,723	0	0	0	1,609,723	0
9401.	.....	XXX.....					0	
9402.	.....	XXX.....					0	
9403.	.....	XXX.....					0	
9498.	Summ. of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	52	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state.....	5

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations.

Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policy holder, insured or payor. Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or the situs of the contract.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

Exhibit 1, Lines 6.4,10.4 and 16.4, Cols 8,9 and 10

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only				
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts
States, Etc.							
							6 Totals
1.	Alabama.....	AL	7,311,596	1,758,512			9,070,108
2.	Alaska.....	AK	1,041,295	11,470			1,052,765
3.	Arizona.....	AZ	16,463,999	1,169,240			17,633,239
4.	Arkansas.....	AR	14,217,677	341,787			14,559,464
5.	California.....	CA	94,042,983	14,445,750			108,488,733
6.	Colorado.....	CO	14,584,627	1,886,825			16,471,452
7.	Connecticut.....	CT	14,346,914	1,022,879			883,556
8.	Delaware.....	DE	3,067,216	761,045			3,828,261
9.	District of Columbia.....	DC	1,745,320	751,634			2,496,954
10.	Florida.....	FL	63,852,415	7,371,483			71,223,898
11.	Georgia.....	GA	17,599,643	2,287,264			19,886,907
12.	Hawaii.....	HI	3,237,705	284,504			3,522,209
13.	Idaho.....	ID	2,919,068	235,746			3,154,814
14.	Illinois.....	IL	39,436,659	6,772,686			46,209,345
15.	Indiana.....	IN	10,795,185	2,552,386			(37,260)
16.	Iowa.....	IA	8,942,699	1,736,287			10,678,986
17.	Kansas.....	KS	7,833,841	887,879			8,721,720
18.	Kentucky.....	KY	7,124,031	1,518,896			8,642,927
19.	Louisiana.....	LA	14,511,346	1,849,990			16,361,336
20.	Maine.....	ME	1,278,901	695,067			1,973,968
21.	Maryland.....	MD	25,083,523	3,842,818			28,926,341
22.	Massachusetts.....	MA	12,124,931	1,635,123			13,760,054
23.	Michigan.....	MI	18,925,402	3,344,506			22,269,908
24.	Minnesota.....	MN	21,092,328	2,380,652			23,472,980
25.	Mississippi.....	MS	4,588,990	417,982			5,006,972
26.	Missouri.....	MO	18,729,582	3,737,835			22,467,417
27.	Montana.....	MT	1,395,481	434,365			1,829,846
28.	Nebraska.....	NE	5,392,704	2,089,987			7,482,691
29.	Nevada.....	NV	5,411,861	1,011,992			6,423,853
30.	New Hampshire.....	NH	2,468,547	570,990			3,039,537
31.	New Jersey.....	NJ	18,146,938	2,057,575			20,204,513
32.	New Mexico.....	NM	3,496,058	69,476			3,565,534
33.	New York.....	NY	8,671,901	1,972,166			10,644,067
34.	North Carolina.....	NC	34,163,356	6,642,414			40,805,770
35.	North Dakota.....	ND	3,964,643	720,494			4,685,137
36.	Ohio.....	OH	20,144,423	4,946,672			25,091,095
37.	Oklahoma.....	OK	8,180,526	1,527,709			9,708,235
38.	Oregon.....	OR	5,545,595	3,214,834			8,760,429
39.	Pennsylvania.....	PA	36,285,911	6,621,999			42,907,910
40.	Rhode Island.....	RI	1,956,247	7,114			1,963,361
41.	South Carolina.....	SC	10,043,606	3,344,359			13,387,965
42.	South Dakota.....	SD	5,191,501	543,040			5,734,541
43.	Tennessee.....	TN	14,363,924	2,177,388			16,541,312
44.	Texas.....	TX	56,787,341	6,345,139			63,132,480
45.	Utah.....	UT	3,686,398	994,324			4,680,722
46.	Vermont.....	VT	1,393,256	699,794			2,093,050
47.	Virginia.....	VA	19,199,180	4,397,418			23,596,598
48.	Washington.....	WA	12,856,198	2,087,114			14,943,312
49.	West Virginia.....	WV	4,945,031	716,936			5,661,967
50.	Wisconsin.....	WI	15,034,253	6,210,296			21,244,549
51.	Wyoming.....	WY	894,558	171,246			1,065,804
52.	American Samoa.....	AS					0
53.	Guam.....	GU	11,781				11,781
54.	Puerto Rico.....	PR	46,798				46,798
55.	US Virgin Islands.....	VI	21,683				21,683
56.	Northern Mariana Islands.....	MP	39,360				39,360
57.	Canada.....	CAN	431,578	174			431,752
58.	Aggregate Other Alien.....	OT	1,609,723				1,609,723
59.	Totals.....		746,678,236	123,275,262	0	0	846,296
							870,799,794

PART 1 – ORGANIZATIONAL CHART



TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
4926	Hopmeadow Holdings Grp.....	00000...	82-3930622..	.....	.....	.....	Hopmeadow Holdings, LP.....	DE.....	UIP.....	Hopmeadow Holdings, GP LLC.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	00000...	82-3950446..	.....	.....	.....	Hopmeadow Acquisition, Inc.....	DE.....	UIP.....	Hopmeadow Holdings, LP.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	00000...	06-1470915..	.....	0001032204	.....	Talcott Resolution Life, Inc.....	DE.....	UIP.....	Hopmeadow Acquisition, Inc.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	88072...	06-0974148..	.....	0000045947	.....	Talcott Resolution Life Insurance Company.....	CT.....	UDP.....	Talcott Resolution Life, Inc.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	81213...	06-1422508..	.....	.....	.....	American Maturity Life Insurance Company.....	CT.....	IA.....	Talcott Resolution Life Insurance Company.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	93505...	06-1207332..	.....	.....	.....	Talcott Resolution International Life Reassurance Corporation	CT.....	IA.....	Talcott Resolution Life Insurance Company.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	00000...	83-2918805..	.....	.....	.....	21 Church Street R, LLC.....	DE.....	NIA.....	Talcott Resolution Life Insurance Company.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	71153...	39-1052598..	.....	.....	.....	Talcott Resolution Life and Annuity Insurance Company	CT.....	RE.....	Talcott Resolution Life Insurance Company.....	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....N.....	.....
4926	Hopmeadow Holdings Grp.....	00000...	06-1120503..	.....	.....	.....	Talcott Resolution Comprehensive Employee Benefit Service Company	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....Y.....	.....
4926	Hopmeadow Holdings Grp.....	00000...	06-1408044..	.....	0000940622	.....	Talcott Resolution Distribution Company.....	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	....100.000	David Schamis/Robert E. Diamond/Henry Cornell	.....Y.....	.....

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000.....	82-3930622.....	Hopmeadow Holdings, LP.....	.....314,000,000	.....	.....	.....	.....	.....	.....	.....	.....314,000,000	.....
00000.....	82-3950446.....	Hopmeadow Acquisition, Inc.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....
00000.....	06-1470915.....	Talcott Resolution Life, Inc.....	.....5,000,000	.....	.....	.....	.....	.....	.....	.....	.....5,000,000	.....
88072.....	06-0974148.....	Talcott Resolution Life Insurance Company.....	.....81,000,000	.....	.....	.....	.....(84,256,844)	.....	.....	.....	.....(3,256,844)	.....
81213.....	06-1422508.....	American Maturity Life Insurance Company.....	.....	.....	.....	.....	.....27,450	.....	.....	.....	.....27,450	.....
93505.....	06-1207332.....	Talcott Resolution International Life Reassurance Corporation.....	.....	.....	.....	.....	.....8,733	.....	.....	.....	.....8,733	.....
00000.....	83-2918805.....	21 Church Street R, LLC.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....
71153.....	39-1052598.....	Talcott Resolution Life and Annuity Insurance Company.....	.....(400,000,000)	.....	.....	.....	.....82,894,167	.....	.....	.....	.....(317,105,833)	.....
00000.....	06-1120503.....	Talcott Resolution Comprehensive Employee Benefit Service Company.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....
00000.....	06-1408044.....	Talcott Resolution Distribution Company.....	.....	.....	.....	.....	.....1,326,494	.....	.....	.....	.....1,326,494	.....
9999999.....	Control Totals.....	.....	.....0	.....0	.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

MARCH FILING		Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
APRIL FILING		
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will 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?	YES

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	YES
22.	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 by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
APRIL FILING		
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

YES

EXPLANATIONS:

BAR CODE:

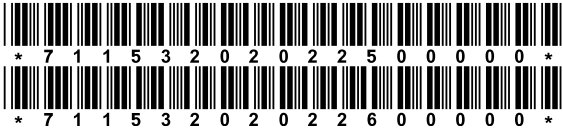
1.
2.
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9.
10.
11.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
14. The data for this supplement is not required to be filed.
15.
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18. The data for this supplement is not required to be filed.
19. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21.
22. The data for this supplement is not required to be filed.
23. The data for this supplement is not required to be filed.
24.
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27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
- Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.
33. The data for this supplement is not required to be filed.
34. The data for this supplement is not required to be filed.
35.
36. The data for this supplement is not required to be filed.
37. The data for this supplement is not required to be filed.



TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

38. The data for this supplement is not required to be filed.



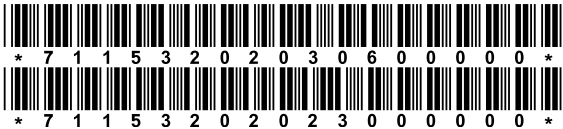
39. The data for this supplement is not required to be filed.



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41.

42. The data for this supplement is not required to be filed.

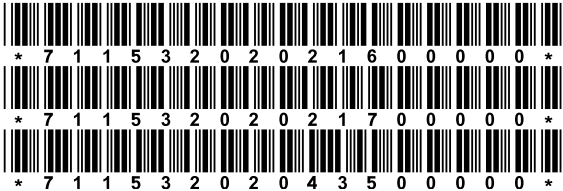


43. The data for this supplement is not required to be filed.



44.

45. The data for this supplement is not required to be filed.



46. The data for this supplement is not required to be filed.



47. The data for this supplement is not required to be filed.



48.

49.

50.

51.

52.

53.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	14,585,888	14,072,926
2505. Accrued interest on derivatives in a liability position.....	5,375,823	4,350,213
2506. Provision for future dividends.....	1,222,551	1,009,888
2507. Interest on policy or contract funds due or accrued.....	17,684	18,354
2597. Summary of remaining write-ins for Line 25.....	21,201,946	19,451,381

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	374,364,360	5.8	374,364,360		374,364,360	5.8
1.02 All Other Governments.....	81,781,745	1.3	81,781,745		81,781,745	1.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	22,417,787	0.3	22,417,787		22,417,787	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	44,225,000	0.7	44,225,000		44,225,000	0.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	421,174,248	6.5	421,174,248		421,174,248	6.5
1.06 Industrial and Miscellaneous.....	3,571,942,669	54.9	3,571,942,669		3,571,942,669	54.9
1.07 Hybrid Securities.....	25,079,899	0.4	25,079,899		25,079,899	0.4
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	30,101,726	0.5	30,101,726		30,101,726	0.5
1.11 Total Long-Term Bonds.....	4,571,087,433	70.3	4,571,087,433	0	4,571,087,433	70.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	6,639,285	0.1	6,639,285		6,639,285	0.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	6,639,285	0.1	6,639,285	0	6,639,285	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	1,560,700	0.0	1,560,700		1,560,700	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	10,234,281	0.2	7,576,322		7,576,322	0.1
3.05 Mutual Funds.....	6,665,524	0.1	6,665,524		6,665,524	0.1
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	18,460,505	0.3	15,802,546	0	15,802,546	0.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	757,804,059	11.7	757,804,059		757,804,059	11.7
4.04 Mezzanine Real Estate Loans.....	8,818,824	0.1	8,818,824		8,818,824	0.1
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	766,622,883	11.8	766,622,882	0	766,622,882	11.8
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	23,797,036	0.4	23,797,036		23,797,036	0.4
6.02 Cash Equivalents (Schedule E, Part 2).....	213,502,545	3.3	213,502,545		213,502,545	3.3
6.03 Short-Term Investments (Schedule DA).....	52,551,246	0.8	52,551,246		52,551,246	0.8
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	289,850,828	4.5	289,850,828	0	289,850,828	4.5
7. Contract Loans.....	95,042,308	1.5	95,042,308		95,042,308	1.5
8. Derivatives (Schedule DB).....	196,265,361	3.0	196,265,361		196,265,361	3.0
9. Other Invested Assets (Schedule BA).....	515,641,476	7.9	515,641,476		515,641,476	7.9
10. Receivables for Securities.....	4,957,507	0.1	4,957,507		4,957,507	0.1
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	39,666,467	0.6	39,666,467		39,666,467	0.6
13. Total Invested Assets.....	6,504,234,053	100.0	6,501,576,093	0	6,501,576,093	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		843,320,642
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	45,802,179	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	16,103,887	61,906,067
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		25,529
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(267,727)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		138,301,243
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		60,385
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		766,622,883
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		766,622,883
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		766,622,883

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		523,096,361
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	16,528,080	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	26,319,460	42,847,540
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		26,674
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	48,075,519	
5.2	Totals, Part 3, Column 9.....	(18,649,760)	29,425,759
6.	Total gain (loss) on disposals, Part 3, Column 19.....		185
7.	Deduct amounts received on disposals, Part 3, Column 16.....		64,491,881
8.	Deduct amortization of premium and depreciation.....		244,986
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	14,973,530	
10.2	Totals, Part 3, Column 11.....	44,650	15,018,180
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		515,641,472
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		515,641,472

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,572,088,267
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,059,824,188
3.	Accrual of discount.....		5,821,031
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,941	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(53,880)	
4.4	Part 4, Column 11.....	20,828	(31,111)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		30,173,750
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,051,707,962
7.	Deduct amortization of premium.....		18,152,309
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	1,502,450	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	112,000	1,614,450
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	180,093	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	4,573,016	4,753,109
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		1,310,006
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		4,596,187,201
12.	Deduct total nonadmitted amounts.....		2,657,959
13.	Statement value at end of current period (Line 11 minus Line 12).....		4,593,529,242

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	374,364,360	467,313,390	374,027,544	379,848,785
	2. Canada.....				
	3. Other Countries.....	81,781,745	93,384,367	81,857,041	81,575,856
	4. Totals.....	456,146,105	560,697,757	455,884,585	461,424,641
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	22,417,787	32,312,860	22,943,212	18,260,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	44,225,000	52,093,140	44,225,000	44,225,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	421,174,248	484,850,336	436,884,160	351,578,635
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	2,927,826,603	3,484,392,754	2,958,957,827	2,895,583,759
	9. Canada.....	126,978,534	159,875,706	127,969,488	125,394,246
	10. Other Countries.....	572,319,157	667,941,053	572,639,295	566,228,819
	11. Totals.....	3,627,124,294	4,312,209,513	3,659,566,610	3,587,206,824
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	4,571,087,434	5,442,163,606	4,619,503,567	4,462,695,100
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	6,639,285	6,798,300	6,639,285	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	6,639,285	6,798,300	6,639,285	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	6,639,285	6,798,300	6,639,285	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	8,226,224	8,226,224	7,067,601	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	8,226,224	8,226,224	7,067,601	
Parent, Subsidiaries and Affiliates	24. Totals.....	10,234,281	10,234,281	9,980,958	
	25. Total Common Stocks.....	18,460,505	18,460,505	17,048,559	
	26. Total Stocks.....	25,099,790	25,258,805	23,687,844	
	27. Total Bonds and Stocks.....	4,596,187,224	5,467,422,411	4,643,191,411	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	77,162,788	28,654,563	20,393,535	4,189,838	318,952,406	XXX.....	449,353,130	9.6	343,727,666	7.2	447,106,669	2,246,461
1.2 NAIC 2.....						XXX.....	0	0.0		0.0		
1.3 NAIC 3.....						XXX.....	0	0.0		0.0		
1.4 NAIC 4.....						XXX.....	0	0.0		0.0		
1.5 NAIC 5.....						XXX.....	0	0.0		0.0		
1.6 NAIC 6.....						XXX.....	0	0.0		0.0		
1.7 Totals.....	77,162,788	28,654,563	20,393,535	4,189,838	318,952,406	XXX.....	449,353,130	9.6	343,727,666	7.2	447,106,669	2,246,461
2. All Other Governments												
2.1 NAIC 1.....	21,318	2,984,358	63,324,455		3,522,472	XXX.....	69,852,604	1.5	78,928,392	1.7	17,915,095	51,937,509
2.2 NAIC 2.....		3,033,863	922,723	2,675,977	2,812,665	XXX.....	9,445,229	0.2	37,925,617	0.8	6,850,242	2,594,987
2.3 NAIC 3.....	538,549	243,037	405,275	221,997	223,581	XXX.....	1,632,439	0.0	2,981,078	0.1		1,632,439
2.4 NAIC 4.....		448,953	402,520			XXX.....	851,474	0.0	1,462,248	0.0		851,474
2.5 NAIC 5.....						XXX.....	0	0.0		0.0		
2.6 NAIC 6.....						XXX.....	0	0.0		0.0		
2.7 Totals.....	559,868	6,710,212	65,054,973	2,897,974	6,558,719	XXX.....	81,781,745	1.7	121,297,334	2.6	24,765,337	57,016,408
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....				22,417,787		XXX.....	22,417,787	0.5	22,541,946	0.5	22,417,787	
3.2 NAIC 2.....						XXX.....	0	0.0	2,653,732	0.1		
3.3 NAIC 3.....						XXX.....	0	0.0		0.0		
3.4 NAIC 4.....						XXX.....	0	0.0		0.0		
3.5 NAIC 5.....						XXX.....	0	0.0		0.0		
3.6 NAIC 6.....						XXX.....	0	0.0		0.0		
3.7 Totals.....	0	0	0	22,417,787	0	XXX.....	22,417,787	0.5	25,195,678	0.5	22,417,787	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		13,950,000	12,745,000	3,720,000	13,810,000	XXX.....	44,225,000	0.9	44,550,000	0.9	44,225,000	
4.2 NAIC 2.....						XXX.....	0	0.0		0.0		
4.3 NAIC 3.....						XXX.....	0	0.0		0.0		
4.4 NAIC 4.....						XXX.....	0	0.0		0.0		
4.5 NAIC 5.....						XXX.....	0	0.0		0.0		
4.6 NAIC 6.....						XXX.....	0	0.0		0.0		
4.7 Totals.....	0	13,950,000	12,745,000	3,720,000	13,810,000	XXX.....	44,225,000	0.9	44,550,000	0.9	44,225,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	31,800,798	130,510,305	79,205,293	88,246,740	51,459,241	XXX.....	381,222,377	8.2	328,822,019	6.9	381,222,377	
5.2 NAIC 2.....				25,405,000	14,546,871	XXX.....	39,951,871	0.9	40,566,811	0.9	26,051,871	13,900,000
5.3 NAIC 3.....						XXX.....	0	0.0		0.0		
5.4 NAIC 4.....						XXX.....	0	0.0		0.0		
5.5 NAIC 5.....						XXX.....	0	0.0		0.0		
5.6 NAIC 6.....						XXX.....	0	0.0		0.0		
5.7 Totals.....	31,800,798	130,510,305	79,205,293	113,651,740	66,006,112	XXX.....	421,174,248	9.0	369,388,830	7.8	407,274,248	13,900,000

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	186,301,654	662,733,416	358,148,111	446,970,100	294,130,245	XXX.....	1,948,283,526	41.7	2,213,003,714	46.6	936,501,177	1,011,782,349
6.2	NAIC 2.....	73,877,595	262,659,488	417,207,409	336,535,374	399,725,045	XXX.....	1,490,004,910	31.9	1,519,633,524	32.0	914,942,442	575,062,468
6.3	NAIC 3.....	3,308,837	55,738,029	52,945,443	24,759,457	10,674,106	XXX.....	147,425,871	3.2	68,539,613	1.4	78,808,928	68,616,943
6.4	NAIC 4.....		2,412,919	14,256,824	110,079		XXX.....	16,779,822	0.4	6,109,500	0.1	13,397,322	3,382,500
6.5	NAIC 5.....						XXX.....	0	0.0	7,563,123	0.2		
6.6	NAIC 6.....	891					XXX.....	891	0.0	10,611,185	0.2	1	891
6.7	Totals.....	263,488,977	983,543,852	842,557,786	808,375,010	704,529,395	XXX.....	3,602,495,020	77.0	3,825,460,659	80.5	1,943,649,870	1,658,845,150
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....			8,328,545		16,334,893	XXX.....	24,663,439	0.5	16,334,790	0.3	16,334,893	8,328,545
7.3	NAIC 3.....					416,460	XXX.....	416,460	0.0	416,460	0.0	416,460	
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	8,328,545	0	16,751,353	XXX.....	25,079,899	0.5	16,751,250	0.4	16,751,353	8,328,545
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....		25,000,000				XXX.....	25,000,000	0.5		0.0		25,000,000
10.2	NAIC 2.....			1,162,194			XXX.....	1,162,194	0.0		0.0		1,162,194
10.3	NAIC 3.....		2,659,631	510,304			XXX.....	3,169,935	0.1	2,729,553	0.1		3,169,935
10.4	NAIC 4.....		204,620	548,951			XXX.....	753,571	0.0	639,151	0.0		753,571
10.5	NAIC 5.....						XXX.....	0	0.0	200,128	0.0		
10.6	NAIC 6.....		16,026				XXX.....	16,026	0.0		0.0		16,026
10.7	Totals.....	0	27,880,277	2,221,449	0	0	XXX.....	30,101,726	0.6	3,568,832	0.1	0	30,101,726

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....295,286,559	.....863,832,642	.....533,816,394	.....565,544,466	.....681,874,364	.....0	.....2,940,354,424	.....62.9	.....XXX	.....XXX	.....1,849,388,105	.....1,090,966,319
11.2 NAIC 2.....	(d).....73,877,595	.....265,693,351	.....427,620,871	.....364,616,351	.....433,419,474	.....0	.....1,565,227,642	.....33.5	.....XXX	.....XXX	.....964,179,448	.....601,048,194
11.3 NAIC 3.....	(d).....3,847,386	.....58,640,697	.....53,861,021	.....24,981,454	.....11,314,147	.....0	.....152,644,705	.....3.3	.....XXX	.....XXX	.....79,225,388	.....73,419,317
11.4 NAIC 4.....	(d).....0	.....3,066,492	.....15,208,295	.....110,079	.....0	.....0	.....18,384,867	.....0.4	.....XXX	.....XXX	.....13,397,322	.....4,987,545
11.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.6 NAIC 6.....	(d).....891	.....16,026	.....0	.....0	.....0	.....0	(c).....16,917	.....0.0	.....XXX	.....XXX	.....1	.....16,917
11.7 Totals.....	.....373,012,430	.....1,191,249,209	.....1,030,506,581	.....955,252,350	.....1,126,607,985	.....0	(b).....4,676,628,554	.....100.0	.....XXX	.....XXX	.....2,906,190,263	.....1,770,438,291
11.8 Line 11.7 as a % of Col. 7.....	.....8.0	.....25.5	.....22.0	.....20.4	.....24.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....62.1	.....37.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....261,006,528	.....630,090,528	.....884,657,738	.....527,618,661	.....728,200,282	.....	.....XXX	.....XXX	.....3,031,573,737	.....63.8	.....2,001,715,841	.....1,029,857,896
12.2 NAIC 2.....	.....161,869,140	.....242,248,574	.....297,944,587	.....430,641,248	.....484,410,925	.....	.....XXX	.....XXX	.....1,617,114,474	.....34.0	.....974,697,027	.....642,417,448
12.3 NAIC 3.....	.....10,180,113	.....28,734,463	.....31,899,045	.....2,696,397	.....1,156,686	.....	.....XXX	.....XXX	.....74,666,704	.....1.6	.....22,900,132	.....51,766,573
12.4 NAIC 4.....	.....3,466,172	.....4,634,834	.....109,892	.....	.....	.....	.....XXX	.....XXX	.....8,210,898	.....0.2	.....1,289,635	.....6,921,263
12.5 NAIC 5.....	.....5,896,333	.....200,128	.....	.....	.....1,666,789	.....	.....XXX	.....XXX	(c).....7,763,250	.....0.2	.....1,666,789	.....6,096,461
12.6 NAIC 6.....	.....3,803	.....4,161	.....94	.....10,603,127	.....	.....	.....XXX	.....XXX	(c).....10,611,185	.....0.2	.....10,603,128	.....8,058
12.7 Totals.....	.....438,955,919	.....904,744,025	.....1,219,136,298	.....971,669,325	.....1,215,434,682	.....0	.....XXX	.....XXX	(b).....4,749,940,249	.....100.0	.....3,012,872,550	.....1,737,067,699
12.8 Line 12.7 as a % of Col. 9.....	.....9.2	.....19.0	.....25.7	.....20.5	.....25.6	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....63.4	.....36.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....148,885,520	.....358,303,172	.....356,233,035	.....440,337,771	.....545,628,605	.....	.....1,849,388,105	.....39.5	.....2,001,715,841	.....42.1	.....1,849,388,105	.....XXX
13.2 NAIC 2.....	.....23,217,490	.....100,455,549	.....190,850,847	.....273,580,431	.....376,075,132	.....	.....964,179,448	.....20.6	.....974,697,027	.....20.5	.....964,179,448	.....XXX
13.3 NAIC 3.....	.....900,669	.....15,524,329	.....31,312,615	.....20,397,209	.....11,090,566	.....	.....79,225,388	.....1.7	.....22,900,132	.....0.5	.....79,225,388	.....XXX
13.4 NAIC 4.....	.....	.....158,502	.....13,128,741	.....110,079	.....	.....	.....13,397,322	.....0.3	.....1,289,635	.....0.0	.....13,397,322	.....XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....1,666,789	.....0.0	.....0	.....XXX
13.6 NAIC 6.....	.....1	.....	.....	.....	.....	.....	.....1	.....0.0	.....10,603,128	.....0.2	.....1	.....XXX
13.7 Totals.....	.....173,003,679	.....474,441,553	.....591,525,238	.....734,425,491	.....932,794,303	.....0	.....2,906,190,263	.....62.1	.....3,012,872,550	.....63.4	.....2,906,190,263	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....6.0	.....16.3	.....20.4	.....25.3	.....32.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....3.7	.....10.1	.....12.6	.....15.7	.....19.9	.....0.0	.....62.1	.....XXX	.....XXX	.....XXX	.....62.1	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....146,401,038	.....505,529,469	.....177,583,358	.....125,206,694	.....136,245,758	.....	.....1,090,966,319	.....23.3	.....1,029,857,896	.....21.7	.....XXX	.....1,090,966,319
14.2 NAIC 2.....	.....50,660,105	.....165,237,802	.....236,770,024	.....91,035,920	.....57,344,342	.....	.....601,048,194	.....12.9	.....642,417,448	.....13.5	.....XXX	.....601,048,194
14.3 NAIC 3.....	.....2,946,717	.....43,116,368	.....22,548,406	.....4,584,244	.....223,581	.....	.....73,419,317	.....1.6	.....51,766,573	.....1.1	.....XXX	.....73,419,317
14.4 NAIC 4.....	.....	.....2,907,990	.....2,079,555	.....	.....	.....	.....4,987,545	.....0.1	.....6,921,263	.....0.1	.....XXX	.....4,987,545
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....6,096,461	.....0.1	.....XXX	.....0
14.6 NAIC 6.....	.....891	.....16,026	.....	.....	.....	.....	.....16,917	.....0.0	.....8,058	.....0.0	.....XXX	.....16,917
14.7 Totals.....	.....200,008,751	.....716,807,656	.....438,981,344	.....220,826,859	.....193,813,682	.....0	.....1,770,438,291	.....37.9	.....1,737,067,699	.....36.6	.....XXX	.....1,770,438,291
14.8 Line 14.7 as a % of Col. 7.....	.....11.3	.....40.5	.....24.8	.....12.5	.....10.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....4.3	.....15.3	.....9.4	.....4.7	.....4.1	.....0.0	.....37.9	.....XXX	.....XXX	.....XXX	.....XXX	.....37.9

(a) Includes \$.....926,243,866 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....14,529,737 current year of bonds with Z designations and \$.....12,351,637 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....98,542,620; NAIC 2 \$.....6,998,501; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	75,009,858	23,400,959	17,799,143	3,228,889	318,920,939	XXX.	438,359,788	9.4	255,268,997	5.4	436,113,327	2,246,461
1.02	Residential Mortgage-Backed Securities.....	1,774,508	4,230,881	2,072,107	712,928	1,152	XXX.	8,791,576	0.2	12,600,618	0.3	8,791,576	
1.03	Commercial Mortgage-Backed Securities.....	327,305	912,058	481,513	241,483	30,315	XXX.	1,992,674	0.0	75,610,659	1.6	1,992,674	
1.04	Other Loan-Backed and Structured Securities.....	51,116	110,665	40,772	6,538		XXX.	209,092	0.0	247,392	0.0	209,092	
1.05	Totals.....	77,162,788	28,654,563	20,393,535	4,189,838	318,952,406	XXX.	449,353,130	9.6	343,727,666	7.2	447,106,669	2,246,461
2.	All Other Governments												
2.01	Issuer Obligations.....	559,868	6,710,212	65,054,973	2,897,974	6,558,719	XXX.	81,781,745	1.7	121,297,334	2.6	24,765,337	57,016,408
2.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05	Totals.....	559,868	6,710,212	65,054,973	2,897,974	6,558,719	XXX.	81,781,745	1.7	121,297,334	2.6	24,765,337	57,016,408
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....				22,417,787		XXX.	22,417,787	0.5	25,195,678	0.5	22,417,787	
3.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05	Totals.....	0	0	0	22,417,787	0	XXX.	22,417,787	0.5	25,195,678	0.5	22,417,787	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....		13,950,000	12,745,000	3,720,000	13,810,000	XXX.	44,225,000	0.9	44,550,000	0.9	44,225,000	
4.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05	Totals.....	0	13,950,000	12,745,000	3,720,000	13,810,000	XXX.	44,225,000	0.9	44,550,000	0.9	44,225,000	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....		18,546,220	28,260,174	100,101,320	64,924,787	XXX.	211,832,501	4.5	213,868,371	4.5	197,932,501	13,900,000
5.02	Residential Mortgage-Backed Securities.....	22,547,247	58,511,302	25,562,798	11,137,988	1,046,922	XXX.	118,806,257	2.5	89,965,534	1.9	118,806,257	
5.03	Commercial Mortgage-Backed Securities.....	9,253,551	53,452,783	25,382,321	2,412,432	34,403	XXX.	90,535,489	1.9	65,554,925	1.4	90,535,489	
5.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
5.05	Totals.....	31,800,798	130,510,305	79,205,293	113,651,740	66,006,112	XXX.	421,174,248	9.0	369,388,830	7.8	407,274,248	13,900,000
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	109,884,588	404,220,501	630,708,127	777,031,228	683,885,787	XXX.	2,605,730,231	55.7	2,916,020,246	61.4	1,661,584,780	944,145,451
6.02	Residential Mortgage-Backed Securities.....	28,191,837	25,768,630	12,743,635	647,154	4,499,751	XXX.	71,851,006	1.5	127,401,889	2.7	18,105,141	53,745,865
6.03	Commercial Mortgage-Backed Securities.....	18,448,375	161,960,150	185,095,976	10,022,650		XXX.	375,527,151	8.0	390,809,088	8.2	236,796,386	138,730,765
6.04	Other Loan-Backed and Structured Securities.....	106,964,177	391,594,571	14,010,048	20,673,979	16,143,857	XXX.	549,386,632	11.7	391,229,436	8.2	27,163,562	522,223,069
6.05	Totals.....	263,488,977	983,543,852	842,557,786	808,375,010	704,529,395	XXX.	3,602,495,020	77.0	3,825,460,659	80.5	1,943,649,870	1,658,845,150
7.	Hybrid Securities												
7.01	Issuer Obligations.....					16,334,893	XXX.	16,334,893	0.3	16,334,790	0.3	16,334,893	
7.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....			8,328,545		416,460	XXX.	8,745,005	0.2	416,460	0.0	416,460	8,328,545
7.05	Totals.....	0	0	8,328,545	0	16,751,353	XXX.	25,079,899	0.5	16,751,250	0.4	16,751,353	8,328,545
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

Annual Statement for the year 2020 of the TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY												
SCHEDULE D - PART 1A - SECTION 2 (continued)												
Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues												
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....		27,880,277	2,221,449			XXX	30,101,726	0.6	3,568,832	0.1		30,101,726
10.03 Totals.....	0	27,880,277	2,221,449	0	0	XXX	30,101,726	0.6	3,568,832	0.1	0	30,101,726
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	185,454,314	466,827,891	754,567,418	909,397,198	1,104,435,126	XXX	3,420,681,946	73.1	XXX	XXX	2,403,373,626	1,017,308,321
11.02 Residential Mortgage-Backed Securities.....	52,513,592	88,510,813	40,378,539	12,498,070	5,547,824	XXX	199,448,839	4.3	XXX	XXX	145,702,974	53,745,865
11.03 Commercial Mortgage-Backed Securities.....	28,029,231	216,324,991	210,959,810	12,676,565	64,718	XXX	468,055,314	10.0	XXX	XXX	329,324,549	138,730,765
11.04 Other Loan-Backed and Structured Securities.....	107,015,293	391,705,236	22,379,365	20,680,517	16,560,317	XXX	558,340,729	11.9	XXX	XXX	27,789,114	530,551,615
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	27,880,277	2,221,449	0	0	XXX	30,101,726	0.6	XXX	XXX	0	30,101,726
11.08 Totals.....	373,012,430	1,191,249,209	1,030,506,581	955,252,350	1,126,607,985	0	4,676,628,554	100.0	XXX	XXX	2,906,190,263	1,770,438,291
11.09 Line 11.08 as a % of Col. 7.....	8.0	25.5	22.0	20.4	24.1	0.0	100.0	XXX	XXX	XXX	62.1	37.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	276,427,443	457,792,974	754,716,417	919,305,632	1,184,292,951	XXX	XXX	XXX	3,592,535,417	75.6	2,461,506,232	1,131,029,184
12.02 Residential Mortgage-Backed Securities.....	70,216,522	85,593,487	39,861,221	19,126,012	15,170,798	XXX	XXX	XXX	229,968,040	4.8	139,795,797	90,172,243
12.03 Commercial Mortgage-Backed Securities.....	34,865,817	151,590,947	334,654,931	9,920,649	942,328	XXX	XXX	XXX	531,974,672	11.2	394,608,286	137,366,386
12.04 Other Loan-Backed and Structured Securities.....	57,446,137	207,784,558	88,316,956	23,317,034	15,028,604	XXX	XXX	XXX	391,893,289	8.3	16,962,236	374,931,053
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans.....		1,982,059	1,586,773			XXX	XXX	XXX	3,568,832	0.1		3,568,832
12.08 Totals.....	438,955,919	904,744,025	1,219,136,298	971,669,325	1,215,434,682	0	XXX	XXX	4,749,940,249	100.0	3,012,872,550	1,737,067,699
12.09 Line 12.08 as a % of Col. 9.....	9.2	19.0	25.7	20.5	25.6	0.0	XXX	XXX	100.0	XXX	63.4	36.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	126,781,137	208,851,409	416,855,955	719,620,072	931,265,052	XXX	2,403,373,626	51.4	2,461,506,232	51.8	2,403,373,626	XXX
13.02 Residential Mortgage-Backed Securities.....	31,532,548	69,960,980	31,016,408	12,144,965	1,048,073	XXX	145,702,974	3.1	139,795,797	2.9	145,702,974	XXX
13.03 Commercial Mortgage-Backed Securities.....	13,041,683	169,952,131	143,612,102	2,653,915	64,718	XXX	329,324,549	7.0	394,608,286	8.3	329,324,549	XXX
13.04 Other Loan-Backed and Structured Securities.....	1,648,310	25,677,033	40,772	6,538	416,460	XXX	27,789,114	0.6	16,962,236	0.4	27,789,114	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	173,003,679	474,441,553	591,525,238	734,425,491	932,794,303	0	2,906,190,263	62.1	3,012,872,550	63.4	2,906,190,263	XXX
13.09 Line 13.08 as a % of Col. 7.....	6.0	16.3	20.4	25.3	32.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	3.7	10.1	12.6	15.7	19.9	0.0	62.1	XXX	XXX	XXX	62.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	58,673,177	257,976,482	337,711,463	189,777,125	173,170,073	XXX	1,017,308,321	21.8	1,131,029,184	23.8	XXX	1,017,308,321
14.02 Residential Mortgage-Backed Securities.....	20,981,044	18,549,833	9,362,131	353,106	4,499,751	XXX	53,745,865	1.1	90,172,243	1.9	XXX	53,745,865
14.03 Commercial Mortgage-Backed Securities.....	14,987,548	46,372,861	67,347,707	10,022,650		XXX	138,730,765	3.0	137,366,386	2.9	XXX	138,730,765
14.04 Other Loan-Backed and Structured Securities.....	105,366,983	366,028,203	22,338,593	20,673,979	16,143,857	XXX	530,551,615	11.3	374,931,053	7.9	XXX	530,551,615
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....		27,880,277	2,221,449			XXX	30,101,726	0.6	3,568,832	0.1	XXX	30,101,726
14.08 Totals.....	200,008,751	716,807,656	438,981,344	220,826,859	193,813,682	0	1,770,438,291	37.9	1,737,067,699	36.6	XXX	1,770,438,291
14.09 Line 14.08 as a % of Col. 7.....	11.3	40.5	24.8	12.5	10.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	4.3	15.3	9.4	4.7	4.1	0.0	37.9	XXX	XXX	XXX	XXX	37.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	45,151,353	45,151,353			
2. Cost of short-term investments acquired.....	118,579,224	118,579,224			
3. Accrual of discount.....	276,361	276,361			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	111,367,924	111,367,924			
7. Deduct amortization of premium.....	87,768	87,768			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	52,551,246	52,551,246	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	52,551,246	52,551,246	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		(18,051,143)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	(84,077,683)	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	(24,112,233)	(108,189,916)
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(161,087,753)	
3.2	Section 2, Column 19.....	196,085,977	34,998,224
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(116,423,150)
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		32,381,855
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....	(160,499)	(160,499)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(1,502,450)	
9.2	Section 2, Column 20.....	7,000	(1,495,450)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		(241,703,789)
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		(241,703,789)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		28,274,525
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		(21,944,060)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	(940,858)	
3.14	Section 1, Column 18, prior year.....	(9,344,925)	8,404,067
			8,404,067
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.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....	(940,858)	
3.24	Section 1, Column 19, prior year plus.....	(9,344,925)	
3.25	SSAP No. 108 Adjustments.....	8,404,067	8,404,067
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	(216,424,746)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	(207,079,800)	
4.23	SSAP No. 108 Adjustments.....	(207,079,800)	
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(9,344,946)
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		9,344,946
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).....		6,330,465
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		6,330,465

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
SI12	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....2,446,503	.....2,446,503	.....3,039,803	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....271,121	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX	1.A FE.....	.....2,446,503	.....2,768,683
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....5,927,499	.....6,007,502	.....7,078,404	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....656,884	12629N AH 8	COMM_15-DC1.....	1.A FM.....	.....6,007,502	.....6,421,520
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....11,399,036	.....11,381,318	.....19,133,849	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....1,263,238	44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL (0	1.F FE.....	.....11,381,318	.....17,870,611
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....6,177,542	.....6,208,570	.....7,481,199	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....684,593	61765T AE 3	MSBAM_15-C25.....	1.A FM.....	.....6,208,570	.....6,796,606
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....7,354,217	.....7,322,627	.....9,254,257	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....814,992	61691N AE 5	MSC_17-HR2.....	1.A FM.....	.....7,322,627	.....8,439,265
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....3,922,249	.....4,998,436	.....6,667,469	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....434,662	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN	1.B FE.....	.....4,998,436	.....6,232,807
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....3,740,845	.....4,576,240	.....6,295,878	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....414,559	702274 AW 1	PASADENA CALIF PUB FING AUTH L	1.C FE.....	.....4,576,240	.....5,881,319
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....36,663,222	.....35,864,105	.....56,835,133	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....4,063,007	912810 RD 2	TREASURY BOND.....	1.A.....	.....35,864,105	.....52,772,126
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....6,079,486	.....7,762,835	.....10,633,755	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....673,727	91324P BK 7	UNITEDHEALTH GROUP INC.....	1.G FE.....	.....7,762,835	.....9,960,028
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....10,680,585	.....10,680,585	.....13,776,643	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....1,183,619	92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC	1.G PL.....	.....10,680,585	.....12,593,024
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....3,647,692	.....3,696,544	.....4,343,400	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....404,236	94989C AZ 4	WFCM_15-C26.....	1.A FM.....	.....3,696,544	.....3,939,164
	91283#DP5.... BOND WITH INTEREST RATE SWAP	1.B.....	.....1,961,124	.....1,953,351	.....2,314,258	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.....	.....	.....217,331	95000H BL 5	WFCM_16-LC24.....	3.B FM.....	.....1,953,351	.....2,096,926
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....3,585,443	.....3,658,832	.....4,512,438	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....495,781	06541W BA 9	BANK_17-BNK5.....	1.A FM.....	.....3,658,832	.....4,016,657
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....14,740,155	.....11,843,178	.....19,705,333	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....2,038,211	07274N BH 5	BAYER US FINANCE II LLC.....	2.A FE.....	.....11,843,178	.....17,667,122
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....29,878,692	.....29,878,692	.....38,983,145	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....4,131,509	09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW	1.B PL.....	.....29,878,692	.....34,851,637
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....4,530,708	.....4,530,004	.....5,347,137	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....626,489	12510H AB 6	CAUTO_20-1A.....	1.A FE.....	.....4,530,004	.....4,720,648
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....3,983,826	.....4,061,028	.....4,945,788	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....550,868	12515G AF 4	CD_17-CD3.....	1.A FM.....	.....4,061,028	.....4,394,921
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....20,427,066	.....24,098,568	.....36,883,480	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....2,824,575	313309 AP 1	FEDERAL EXPRESS CORP.....	2.B FE.....	.....24,098,568	.....34,058,905
	91278*BB9.... BOND WITH INTEREST RATE SWAP	1.B.....	.....5,685,814	.....5,684,123	.....6,795,821	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....786,212	38218D AA 7	GOODG_19-1A.....	1.C FE.....	.....5,684,123	.....6,009,609

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BB9.....	BOND WITH INTEREST RATE SWAP	1.B.....	.....6,013,585	.....6,013,585	.....8,984,254	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....831,535	882484 AA 6	TEXAS HEALTH RESOURCES.....	1.C FE.....	.....6,013,585	.....8,152,719
91278*BB9.....	BOND WITH INTEREST RATE SWAP	1.B.....	.....7,469,673	.....7,515,670	.....9,298,728	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....1,032,877	95000J AU 2	WFCM_16-LC25.....	1.A FM.....	.....7,515,670	.....8,265,851
91278*BB9.....	BOND WITH INTEREST RATE SWAP	1.B.....	.....3,685,039	.....3,692,639	.....4,711,190	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.....	.....	.....509,553	95001F AX 3	WFCM_17-RC1.....	1.A FM.....	.....3,692,639	.....4,201,637
9999999999	Total.....			.....203,874,937	.....287,021,363	....XXX.....	....XXX.....	.....XXX.....	.....0	.....24,909,578	.....XXX.....	.....XXX.....	.....XXX.....	.....203,874,937	.....262,111,785

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	2	205,388,881	2	203,968,425	2	203,936,044	2	203,903,621	2	205,388,881
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	63,271	XXX		XXX		XXX	2,410	XXX	65,681
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	1,483,727	XXX	32,381	XXX	32,423	XXX	31,094	XXX	1,579,625
7. Ending inventory.....	2	203,968,425	2	203,936,044	2	203,903,621	2	203,874,937	2	203,874,937

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(241,703,788)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	6,330,465
3.	Total (Line 1 plus Line 2).....	(235,373,323)
4.	Part D, Section 1, Column 5.....	202,595,829
5.	Part D, Section 1, Column 6.....	(437,969,152)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(216,548,560)
8.	Part B, Section 1, Column 13.....	492,438
9.	Total (Line 7 plus Line 8).....	(216,056,122)
10.	Part D, Section 1, Column 8.....	221,353,913
11.	Part D, Section 1, Column 9.....	(437,410,035)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	19,780,220
14.	Part B, Section 1, Column 20.....	5,821,500
15.	Part D, Section 1, Column 11.....	25,601,720
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	249,810,754	155,629,581	94,181,173	
2. Cost of cash equivalents acquired.....	5,758,046,367	2,442,512,704	3,315,533,663	
3. Accrual of discount.....	1,345,315	1,345,315		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(9,655)		(9,655)	
6. Deduct consideration received on disposals.....	5,795,675,511	2,546,483,000	3,249,192,511	
7. Deduct amortization of premium.....	14,725	14,725		
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	213,502,545	52,989,875	160,512,670	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	213,502,545	52,989,875	160,512,670	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
BHM01LDV8.....		BALTIMORE.....	MD.....		11/15/2017.....	4.36.....	11,149,750.....						19,910,019.....	12/17/2020.....
BHM01VSS7.....		WASHINGTON.....	DC.....		02/01/2018.....	6.30.....	22,270,262.....						34,489,947.....	07/30/2020.....
BHM01WEB7.....		NASSAU COUNTY.....	NY.....		02/01/2018.....	6.08.....	14,452,552.....		45,440.....				27,908,277.....	10/01/2020.....
BHM03Z7L4.....		MULTI-CITY.....	MU.....		08/21/2008.....	3.96.....	17,222,293.....						47,211,268.....	08/24/2020.....
BHM0JEHH2.....		MULTI-CITY.....	MU.....		05/10/2019.....	4.90.....	1,421,508.....		(13,026).....				3,722,062.....	08/10/2020.....
BHM0JEH22.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.90.....	6,918,113.....						20,342,127.....	12/17/2020.....
BHM0JEJK3.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.85.....	5,561,052.....						19,740,835.....	12/17/2020.....
BHM0JEJP2.....		SANTA BARBARA.....	CA.....		04/14/2011.....	4.90.....	3,205,955.....						8,432,396.....	08/24/2020.....
BHMOKTYD7.....		IRVINE.....	CA.....		09/28/2011.....	4.31.....	1,633,087.....						3,970,173.....	06/16/2020.....
BHMOKTYF2.....		NEWPORT BEACH.....	CA.....		02/01/2018.....	4.31.....	13,342,497.....						37,372,894.....	12/11/2020.....
BHMOKTYG0.....		IRVINE.....	CA.....		10/26/2011.....	4.31.....	1,637,116.....						3,995,130.....	12/11/2020.....
BHMOL66Z8.....		MULTI-CITY.....	MU.....		05/10/2019.....	4.50.....	5,160,237.....		(27,819).....				10,773,590.....	07/15/2020.....
BHMLC8T7.....		SAN BRUNO.....	CA.....		01/08/2020.....	4.77.....	9,565,651.....						25,085,693.....	11/27/2020.....
BHMLKG86.....		ENCINITAS.....	CA.....		02/16/2012.....	4.02.....	9,776,373.....						21,308,015.....	06/23/2020.....
BHMLZHT6.....		CARLSBAD.....	CA.....		04/03/2012.....	4.08.....	31,998,980.....						90,379,579.....	12/22/2020.....
BHMOM26W3.....		WASHINGTON.....	DC.....		09/21/2017.....	3.64.....	34,615,000.....						50,861,030.....	06/16/2020.....
BHMOM2AN8.....		CHICAGO.....	IL.....		04/24/2012.....	4.04.....	9,339,291.....						12,812,751.....	12/22/2020.....
BHMOM2C06.....		EVANSTON.....	IL.....		04/05/2012.....	3.86.....	11,183,977.....						23,485,981.....	11/24/2020.....
BHMOM3UB0.....		BELLEVUE.....	WA.....		07/17/2012.....	3.34.....	1,715,898.....						23,107,242.....	11/24/2020.....
BHMOM5QW4.....		HOUSTON.....	TX.....		02/01/2018.....	3.73.....	41,000,000.....						85,671,719.....	06/01/2020.....
BHMOM67U7.....		MULTI-CITY.....	MU.....		05/30/2012.....	3.55.....	25,478,407.....		1,078.....				67,942,418.....	08/26/2020.....
BHMOMG4H7.....		MULTI-CITY.....	TX.....		06/25/2012.....	3.88.....	4,275,000.....						10,843,456.....	11/19/2020.....
BHM10N625.....		IRVINE.....	CA.....		02/01/2018.....	4.59.....	33,718,038.....						72,960,025.....	12/17/2020.....
BHM127TJ6.....		NEW YORK.....	NY.....		05/10/2019.....	4.68.....	8,697,921.....		(15,232).....				16,050,282.....	08/10/2020.....
BHM12MQS6.....		DALLAS.....	TX.....		08/14/2014.....	3.94.....	1,000,000.....						1,704,001.....	07/30/2020.....
BHM190WN1.....		SAN DIEGO.....	CA.....		02/01/2018.....	3.77.....	39,758,731.....						82,597,523.....	08/26/2020.....
BHM1D4T85.....		MEMPHIS.....	TN.....		02/01/2018.....	3.75.....	14,000,000.....						28,300,037.....	11/10/2020.....
BHM1EEKQ1.....		GRANADA HILLS.....	CA.....		02/01/2018.....	4.00.....	40,000,000.....						67,520,007.....	11/10/2020.....
BHM1KA3P3.....		CHARLOTTE.....	NC.....		02/01/2018.....	3.40.....	27,295,209.....						42,682,243.....	07/30/2020.....
BHM1KFJV2.....		SECACUS.....	NJ.....		11/01/2016.....	3.39.....	10,000,000.....						19,242,426.....	09/16/2020.....
BHM1KHW78.....		MONTBELLO.....	CO.....		02/01/2018.....	3.80.....	25,825,000.....						71,243,934.....	11/13/2020.....
BHM1NWMJ5.....		MULTI-CITY.....	CA.....		04/26/2017.....	4.37.....	5,000,000.....						9,494,602.....	11/24/2020.....
BHM1R1K02.....		FORT WORTH.....	TX.....		02/01/2018.....	4.22.....	20,025,774.....						31,000,033.....	12/23/2020.....
BHM1R60A1.....		JACKSONVILLE.....	FL.....		07/26/2017.....	3.40.....	1,950,000.....						3,000,000.....	12/16/2020.....
BHM1T12H3.....		COLUMBUS.....	OH.....		12/19/2017.....	4.08.....	1,968,215.....						3,274,780.....	06/30/2020.....
BHM1TLYF8.....		ARLINGTON.....	TX.....		06/28/2018.....	4.36.....	6,501,627.....						9,621,207.....	10/01/2020.....
BHM1TM2K0.....		MIAMI.....	FL.....		12/01/2020.....	4.10.....	11,201,540.....						27,150,970.....	10/20/2020.....
BHM1U90Y9.....		MULI-CITY.....	MU.....		06/12/2018.....	4.46.....	25,000,000.....						47,516,232.....	11/24/2020.....
BHM1UHQB3.....		HOUSTON.....	TX.....		04/27/2018.....	4.49.....	4,305,253.....						6,087,451.....	06/01/2020.....
BHM1UNWV9.....		LOS ANGELES.....	CA.....		05/29/2018.....	4.47.....	4,000,000.....						9,475,417.....	09/16/2020.....
BHM1VMB76.....		BALTIMORE.....	MD.....		08/29/2018.....	4.69.....	7,600,248.....						11,177,115.....	11/10/2020.....
BHM1VRFH9.....		SEATTLE.....	WA.....		09/07/2018.....	5.21.....	4,486,000.....						8,574,651.....	06/23/2020.....
BHM1W4Z95.....		MULI-CITY.....	MU.....		08/15/2018.....	4.55.....	70,300,000.....						105,100,122.....	12/22/2020.....
BHM1X36B3.....		AUBURN.....	WA.....		10/17/2018.....	4.59.....	6,200,000.....						11,005,006.....	09/30/2020.....

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM1XQC17.....		BOSTON.....	MA.....		11/27/2018.....	.....4.50	.....15,000,000						.....20,836,372	11/06/2020
BHM1Z0940.....		DALLAS.....	TX.....		04/08/2019.....	.....4.34	.....4,300,000						.....7,001,285	06/23/2020
BHM1ZSGM1.....		VALENCIA.....	CA.....		05/31/2019.....	.....3.86	.....3,750,000						.....6,385,468	07/01/2020
BHM1ZSZN8.....		MOUNT PLEASANT.....	SC.....		06/20/2019.....	.....3.93	.....7,500,000						.....10,642,600	07/15/2020
BHM1ZSZQ1.....		RALEIGH.....	NC.....		06/13/2019.....	.....3.88	.....7,200,000						.....11,076,923	06/16/2020
BHM206A41.....		RIVERSIDE.....	CA.....		05/23/2019.....	.....4.22	.....5,450,000						.....9,428,511	10/21/2020
BHM20BQD3.....		DALLAS.....	TX.....		11/05/2019.....	.....4.10	.....6,600,000						.....10,405,532	11/10/2020
BHM20W7T3.....		DENVER.....	CO.....		12/02/2019.....	.....3.56	.....12,000,000						.....19,229,290	10/20/2020
BHM21LBR5.....		MADISON.....	WI.....		02/11/2020.....	.....3.55	.....10,547,504						.....17,932,778	11/24/2020
BHM21QNL4.....		SAN JOSE.....	CA.....		10/01/2019.....	.....3.20	.....8,600,000						.....10,858,435	12/22/2020
BHM260WX0.....		SEATTLE.....	WA.....		10/20/2020.....	.....3.00	.....6,500,000						.....11,595,403	08/06/2020
BHM265AL9.....		NAPLES.....	FL.....		09/24/2020.....	.....3.10	.....10,500,000						.....18,063,895	08/26/2020
BHM26DPR3.....		RICHMOND.....	VA.....		09/25/2020.....	.....3.68	.....2,200,000						.....3,610,689	07/10/2020
BHM26M447.....		NOBLESVILLE.....	IN.....		10/07/2020.....	.....3.25	.....5,900,000						.....8,447,083	09/01/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							.....757,804,059	.....0	.....(9,560)	.....0	.....0	.....0	.....1,499,658,928	XXX
Mortgages in Good Standing - Mezzanine Loans														
BHM21C6E0.....		MIAMI.....	FL.....		08/14/2019.....	.....3.69	.....8,818,824		.....6,827				.....11,904,460	07/15/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							.....8,818,824	.....0	.....6,827	.....0	.....0	.....0	.....11,904,460	XXX
0899999. Total - Mortgages in Good Standing.....							.....766,622,882	.....0	.....(2,732)	.....0	.....0	.....0	.....1,511,563,388	XXX
3399999. Totals.....							.....766,622,882	.....0	.....(2,732)	.....0	.....0	.....0	.....1,511,563,388	XXX

- General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....2,576,886 interest due and unpaid.
 2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0L66Z8.....	MULTI-CITY.....	MU.....	.....	11/09/2020.....	.....4.50	.....	.....(47,229)	.....
BHM0LC8T7.....	SAN BRUNO.....	CA.....	.....	01/08/2020.....	.....4.77	.....9,992,502	.....	.....26,205,099
BHM1TM2K0.....	MIAMI.....	FL.....	.....	12/01/2020.....	.....4.10	.....	.....5,238,527	.....10,540,296
BHM21LBR5.....	MADISON.....	WI.....	.....	02/11/2020.....	.....3.55	.....10,709,677	.....	.....18,208,504
BHM21Z2L7.....	PHILLIPSBURG.....	NJ.....	.....	08/21/2020.....	.....2.83	.....	.....10,912,589	.....17,657,911
BHM260WX0.....	SEATTLE.....	WA.....	.....	10/20/2020.....	.....3.00	.....6,500,000	.....	.....11,595,403
BHM265AL9.....	NAPLES.....	FL.....	.....	09/24/2020.....	.....3.10	.....10,500,000	.....	.....18,063,895
BHM26DPR3.....	RICHMOND.....	VA.....	.....	09/25/2020.....	.....3.68	.....2,200,000	.....	.....3,610,689
BHM26M447.....	NOBLESVILLE.....	IN.....	.....	10/07/2020.....	.....3.25	.....5,900,000	.....	.....8,447,083
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						.....45,802,179	.....16,103,887	.....114,328,878
0899999. Total - Mortgages in Good Standing.....						.....45,802,179	.....16,103,887	.....114,328,878
3399999. Totals.....						.....45,802,179	.....16,103,887	.....114,328,878

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM01NWT8.....	NEW YORK.....	NY.....	.....	05/10/2019.	11/01/2020.	.....131,643	.....	.....(10,913)	.....	.....	.....(10,913)	.....	.....120,730	.....120,730	.....	.....	.....0
BHM0J5AM7.....	WASHINGTON.....	DC.....	.....	05/10/2019.	04/01/2020.	.....15,887	.....	.....(147)	.....	.....	.....(147)	.....	.....15,739	.....15,739	.....	.....	.....0
BHM0JECE4.....	BREA.....	CA.....	.....	02/01/2011.	01/01/2020.	.....0	.....	.....	.....	.....	.....0	.....	.....0	.....0	.....	.....	.....0
BHMOU4JE6.....	MULTI-CITY.....	CA.....	.....	09/05/2013.	03/01/2020.	.....64,250	.....	.....	.....	.....	.....0	.....	.....64,250	.....64,250	.....	.....	.....0
BHM14TC62.....	SANTA CLARA.....	CA.....	.....	02/01/2018.	01/01/2020.	.....32,303	.....	.....	.....	.....	.....0	.....	.....32,303	.....32,303	.....	.....	.....0
BHM1W9NJ5.....	FLORISSANT.....	MO.....	.....	07/20/2018.	09/01/2020.	.....1,424,075	.....	.....2,527	.....	.....	.....2,527	.....	.....1,426,602	.....1,426,602	.....	.....	.....0
BHM23BQ81.....	SAN BRUNO.....	CA.....	.....	12/09/2011.	01/01/2020.	.....36,114	.....	.....	.....	.....	.....0	.....	.....36,114	.....36,114	.....	.....	.....0
BHM2CASC2.....	MADISON.....	WI.....	.....	09/11/2019.	02/01/2020.	.....20,274	.....	.....	.....	.....	.....0	.....	.....20,274	.....20,274	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						.....1,724,546	.....0	.....(8,533)	.....0	.....0	.....(8,533)	.....0	.....1,716,013	.....1,716,013	.....0	.....0	.....0
Mortgages With Partial Repayments																	
BHM01LDV8.....	BALTIMORE.....	MD.....	.....	11/15/2017.	03/01/2020.	.....295,837	.....	.....	.....	.....	.....0	.....	.....295,837	.....295,837	.....	.....	.....0
BHM01VSS7.....	WASHINGTON.....	DC.....	.....	02/01/2018.	12/01/2020.	.....586,735	.....	.....	.....	.....	.....0	.....	.....586,735	.....586,735	.....	.....	.....0
BHM01WEB7.....	NASSAU COUNTY.....	NY.....	.....	02/01/2018.	12/01/2020.	.....473,694	.....	.....4,625	.....	.....	.....4,625	.....	.....478,320	.....478,320	.....	.....	.....0
BHM03Z7L4.....	MULTI-CITY.....	MU.....	.....	08/21/2008.	12/01/2020.	.....406,339	.....	.....	.....	.....	.....0	.....	.....406,339	.....406,339	.....	.....	.....0
BHM0JEHH2.....	MULTI-CITY.....	MU.....	.....	05/10/2019.	12/01/2020.	.....37,008	.....	.....(1,205)	.....	.....	.....(1,205)	.....	.....35,804	.....35,804	.....	.....	.....0
BHM0JEHZ2.....	MULTI-CITY.....	MU.....	.....	04/14/2011.	12/01/2020.	.....178,475	.....	.....	.....	.....	.....0	.....	.....178,475	.....178,475	.....	.....	.....0
BHM0JEJK3.....	MULTI-CITY.....	MU.....	.....	04/14/2011.	12/01/2020.	.....144,399	.....	.....	.....	.....	.....0	.....	.....144,399	.....144,399	.....	.....	.....0
BHM0JEJP2.....	SANTA BARBARA.....	CA.....	.....	04/14/2011.	12/01/2020.	.....82,708	.....	.....	.....	.....	.....0	.....	.....82,708	.....82,708	.....	.....	.....0
BHMOKTYD7.....	IRVINE.....	CA.....	.....	09/28/2011.	11/01/2020.	.....47,410	.....	.....	.....	.....	.....0	.....	.....47,410	.....47,410	.....	.....	.....0
BHMOKTYF2.....	NEWPORT BEACH.....	CA.....	.....	02/01/2018.	11/01/2020.	.....385,008	.....	.....	.....	.....	.....0	.....	.....385,008	.....385,008	.....	.....	.....0
BHMOKTYG0.....	IRVINE.....	CA.....	.....	10/26/2011.	11/01/2020.	.....47,240	.....	.....	.....	.....	.....0	.....	.....47,240	.....47,240	.....	.....	.....0
BHMO66Z8.....	MULTI-CITY.....	MU.....	.....	05/10/2019.	10/01/2020.	.....892,603	.....	.....(12,552)	.....	.....	.....(12,552)	.....	.....880,051	.....880,051	.....	.....	.....0
BHMO6C8T7.....	SAN BRUNO.....	CA.....	.....	01/08/2020.	12/01/2020.	.....	.....	.....	.....	.....	.....0	.....	.....426,851	.....426,851	.....	.....	.....0
BHMO6KG86.....	ENCINITAS.....	CA.....	.....	02/16/2012.	12/01/2020.	.....233,583	.....	.....	.....	.....	.....0	.....	.....233,583	.....233,583	.....	.....	.....0
BHMO6ZHT6.....	CARLSBAD.....	CA.....	.....	02/01/2018.	12/01/2020.	.....703,364	.....	.....	.....	.....	.....0	.....	.....703,364	.....703,364	.....	.....	.....0
BHMO6M2AN8.....	CHICAGO.....	IL.....	.....	04/24/2012.	12/01/2020.	.....194,088	.....	.....	.....	.....	.....0	.....	.....194,088	.....194,088	.....	.....	.....0
BHMO6M2C06.....	EVANSTON.....	IL.....	.....	04/05/2012.	12/01/2020.	.....239,175	.....	.....	.....	.....	.....0	.....	.....239,175	.....239,175	.....	.....	.....0
BHMO6M3UB0.....	BELLEVUE.....	WA.....	.....	07/17/2012.	12/01/2020.	.....984,675	.....	.....	.....	.....	.....0	.....	.....984,675	.....984,675	.....	.....	.....0
BHM10N625.....	IRVINE.....	CA.....	.....	02/01/2018.	12/01/2020.	.....1,116,953	.....	.....	.....	.....	.....0	.....	.....1,116,953	.....1,116,953	.....	.....	.....0
BHM190WN1.....	SAN DIEGO.....	CA.....	.....	02/01/2018.	11/01/2020.	.....241,269	.....	.....	.....	.....	.....0	.....	.....241,269	.....241,269	.....	.....	.....0
BHM1KA3P3.....	CHARLOTTE.....	NC.....	.....	02/01/2018.	12/01/2020.	.....645,895	.....	.....	.....	.....	.....0	.....	.....645,895	.....645,895	.....	.....	.....0
BHM1R1K02.....	FORT WORTH.....	TX.....	.....	02/01/2018.	12/01/2020.	.....636,486	.....	.....	.....	.....	.....0	.....	.....636,486	.....636,486	.....	.....	.....0
BHM1T12H3.....	COLUMBUS.....	OH.....	.....	12/19/2017.	12/01/2020.	.....31,785	.....	.....	.....	.....	.....0	.....	.....31,785	.....31,785	.....	.....	.....0
BHM1TLYF8.....	ARLINGTON.....	TX.....	.....	06/28/2018.	12/01/2020.	.....213,679	.....	.....	.....	.....	.....0	.....	.....213,679	.....213,679	.....	.....	.....0
BHM1UHQB3.....	HOUSTON.....	TX.....	.....	04/27/2018.	12/01/2020.	.....78,072	.....	.....	.....	.....	.....0	.....	.....78,072	.....78,072	.....	.....	.....0
BHM1VMB76.....	BALTIMORE.....	MD.....	.....	08/29/2018.	12/01/2020.	.....182,874	.....	.....	.....	.....	.....0	.....	.....182,874	.....182,874	.....	.....	.....0
BHM21C6E0.....	MIAMI.....	FL.....	.....	08/14/2019.	12/01/2020.	.....53,101	.....	.....198	.....	.....	.....198	.....	.....53,299	.....53,299	.....	.....	.....0
BHM21LBR5.....	MADISON.....	WI.....	.....	02/11/2020.	12/01/2020.	.....	.....	.....	.....	.....	.....0	.....	.....162,173	.....162,173	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....9,132,458	.....0	.....(8,933)	.....0	.....0	.....(8,933)	.....0	.....9,712,549	.....9,712,549	.....0	.....0	.....0
Mortgages Disposed																	
BHM01NWT8.....	NEW YORK.....	NY.....	.....	05/10/2019.	11/25/2020.	.....5,975,659	.....	.....(68,077)	.....	.....	.....(68,077)	.....	.....5,907,582	.....5,480,296	.....	.....(427,286)	.....(427,286)
BHM0J5AM7.....	WASHINGTON.....	DC.....	.....	05/10/2019.	04/02/2020.	.....1,834,550	.....	.....(8,514)	.....	.....	.....(8,514)	.....	.....1,826,035	.....1,817,539	.....	.....(8,496)	.....(8,496)

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0JEC4.....	BREA.....	CA.....	.....	02/01/2011..	01/13/2020..	.....4	.....	.....	.....	.....	.....0	.....	.....4	.....	.....	.....(4)	.....(4)
BHM0K8FC6.....	FOSTER CITY.....	CA.....	.....	04/29/2011..	05/01/2020..	.....5,900,000	.....	.....	.....	.....	.....0	.....	.....5,900,000	.....5,900,000	.....	.....	.....0
BHM0K8FD4.....	FOSTER CITY.....	CA.....	.....	04/29/2011..	05/01/2020..	.....4,700,000	.....	.....	.....	.....	.....0	.....	.....4,700,000	.....4,700,000	.....	.....	.....0
BHM0K8FE2.....	FOSTER CITY.....	CA.....	.....	04/29/2011..	05/01/2020..	.....4,300,000	.....	.....	.....	.....	.....0	.....	.....4,300,000	.....4,300,000	.....	.....	.....0
BHM0SVJL3.....	ANAHEIM.....	MA.....	.....	06/26/2013..	06/30/2020..	.....7,000,000	.....	.....	.....	.....	.....0	.....	.....7,000,000	.....7,000,000	.....	.....	.....0
BHM0U4JE6.....	MULTI-CITY.....	CA.....	.....	09/05/2013..	08/28/2020..	.....4,827,042	.....	.....	.....	.....	.....0	.....	.....4,827,042	.....4,827,042	.....	.....	.....0
BHM14TC62.....	SANTA CLARA.....	CA.....	.....	02/01/2018..	02/03/2020..	.....20,650,231	.....	.....	.....	.....	.....0	.....	.....20,650,231	.....20,650,231	.....	.....	.....0
BHM1QXUM4.....	PHOENIX.....	AZ.....	.....	07/07/2017..	02/04/2020..	.....1,250,000	.....	.....	.....	.....	.....0	.....	.....1,250,000	.....1,250,000	.....	.....	.....0
BHM1W9NJ5.....	FLORISSANT.....	MO.....	.....	07/20/2018..	10/20/2020..	.....33,710,483	.....	.....14,638	.....	.....	.....14,638	.....	.....33,725,121	.....33,770,296	.....	.....45,175	.....45,175
BHM21Z2L7.....	PHILLIPSBURG.....	NJ.....	.....	08/21/2020..	08/24/2020..	.....12,549,697	.....	.....47,297	.....	.....	.....47,297	.....	.....23,509,320	.....23,632,203	.....	.....122,883	.....122,883
BHM23BQ81.....	SAN BRUNO.....	CA.....	.....	12/09/2011..	01/08/2020..	.....7,135,502	.....	.....	.....	.....	.....0	.....	.....7,135,502	.....7,135,502	.....	.....	.....0
BHM2CASC2.....	MADISON.....	WI.....	.....	09/11/2019..	02/11/2020..	.....6,409,571	.....	.....	.....	.....	.....0	.....	.....6,409,571	.....6,409,571	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						.....116,242,738	.....0	.....(14,657)	.....0	.....0	.....(14,657)	.....0	.....127,140,408	.....126,872,680	.....0	.....(267,728)	.....(267,728)
0599999. Total Mortgages.....						.....127,099,742	.....0	.....(32,123)	.....0	.....0	.....(32,123)	.....0	.....138,568,970	.....138,301,243	.....0	.....(267,728)	.....(267,728)

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1			2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
					4	5								13	14	15	16	17			
CUSIP Identification			Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																					
BHM025	L7	6	AEA INVESTORS 2006 FUND LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		11/20/2020.....	3	.....550			.....(550)					.....219,996	.....1,336,031	.....1.636
BHM1J8	8K	6	AEA INVESTORS FUND VI LP.....		NEW YORK.....	NY.....	VARIOUS.....		03/29/2018.....	3	.....24,882,371	.....31,185,575	.....31,185,575	.....3,288,882						.....1,519,275	.....0.867
BHM0JP	76	2	AEA INVESTORS SBF II LP.....		NEW YORK.....	NY.....	VARIOUS.....		03/29/2018.....	3	.....4,918,814	.....3,995,607	.....3,995,607	.....(1,328,722)					.....1,900,678	.....193,017	.....2.426
BHM0KR	3A	1	ARLINGTON CAPITAL PARTNERS III LP.....		CHEVY CHASE.....	MD.....	VARIOUS.....		02/01/2018.....	3	.....2,677,109	.....590,747	.....590,747	.....1,897,491		.....190,245			.....(1,899,045)	.....268,645	.....2.761
BHM21P	3U	8	ARLINGTON CAPITAL PARTNERS V LP.....		CHEVY CHASE.....	MD.....	CAPITAL CALL.....		08/26/2019.....	3	.....1,955,187	.....2,341,803	.....2,341,803	.....461,783						.....8,044,813	.....1.222
BHM02X	3K	6	BCP V CO-INVESTORS L.P.....		WARSAW.....	IN.....	PORTFOLIO TRANSFER.....		09/28/2007.....		.....100										
BHM15W	G6	0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....		NEW YORK.....	NY.....	VARIOUS.....		03/01/2018.....	13	.....15,243,570	.....14,794,458	.....14,794,458	.....(705,194)					.....145,916	.....10,227,000	.....0.827
BHM021	9E	4	BOSTON VENTURES VII LP.....		BOSTON.....	MA.....	VARIOUS.....		03/29/2018.....	3	.....9,628,828	.....2,094,751	.....2,094,751	.....1,337,794		.....5,963,475				.....3,303,579	.....4.606
BHM22B	FJ	0	BRI INVESTMENTS LLC.....		ROCHESTER.....	NY.....	CAPITAL CALL.....		10/18/2019.....		.....2,100,000	.....1,706,415	.....1,706,415	.....(393,585)							.....3.029
BHM03J	4Q	2	BROOKSIDE MEZZANINE FUND II.....		GREENWICH.....	CT.....	PORTFOLIO TRANSFER.....		08/20/2012.....	2	.....118,785	.....354,900	.....354,900	.....153,215						.....276,695	.....3.350
BHM03J	4H	2	BROOKSIDE MEZZANINE PARTNERS II.....		GREENWICH.....	CT.....	PORTFOLIO TRANSFER.....		11/04/2011.....	2	.....72	.....16,608	.....16,608	.....(17,390)					.....12,329	.....553	.....0.123
BHM05J	QC	7	BUNKER HILL CAPITAL II LP.....		BOSTON.....	MA.....	VARIOUS.....		03/29/2018.....	3	.....10,782,054	.....12,544,771	.....12,544,771	.....2,189,825					.....95,204	.....1,644,747	.....7.252
BHM1J5	9W	5	CENTURY CS&B CO INVEST LP.....		BOSTON.....	MA.....	HARTFORD LIFE INSURANCE COMPANY.....		03/29/2018.....	3	.....1,292	.....7,382,751	.....7,382,751	.....7,380,845						.....231	.....20.031
BHM27R	3Z	7	CENTURY DOXA CO-INVEST L.P.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....		12/04/2020.....		.....1,667,200	.....1,667,200	.....1,667,200								.....2.701
BHM0LL	V8	7	CENTURY FOCUSED FUND III LP.....		BOSTON.....	MA.....	VARIOUS.....		03/29/2018.....	3	.....5,519,471	.....2,006,081	.....2,006,081	.....(3,297,761)					.....3,143,316	.....590,036	.....2.297
BHM281	M0	9	CENTURY HCC CO-INVEST LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....		12/29/2020.....		.....2,100,000	.....2,100,000	.....2,100,000								.....1.991
BHM0K4	9L	2	CORTEC GROUP FUND V LP.....		NEW YORK.....	NY.....	VARIOUS.....		02/28/2018.....	3	.....10,366,343	.....3,534,260	.....3,534,260	.....(1,772,967)					.....3,002,112	.....73,618	.....1.227
BHM22Z	RJ	4	CORTEC GROUP FUND VII LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		12/11/2019.....	3	.....2,665,467	.....3,084,587	.....3,084,587	.....419,120					.....1,203	.....7,334,533	.....0.800
BHM273	T4	1	DOVER STREET X LP.....		BOSTON.....	MA.....	VARIOUS.....		10/08/2020.....	3	.....3,225,700	.....3,225,700	.....3,225,700							.....12,400,000	.....0.233
BHM19H	WE	4	DRAWBRIDGE SPECIAL OPPORTUNITIES F.....		NEW YORK.....	NY.....	HARTFORD LIFE INSURANCE COMPANY.....		03/01/2018.....	7	.....32,955,094	.....38,747,608	.....38,747,608	.....840,988					.....1,772,138		.....0.777
BHM1AM	CX	1	DWH EQUITY INVESTORS LP.....		ST LOUIS.....	MO.....	HARTFORD LIFE INSURANCE COMPANY.....		03/29/2018.....		.....2,780,139	.....260,100	.....260,100	.....(5,446,968)					.....4,996,177		.....2.665
BHM0ZH	1W	1	GOLDMAN PETERSHILL II LP.....		NEW YORK.....	NY.....	VARIOUS.....		03/29/2018.....	13	.....14,440,930	.....18,375,560	.....18,375,560	.....1,666,998						.....10,947,000	.....3.025
BHM26R	Z7	5	GRAYCLIFF PRIVATE EQUITY PARTNERS.....		NEW YORK.....	NY.....	VARIOUS.....		09/11/2020.....	3	.....508,049	.....408,041	.....408,041	.....(100,008)						.....9,091,951	.....2.743
BHM0KJ	87	1	GRIDIRON CAPITAL FUND II LP.....		NEW CANAAN.....	CT.....	VARIOUS.....		03/29/2018.....	3	.....3,697,581	.....4,223,654	.....4,223,654	.....603,141					.....75,426	.....2,699,327	.....1.982
BHM1CV	9A	3	GRIDIRON CAPITAL FUND III LP.....		NEW CANAAN.....	CT.....	VARIOUS.....		03/29/2018.....	3	.....13,239,091	.....57,014,803	.....57,014,803	.....18,492,072					.....19,733,874	.....9,392,866	.....2.555
BHM252	W4	1	GRIDIRON CAPITAL FUND IV LP.....		NEW CANAAN.....	CT.....	CAPITAL CALL.....		05/06/2020.....		.....4,969,540	.....5,299,830	.....5,299,830	.....330,290					.....20,687	.....5,030,460	.....0.974
BHM1B4	2P	8	GRIDIRON CAPITAL II AIV LP.....		NEW CANAAN.....	CT.....	HARTFORD LIFE INSURANCE COMPANY.....		03/29/2018.....	3	.....846,602	.....756,503	.....756,503	.....36,906							.....0.496
BHM03B	4L	0	GRP III LP.....		LOS ANGELES.....	CA.....	VARIOUS.....		12/29/2010.....	1	.....10,832,359	.....15,791,770	.....15,791,770	.....1,510,576						.....5,329,303	.....6.117
BHM1EV	P2	1	GRYPHON CO-INVEST FUND IV LP.....		SAN FRANCISCO.....	CA.....	VARIOUS.....		02/01/2018.....	3	.....3,167,060	.....4,977,009	.....4,977,009	.....284,242					.....549,690	.....519,375	.....7.537
BHM27T	OL	7	GRYPHON HERITAGE PARTNERS LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....		12/15/2020.....	3	.....583,881	.....583,881	.....583,881						.....2,416,119		.....1.193
BHM1EV	P1	3	GRYPHON PARTNERS IV LP.....		SAN FRANCISCO.....	CA.....	VARIOUS.....		02/01/2018.....	3	.....22,477,719	.....31,309,319	.....31,309,319	.....751,494					.....3,921,091	.....3,409,130	.....2.271
BHM27W	84	0	GRYPHON PARTNERS VI LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....		12/18/2020.....	3	.....2,615,109	.....2,615,109	.....2,615,109							.....3,384,891	.....1.264
BHM27K	5S	6	GSM EQUITY INVESTORS LP.....		NEW CANAAN.....	CT.....	DIRECT WITH ISSUER.....		11/20/2020.....		.....1,575,000	.....1,575,000	.....1,575,000								.....0.590
BHM1AE	FF	5	GSO CREDIT ALPHA FUND LP.....		NEW YORK.....	NY.....	VARIOUS.....		02/01/2018.....	13	.....12,923,159	.....9,024,305	.....9,024,305	.....2,455,165		.....3,210,235			.....188,844	.....9,478,000	.....2.203
BHM02K	5A	4	GSO SPECIAL SITUATIONS FUND.....		NEW YORK.....	NY.....	PORTFOLIO TRANSFER.....		06/01/2007.....	13	.....31,024	.....98,347	.....98,347	.....(54,708)							.....0.019
BHM22G	6B	6	GUARDIAN CAPITAL PARTNERS FUND III.....		WAYNE.....	PA.....	CAPITAL CALL.....		10/31/2019.....	3	.....3,000,000	.....3,981,383	.....3,981,383	.....981,383						.....7,000,000	.....4.557
BHM0MG	1V	9	HEARTWOOD PARTNERS II LP.....		GREENWICH.....	CT.....	VARIOUS.....		03/29/2018.....	3	.....9,513,979	.....9,599,259	.....9,599,259	.....6,400					.....453,193	.....736,048	.....3.140
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III.....		NEW YORK.....	NY.....	HARTFORD LIFE INSURANCE COMPANY.....		03/29/2018.....	3	.....1,316,604	.....158,190	.....158,190	.....(3,719)						.....281,970	.....0.130
BHM1JV	YA	8	JUGGERNAUT CAPITAL PARTNERS III LP.....		CHEVY CHASE.....	MD.....	VARIOUS.....		03/29/2018.....	3	.....11,377,596	.....13,607,982	.....13,607,982	.....1,403,653							.....2.940
BHM035	DC	3	KRG CAPITAL FUND IV LP.....		DENVER.....	CO.....	CAPITAL CALL.....		12/27/2017.....	3	.....149	.....293,398	.....293,398	.....186,355						.....18,871	.....0.311

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP.....		.....	NEW YORK.....	NY.....	VARIOUS.....	.....	03/29/2018	.....	.....16,547,585	.....15,783,293	.....15,783,293	.....292,366	.....	.....	.....	.....	.....309,151	.....5,955,462	.....0.261
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP.....		.....	NEW YORK.....	NY.....	VARIOUS.....	.....	02/01/2018	.....3	.....4,402,535	.....3,224,967	.....3,224,967	....(1,030,530)	.....	.....	.....	.....	.....49,527	.....54,297	.....0.991
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP.....		.....	WILMINGTON.....	DE.....	VARIOUS.....	.....	03/29/2018	.....3	.....5,684,788	.....2,292,941	.....2,292,941	....(2,090,439)	.....	.....	.....	.....	.....1,077,118	.....597,271	.....2.233
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP.....		.....	LOS ANGELES.....	CA.....	CAPITAL CALL.....	.....	05/14/2019	.....3	.....4,604,609	.....4,542,814	.....4,542,814	.....(36,110)	.....	.....	.....	.....	.....158,225	.....597,271	.....1.064
BHM0ME 7Y 2	PARTHENON INVESTORS IV LP.....		.....	BOSTON.....	MA.....	VARIOUS.....	.....	03/29/2018	.....3	.....5,156,776	.....12,221,721	.....12,221,721	.....104,510	.....	.....	.....	.....	.....1,857,454	.....474,684	.....1.226
BHM252 3H 4	PARTHENON INVESTORS VI LP.....		.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....	.....	04/30/2020	.....	.....819,759	.....895,551	.....895,551	.....75,792	.....	.....	.....	.....	.....9,180,241	.....	.....0.888
BHM1U9 03 7	RANGE INVESTOR HOLDINGS LLC.....		.....	NEW YORK.....	NY.....	CAPITAL CALL.....	.....	02/22/2018	.....	.....400,000	.....350,992	.....350,992	.....(9,945)	.....	.....	.....	.....	.....	.....	.....0.198
BHM22R 5B 3	REVELSTOKE CAP PARTNERS FUND II.....		.....	DENVER.....	CO.....	CAPITAL CALL.....	.....	11/04/2019	.....3	.....4,783,197	.....6,042,693	.....6,042,693	....1,269,880	.....	.....	.....	.....	.....174,588	.....5,216,803	.....1.407
BHM1KE CC 4	RIVERSIDE MICRO CAP FUND IV LP.....		.....	BOSTON.....	MA.....	VARIOUS.....	.....	03/29/2018	.....3	.....24,035,822	.....31,592,061	.....31,592,061	.....2,922,302	.....	.....	.....	.....	.....	.....1,736,304	.....3.887
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP.....		.....	BRIARCLIFF MANOR.....	NY.....	VARIOUS.....	.....	03/29/2018	.....3	.....1,309,451	.....668,315	.....668,315	.....1,363,388	.....	.....	.....	.....	.....(771,191)	.....1,494,399	.....4.130
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP.....		.....	EVANSTON.....	IL.....	VARIOUS.....	.....	03/01/2018	.....3	.....4,677,057	.....5,615,381	.....5,615,381	....(2,655,066)	.....	.....	.....	.....	.....3,932,073	.....1,470,768	.....3.495
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA.....		.....	SAN FRANCISCO.....	CA.....	VARIOUS.....	.....	01/26/2010	.....	.....6,294,454	.....44,337	.....44,337	.....100,615	.....	.....5,609,575	.....	.....	.....4,630,913	.....	.....0.227
BHM02C DX 3	SUMMER STREET CAPITAL II LP.....		.....	BUFFALO.....	NY.....	HARTFORD LIFE INSURANCE COMPANY.....	.....	03/29/2018	.....3	.....595,524	.....1,850,207	.....1,850,207	.....(608,942)	.....	.....	.....	.....	.....	.....42,170	.....5.552
BHM0MD LK 8	SUMMER STREET CAPITAL III LP.....		.....	BUFFALO.....	NY.....	VARIOUS.....	.....	03/29/2018	.....3	.....7,636,386	.....5,385,497	.....5,385,497	.....458,801	.....	.....	.....	.....	.....	.....1,054,281	.....3.772
BHM0JB 5A 6	SUNT-X CAPITAL PARTNERS II.....		.....	DALLAS.....	TX.....	VARIOUS.....	.....	03/29/2018	.....3	.....10,856,495	.....3,278,354	.....3,278,354	.....392,887	.....	.....	.....	.....	.....(47,498)	.....	.....6.159
BHM04X Q4 5	TCV VII LP.....		.....	MILBURN.....	NJ.....	VARIOUS.....	.....	03/29/2018	.....1	.....9,453,803	.....4,984,370	.....4,984,370	.....2,196,222	.....	.....	.....	.....	.....1,539,244	.....199,200	.....0.473
BHM22R 5C 1	UPFRONT GROWTH III LP.....		.....	LOS ANGELES.....	CA.....	CAPITAL CALL.....	.....	12/24/2019	.....1	.....1,467,762	.....1,260,106	.....1,260,106	.....(207,656)	.....	.....	.....	.....	.....467	.....3,623,875	.....3.791
BHM0ME 7Z 9	UPFRONT IV L.P.....		.....	LOS ANGELES.....	CA.....	VARIOUS.....	.....	02/01/2018	.....3	.....9,828,814	.....25,353,123	.....25,353,123	.....7,370,269	.....	.....	.....	.....	.....920	.....5,603,469	.....5.404
BHM0L1 V7 3	VMG PARTNERS II LP.....		.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....	.....	03/03/2020	.....3	.....600	.....296,957	.....296,957	.....296,357	.....	.....	.....	.....	.....131	.....658,340	.....3.565
BHM1DU 0C 9	VMG PARTNERS III LP.....		.....	SAN FRANCISCO.....	CA.....	VARIOUS.....	.....	03/29/2018	.....3	.....12,334,893	.....12,981,736	.....12,981,736	.....305,051	.....	.....	.....	.....	.....611,260	.....1,926,612	.....4.212
BHM22J 9D 3	WIND POINT PARTNERS IX-A LP.....		.....	CHICAGO.....	IL.....	CAPITAL CALL.....	.....	11/14/2019	.....3	.....2,026,462	.....1,782,639	.....1,782,639	.....(243,823)	.....	.....	.....	.....	.....	.....7,973,539	.....1.042
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....										.....383,620,351	.....451,775,318	.....451,775,318	....43,822,977	.....0	....14,973,530	.....0	.....0	.....51,697,215	.....164,367,794	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
BHM1S9 UL 7	PRETIUM RESIDENTIAL REAL ESTATE.....		.....	NEW YORK.....	NY.....	VARIOUS.....	.....	03/01/2018	.....	.....18,271,886	.....23,491,330	.....23,491,330	.....4,575,656	.....	.....	.....	.....	.....	.....3,717,491	.....3.683
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....										.....18,271,886	.....23,491,330	.....23,491,330	.....4,575,656	.....0	.....0	.....0	.....0	.....0	.....3,717,491	XXX
Surplus Debentures - Unaffiliated																				
309588 AE 1	FARMERS EXCHANGE CAPITAL.....		.....	.....	NV.....	HARTFORD LIFE INSURANCE COMPANY.....	2.A FE.....	02/01/2018	.....	.....8,026,630	.....12,173,933	.....8,052,993	.....	.....9,835	.....	.....	.....	.....669,600	.....	.....
575767 AN 8	MASSACHUSETTS MUTUAL LIFE INSURANC.....		.....	SPRINGFIELD.....	MA.....	HIMCO OPERATIONAL TRANSACTION.....	1.D FE.....	10/11/2019	.....	.....644,510	.....890,979	.....695,571	.....	.....782	.....	.....	.....	.....30,427	.....	.....
592173 AE 8	METROPOLITAN LIFE INSURANCE CO.....		.....	NEW YORK.....	NY.....	HARTFORD LIFE INSURANCE COMPANY.....	1.F FE.....	02/01/2018	.....	.....6,458,583	.....8,426,355	.....6,474,331	.....	.....5,817	.....	.....	.....	.....507,780	.....	.....
64952G AF 5	NEW YORK LIFE INSURANCE COMPANY.....		.....	.....	NY.....	HARTFORD LIFE INSURANCE COMPANY.....	1.C FE.....	02/01/2018	.....	.....3,225,836	.....3,604,699	.....3,145,803	.....	.....(28,504)	.....	.....	.....	.....156,938	.....	.....
668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE.....		.....	MILWAUKEE.....	WI.....	PORTFOLIO TRANSFER.....	1.C FE.....	03/23/2010	.....	.....5,000,000	.....7,273,050	.....5,000,000	.....	.....	.....	.....	.....	.....303,150	.....	.....
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE.....		.....	MILWAUKEE.....	WI.....	HIMCO OPERATIONAL TRANSACTION.....	1.C FE.....	09/20/2019	.....	.....4,837,605	.....6,601,893	.....4,847,841	.....	.....10,236	.....	.....	.....	.....211,694	.....	.....
743917 AH 9	PRUDENTIAL INSURANCE CO OF AMERICA.....		.....	NEWARK.....	NJ.....	VARIOUS.....	1.F FE.....	09/22/2010	.....	.....8,231,648	.....9,685,296	.....7,905,132	.....	.....(80,626)	.....	.....	.....	.....620,176	.....	.....
878091 BC 0	TEACHERS INSURANCE AND ANNUITY.....		.....	.....	NY.....	VARIOUS.....	1.D FE.....	12/11/2009	.....	.....284,305	.....402,685	.....279,243	.....	.....(751)	.....	.....	.....	.....17,536	.....	.....
2799999. Total - Surplus Debentures - Unaffiliated.....										.....36,709,116	.....49,058,889	.....36,400,915	.....0	.....(83,211)	.....0	.....0	.....0	.....2,517,301	.....0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																				
BHM0LT S4 3	STATESIDE GEORGIA TAX CREDIT XXV.....		.....	ATLANTA.....	GA.....	DIRECT WITH ISSUER.....	.....	12/22/2011	.....	.....1,394,062	.....149,631	.....149,631	.....23	.....(135,101)	.....	.....	.....	.....	.....	.....
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....										.....1,394,062	.....149,631	.....149,631	.....23	.....(135,101)	.....0	.....0	.....0	.....0	.....0	XXX
Any Other Class of Assets - Unaffiliated																				
BHM20C LC 8	KKR RECOP FEEDER II L.P.....		.....	NEW YORK.....	NY.....	CAPITAL CALL.....	.....	04/20/2020	.....	.....4,147,419	.....3,824,281	.....3,824,281	.....(323,138)	.....	.....	.....	.....	.....96,221	.....12,771,000	.....12.903

E07.1

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4699999. Total - Any Other Class of Asset - Unaffiliated.....									.....4,147,419	.....3,824,281	.....3,824,281	.....(323,138)	.....0	.....0	.....0	.....0	.....96,221	.....12,771,000	XXX
4899999. Subtotal - Unaffiliated.....									.....444,142,834	.....528,299,450	.....515,641,475	....48,075,519	.....(218,312)	....14,973,530	.....0	.....0	.....54,310,737	....180,856,285	XXX
5099999. Totals.....									.....444,142,834	.....528,299,450	.....515,641,475	....48,075,519	.....(218,312)	....14,973,530	.....0	.....0	.....54,310,737	....180,856,285	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	.....0	1B	.....0	1C	.....12,993,644	1D	.....974,815	1E	.....0	1F	....14,379,462	1G	.....0
2A	.....8,052,993	2B	.....0	2C	.....0								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1			2		Location		5		6	7	8	9	10	11
					3	4								
CUSIP Identification			Name or Description		City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated														
BHM025	L7	6	AEA INVESTORS 2006 FUND LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/29/2020.....	.....3	.....	.....106,673	.....	.....1.636
BHM1J8	8K	6	AEA INVESTORS FUND VI LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		03/04/2020.....	.....3	.....	.....266,293	.....	.....0.867
BHM0JP	76	2	AEA INVESTORS SBF II LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/29/2020.....	.....3	.....	.....561,698	.....	.....2.426
BHM21P	3U	8	ARLINGTON CAPITAL PARTNERS V LP.....		CHEVY CHASE.....	MD.....	CAPITAL CALL.....		01/06/2020.....	.....3	.....	.....1,823,694	.....	.....1.222
BHM15W	G6	0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/17/2020.....	.....13	.....	.....3,816,450	.....	.....0.827
BHM05J	QC	7	BUNKER HILL CAPITAL II LP.....		BOSTON.....	MA.....	CAPITAL CALL.....		05/26/2020.....	.....3	.....	.....881,124	.....	.....7.252
BHM27R	3Z	7	CENTURY DOXA CO-INVEST L.P.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....		12/04/2020.....	.....	.....1,667,200	.....	.....	.....2.701
BHM281	M0	9	CENTURY HCC CO-INVEST LP.....		BOSTON.....	MA.....	DIRECT WITH ISSUER.....		12/29/2020.....	.....	.....2,100,000	.....	.....	.....1.991
BHM0K4	9L	2	CORTEC GROUP FUND V LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/10/2020.....	.....3	.....	.....11,138	.....	.....1.227
BHM22Z	RJ	4	CORTEC GROUP FUND VII LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/10/2020.....	.....3	.....	.....725,470	.....	.....0.800
BHM273	T4	1	DOVER STREET X LP.....		BOSTON.....	MA.....	CAPITAL CALL.....		10/08/2020.....	.....3	.....1,600,000	.....2,000,000	.....	.....0.233
BHM0ZH	1W	1	GOLDMAN PETERSHILL II LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/14/2020.....	.....13	.....	.....2,389,667	.....	.....3.025
BHM26R	Z7	5	GRAYCLIFF PRIVATE EQUITY PARTNERS.....		NEW YORK.....	NY.....	VARIOUS.....		09/11/2020.....	.....3	.....460,495	.....47,554	.....	.....2.743
BHM0KJ	87	1	GRIDIRON CAPITAL FUND II LP.....		NEW CANAAN.....	CT.....	CAPITAL CALL.....		02/12/2020.....	.....3	.....	.....59,561	.....	.....1.982
BHM1CV	9A	3	GRIDIRON CAPITAL FUND III LP.....		NEW CANAAN.....	CT.....	CAPITAL CALL.....		02/12/2020.....	.....3	.....	.....386,850	.....	.....2.555
BHM252	W4	1	GRIDIRON CAPITAL FUND IV LP.....		NEW CANAAN.....	CT.....	CAPITAL CALL.....		05/06/2020.....	.....	.....2,573,516	.....2,396,024	.....	.....0.974
BHM03B	4L	0	GRP III LP.....		LOS ANGELES.....	CA.....	CAPITAL CALL.....		01/03/2020.....	.....1	.....	.....154,888	.....	.....6.117
BHM1EV	P2	1	GRYPHON CO-INVEST FUND IV LP.....		SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		08/18/2020.....	.....3	.....	.....3,768	.....	.....7.537
BHM27T	0L	7	GRYPHON HERITAGE PARTNERS LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....		12/15/2020.....	.....3	.....583,881	.....	.....	.....1.193
BHM1EV	P1	3	GRYPHON PARTNERS IV LP.....		SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		08/18/2020.....	.....3	.....	.....168,865	.....	.....2.271
BHM27W	84	0	GRYPHON PARTNERS VI LP.....		LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....		12/18/2020.....	.....3	.....2,615,109	.....	.....	.....1.264
BHM27K	5S	6	GSM EQUITY INVESTORS LP.....		NEW CANAAN.....	CT.....	DIRECT WITH ISSUER.....		11/20/2020.....	.....	.....1,575,000	.....	.....	.....0.590
BHM22G	6B	6	GUARDIAN CAPITAL PARTNERS FUND III.....		WAYNE.....	PA.....	CAPITAL CALL.....		01/03/2020.....	.....3	.....	.....2,050,000	.....	.....4.557
BHM0MG	1V	9	HEARTWOOD PARTNERS II LP.....		GREENWICH.....	CT.....	CAPITAL CALL.....		03/13/2020.....	.....3	.....	.....172,888	.....	.....3.140
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/31/2020.....	.....	.....	.....689,236	.....	.....0.261
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP.....		NEW YORK.....	NY.....	CAPITAL CALL.....		01/02/2020.....	.....3	.....	.....49,221	.....	.....0.991
BHM0LU	T1	5	MSOUTH EQUITY PARTNERS II LP.....		WILMINGTON.....	DE.....	CAPITAL CALL.....		03/23/2020.....	.....3	.....	.....64,253	.....	.....2.233
BHM205	77	0	OAKTREE PORTS AMERICA FUND LP.....		LOS ANGELES.....	CA.....	CAPITAL CALL.....		03/25/2020.....	.....3	.....	.....52,263	.....	.....1.064
BHM0ME	7Y	2	PARTHENON INVESTORS IV LP.....		BOSTON.....	MA.....	CAPITAL CALL.....		04/17/2020.....	.....3	.....	.....468,414	.....	.....1.226
BHM252	3H	4	PARTHENON INVESTORS VI LP.....		SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		04/30/2020.....	.....	.....60,658	.....759,101	.....	.....0.888
BHM22R	5B	3	REVELSTOKE CAP PARTNERS FUND II.....		DENVER.....	CO.....	CAPITAL CALL.....		06/30/2020.....	.....3	.....	.....942,472	.....	.....1.407
BHM1KE	CC	4	RIVERSIDE MICRO CAP FUND IV LP.....		BOSTON.....	MA.....	CAPITAL CALL.....		09/01/2020.....	.....3	.....	.....131,106	.....	.....3.887
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP.....		BRIARCLIFF MANOR.....	NY.....	CAPITAL CALL.....		11/16/2020.....	.....3	.....	.....48,327	.....	.....4.130
BHM0LT	ZL	7	SILVER OAK SERVICE PARTNERS II LP.....		EVANSTON.....	IL.....	CAPITAL CALL.....		03/31/2020.....	.....3	.....	.....90,900	.....	.....3.495
BHM0MD	LK	8	SUMMER STREET CAPITAL III LP.....		BUFFALO.....	NY.....	CAPITAL CALL.....		06/02/2020.....	.....3	.....	.....173,506	.....	.....3.772
BHM22R	5C	1	UPFRONT GROWTH III LP.....		LOS ANGELES.....	CA.....	CAPITAL CALL.....		04/07/2020.....	.....1	.....	.....760,075	.....	.....3.791
BHM0ME	7Z	9	UPFRONT IV L.P.....		LOS ANGELES.....	CA.....	CAPITAL CALL.....		04/06/2020.....	.....3	.....	.....278,610	.....	.....5.404
BHM0L1	V7	3	VMG PARTNERS II LP.....		SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		01/17/2020.....	.....3	.....	.....40,866	.....	.....3.565
BHM1DU	0C	9	VMG PARTNERS III LP.....		SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		01/17/2020.....	.....3	.....	.....732,688	.....	.....4.212
BHM22J	9D	3	WIND POINT PARTNERS IX-A LP.....		CHICAGO.....	IL.....	CAPITAL CALL.....		01/24/2020.....	.....3	.....	.....1,951,462	.....	.....1.042
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....											.....13,235,859	.....25,255,105	.....0	XXX

Any Other Class of Assets - Unaffiliated

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BHM20C LC 8	KKR RECOP FEEDER II L.P.....	NEW YORK.....	NY.....	CAPITAL CALL.....	04/20/2020.....		.....3,292,221	.....1,064,355	.....	.....12.903
4699999. Total - Any Other Class of Assets - Unaffiliated.....							.....3,292,221	.....1,064,355	.....0	XXX
4899999. Subtotal - Unaffiliated.....							.....16,528,080	.....26,319,460	.....0	XXX
5099999. Totals.....							.....16,528,080	.....26,319,460	.....0	XXX

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated

BHM025	L7	6	AEA INVESTORS 2006 FUND LP.....	NEW YORK.....	NY..	VARIOUS.....	03/29/2018.	01/29/2020.	.....2,067,420	.....487,207	.....	.....	.....487,207	.....	.....2,660,750	.....2,660,750	.....	.....	.....0	.....(544,703)
BHM0JP	76	2	AEA INVESTORS SBF II LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018.	01/29/2020.	.....1,361,636	.....(399,822)	.....	.....	.....(399,822)	.....	.....961,814	.....961,814	.....	.....	.....0	.....268,432
BHM0KR	3A	1	ARLINGTON CAPITAL PARTNERS III LP.....	CHEVY CHASE.....	MD.	VARIOUS.....	01/01/2020.	01/02/2020.	.....1,826	.....4,482	.....	.....	.....4,482	.....	.....1,899,045	.....1,899,045	.....	.....	.....0	.....
BHM15W	G6	0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/01/2018.	04/20/2020.	.....608,735	.....(21,129)	.....	.....	.....(21,129)	.....	.....587,606	.....587,606	.....	.....	.....0	.....9,786
BHM03J	4Q	2	BROOKSIDE MEZZANINE FUND II.....	GREENWICH.....	CT..	CAPITAL DISTRIBUTION.....	10/14/2010.	01/13/2020.	.....722,097	.....(296,809)	.....	.....	.....(296,809)	.....	.....425,288	.....425,288	.....	.....	.....0	.....
BHM1J5	9W	5	CENTURY CS&B CO INVEST LP.....	BOSTON.....	MA.	CAPITAL DISTRIBUTION.....	03/29/2018.	02/13/2020.	.....15,921,393	.....(5,105,102)	.....	.....	.....(5,105,102)	.....	.....10,788,956	.....10,789,141	.....	.....185	.....185	.....(2,178,112)
BHM0LL	V8	7	CENTURY FOCUSED FUND III LP.....	BOSTON.....	MA.	CAPITAL DISTRIBUTION.....	03/29/2018.	06/01/2020.	.....461,664	.....	.....	.....	.....	.....	.....461,664	.....461,664	.....	.....	.....0	.....191,599
BHM0T2	SD	4	CHURCHILL STATESIDE NC TAX CREDIT.....	CLEARWATER.....	FL...	VARIOUS.....	05/24/2013.	03/03/2020.	.....23,625	.....(23,625)	.....	.....	.....(23,625)	.....	.....	.....	.....	.....	.....0	.....
BHM0K4	9L	2	CORTEC GROUP FUND V LP.....	NEW YORK.....	NY..	VARIOUS.....	04/03/2017.	02/24/2020.	.....8,622	.....(1,037)	.....	.....	.....(1,037)	.....	.....6,547,542	.....6,547,542	.....	.....	.....0	.....(2,496)
BHM2Z2	RJ	4	CORTEC GROUP FUND VII LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	12/11/2019.	01/27/2020.	.....950,532	.....	.....	.....	.....0	.....	.....950,532	.....950,532	.....	.....	.....0	.....107
BHM273	T4	1	DOVER STREET X LP.....	BOSTON.....	MA.	VARIOUS.....	10/08/2020.	10/29/2020.	.....	.....	.....	.....	.....0	.....	.....374,300	.....374,300	.....	.....	.....0	.....
BHM19H	WE	4	DRAWBRIDGE SPECIAL OPPORTUNITIES F.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/01/2018.	02/05/2020.	.....1,751,209	.....(228,750)	.....	.....	.....(228,750)	.....	.....1,522,458	.....1,522,458	.....	.....	.....0	.....38,856
BHM1AM	CX	1	DWH EQUITY INVESTORS LP.....	ST LOUIS.....	MO.	CAPITAL DISTRIBUTION.....	03/29/2018.	02/12/2020.	.....8,348,175	.....(4,281,448)	.....	.....	.....(4,281,448)	.....	.....4,066,727	.....4,066,727	.....	.....	.....0	.....4,137,855
BHM0ZH	1W	1	GOLDMAN PETERSHILL II LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018.	09/02/2020.	.....319,313	.....(60,244)	.....	.....	.....(60,244)	.....	.....259,069	.....259,069	.....	.....	.....0	.....11,799
BHM0KJ	87	1	GRIDIRON CAPITAL FUND II LP.....	NEW CANAAN.....	CT..	CAPITAL DISTRIBUTION.....	03/29/2018.	02/12/2020.	.....3,505,160	.....(462,845)	.....	.....	.....(462,845)	.....	.....3,042,315	.....3,042,315	.....	.....	.....0	.....2,084
BHM1CV	9A	3	GRIDIRON CAPITAL FUND III LP.....	NEW CANAAN.....	CT..	CAPITAL DISTRIBUTION.....	03/29/2018.	02/12/2020.	.....9,074,711	.....(5,138,217)	.....	.....	.....(5,138,217)	.....	.....3,936,495	.....3,936,495	.....	.....	.....0	.....(909,390)
BHM03B	4L	0	GRP III LP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	12/29/2010.	08/04/2020.	.....23,692	.....(4,918)	.....	.....	.....(4,918)	.....	.....18,775	.....18,775	.....	.....	.....0	.....(6,252)
BHM1EV	P2	1	GRYPHON CO-INVEST FUND IV LP.....	SAN FRANCISCO.....	CA..	CAPITAL DISTRIBUTION.....	02/01/2018.	08/18/2020.	.....50,200	.....(15,574)	.....	.....	.....(15,574)	.....	.....34,627	.....34,627	.....	.....	.....0	.....(4,452)
BHM1EV	P1	3	GRYPHON PARTNERS IV LP.....	SAN FRANCISCO.....	CA..	CAPITAL DISTRIBUTION.....	02/01/2018.	08/18/2020.	.....319,583	.....(80,866)	.....	.....	.....(80,866)	.....	.....238,717	.....238,717	.....	.....	.....0	.....(23,549)
BHM1AE	FF	5	GSO CREDIT ALPHA FUND LP.....	NEW YORK.....	NY..	VARIOUS.....	02/01/2018.	01/16/2020.	.....343,851	.....111,180	.....44,650	.....	.....66,530	.....	.....410,381	.....410,381	.....	.....	.....0	.....47,684
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP.....	NEW YORK.....	NY..	VARIOUS.....	01/04/2017.	02/28/2020.	.....1,938,964	.....68,229	.....	.....	.....68,229	.....	.....3,063,070	.....3,063,070	.....	.....	.....0	.....(107,844)
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	02/01/2018.	11/24/2020.	.....60,395	.....2,844	.....	.....	.....2,844	.....	.....63,239	.....63,239	.....	.....	.....0	.....(16,423)
BHM0LU	T1	5	MSOUTH EQUITY PARTNERS II LP.....	WILMINGTON.....	DE..	VARIOUS.....	03/29/2018.	03/04/2020.	.....2,427,760	.....(102,037)	.....	.....	.....(102,037)	.....	.....3,076,066	.....3,076,066	.....	.....	.....0	.....661,002
BHM205	77	0	OAKTREE PORTS AMERICA FUND LP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	05/14/2019.	03/25/2020.	.....23,615	.....134	.....	.....	.....134	.....	.....23,749	.....23,749	.....	.....	.....0	.....
BHMOME	7Y	2	PARTHENON INVESTORS IV LP.....	BOSTON.....	MA.	CAPITAL DISTRIBUTION.....	03/29/2018.	01/28/2020.	.....1,968,688	.....(1,180,694)	.....	.....	.....(1,180,694)	.....	.....787,994	.....787,994	.....	.....	.....0	.....224,185
BHM22R	5B	3	REVELSTOKE CAP PARTNERS FUND II.....	DENVER.....	CO.	CAPITAL DISTRIBUTION.....	11/04/2019.	06/30/2020.	.....917,607	.....2,487	.....	.....	.....2,487	.....	.....920,095	.....920,095	.....	.....	.....0	.....40,404
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP.....	BRIARCLIFF MANOR.....	NY..	DIRECT WITH ISSUER.....	03/29/2018.	03/31/2020.	.....	.....	.....	.....	.....0	.....	.....828,982	.....828,982	.....	.....	.....0	.....
BHM0LT	ZL	7	SILVER OAK SERVICE PARTNERS II LP.....	EVANSTON.....	IL....	CAPITAL DISTRIBUTION.....	03/01/2018.	06/15/2020.	.....227,008	.....(99,071)	.....	.....	.....(99,071)	.....	.....127,937	.....127,937	.....	.....	.....0	.....(12,659)
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA.....	SAN FRANCISCO.....	CA..	VARIOUS.....	11/17/2008.	03/20/2020.	.....2,594,801	.....63,605	.....	.....	.....63,605	.....	.....2,967,432	.....2,967,432	.....	.....	.....0	.....1,265,756
BHM02C	DX	3	SUMMER STREET CAPITAL II LP.....	BUFFALO.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018.	01/24/2020.	.....906,904	.....(687,282)	.....	.....	.....(687,282)	.....	.....219,622	.....219,622	.....	.....	.....0	.....(39,192)
BHM0JB	5A	6	SUNTX CAPITAL PARTNERS II.....	DALLAS.....	TX..	VARIOUS.....	03/29/2018.	07/08/2020.	.....139,666	.....17,847	.....	.....	.....17,847	.....	.....509,577	.....509,577	.....	.....	.....0	.....57,091
BHM04X	Q4	5	TCV VII LP.....	MILBURN.....	NJ..	DIRECT WITH ISSUER.....	07/06/2017.	03/31/2020.	.....	.....	.....	.....	.....0	.....	.....5,420,052	.....5,420,052	.....	.....	.....0	.....
BHM22R	5C	1	UPFRONT GROWTH III LP.....	LOS ANGELES.....	CA..	CAPITAL DISTRIBUTION.....	12/24/2019.	04/07/2020.	.....126,594	.....	.....	.....	.....0	.....	.....126,594	.....126,594	.....	.....	.....0	.....34
BHMOME	7Z	9	UPFRONT IV L.P.....	LOS ANGELES.....	CA..	VARIOUS.....	02/01/2018.	06/16/2020.	.....2,093,515	.....(919,326)	.....	.....	.....(919,326)	.....	.....1,174,188	.....1,174,188	.....	.....	.....0	.....(342,155)
BHM0L1	V7	3	VMG PARTNERS II LP.....	SAN FRANCISCO.....	CA..	CAPITAL DISTRIBUTION.....	03/29/2018.	08/26/2020.	.....1,359,299	.....	.....	.....	.....0	.....	.....1,399,565	.....1,399,565	.....	.....	.....0	.....1,185,865
BHM1DU	0C	9	VMG PARTNERS III LP.....	SAN FRANCISCO.....	CA..	CAPITAL DISTRIBUTION.....	03/29/2018.	12/22/2020.	.....608,376	.....(15,278)	.....	.....	.....(15,278)	.....	.....593,098	.....593,098	.....	.....	.....0	.....1,697,995
1999999.	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								.....61,256,636	.....(18,366,060)	.....0	.....44,650	.....0	.....(18,410,710)	.....60,488,320	.....60,488,505	.....0	.....185	.....185	.....5,653,305

Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated

BHM1S9	UL	7	PRETIUM RESIDENTIAL REAL ESTATE.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/01/2018.	02/24/2020.	.....4,077,919	.....(283,700)	.....	.....	.....(283,700)	.....	.....3,794,219	.....3,794,219	.....	.....	.....0	.....108,972
2199999.	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								.....4,077,919	.....(283,700)	.....0	.....0	.....0	.....(283,700)	.....3,794,219	.....3,794,219	.....0	.....0	.....0	.....108,972

Any Other Class of Assets - Unaffiliated

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM20C LC 8	KKR RECOP FEEDER II L.P.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	04/20/2020.	09/04/2020.	.....	.....	.....	.....	.....	.....0	.....	.....209,157	.....209,157	.....	.....	.....0	.....2,497
4699999. Total - Any Other Class of Assets - Unaffiliated.....								.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....209,157	.....209,157	.....0	.....0	.....0	.....2,497
4899999. Subtotal - Unaffiliated.....								.....65,334,554	..(18,649,760)	.....0	.....44,650	.....0	....(18,694,410)	.....0	.....64,491,696	....64,491,881	.....0	.....185	.....185	.....5,764,775
5099999. Totals.....								.....65,334,554	..(18,649,760)	.....0	.....44,650	.....0	....(18,694,410)	.....0	.....64,491,696	....64,491,881	.....0	.....185	.....185	.....5,764,775

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

U.S. Government - Issuer Obligations

25044@	AA	1	DESERT SUNLIGHT FUNDING I-GTD.....	.....	.....	1.A PL.....	.....2,246,461	...119,242	.....2,678,734	.....2,246,461	.....2,246,461	.....	.....	.....3.506	.....3.506	JAJO..	.....18,378	.....79,125	02/01/2018.	09/30/2036.
912810	FG	8	TREASURY BOND.....	.....	.....	1.A .....	.....125,113	...135,559	.....135,559	.....100,000	.....115,131	.....(1,613)	.....	.....5.250	.....3.126	FA.....	.....1,983	.....5,250	03/31/2014.	02/15/2029.
912810	FT	0	TREASURY BOND.....	.....	.....	1.A .....	.....1,103,527	...146,762	.....1,284,165	.....875,000	.....1,050,728	.....(9,281)	.....	.....4.500	.....2.846	FA.....	.....14,873	.....39,375	03/02/2015.	02/15/2036.
912810	RB	6	TREASURY BOND.....	.....	.....	1.A .....	.....348,136	...126,422	.....484,828	.....383,500	.....354,024	.....869	.....	.....2.875	.....3.366	MN.....	.....1,432	.....11,026	06/28/2013.	05/15/2043.
912810	RB	6	TREASURY BOND.....	SD..	.....	1.A .....	.....32,960	...126,422	.....44,248	.....35,000	.....33,312	.....51	.....	.....2.875	.....3.178	MN.....	.....131	.....1,006	05/15/2013.	05/15/2043.
912810	RD	2	TREASURY BOND.....	.....	.....	1.A .....	.....22,583,177	...143,938	.....33,356,508	.....23,174,300	.....22,668,185	.....13,533	.....	.....3.750	.....3.895	MN.....	.....112,831	.....869,036	12/16/2013.	11/15/2043.
912810	RD	2	TREASURY BOND.....	M....	.....	1.A .....	.....150,043,694	...143,938	.....221,450,291	.....153,851,700	.....150,592,680	.....87,192	.....	.....3.750	.....3.891	MN.....	.....749,071	.....5,769,440	12/16/2013.	11/15/2043.
912810	RE	0	TREASURY BOND.....	.....	.....	1.A .....	.....101,191	...141,605	.....141,605	.....100,000	.....101,020	.....	.....	.....3.625	.....3.560	FA.....	.....1,369	.....3,625	03/31/2014.	02/15/2044.
912810	RU	4	TREASURY BOND.....	.....	.....	1.A .....	.....629,958	...127,762	.....849,615	.....665,000	.....633,002	.....792	.....	.....2.875	.....3.148	MN.....	.....2,482	.....19,121	12/20/2016.	11/15/2046.
912810	RU	4	TREASURY BOND.....	M....	.....	1.A .....	.....672,586	...127,762	.....907,108	.....710,000	.....675,836	.....845	.....	.....2.875	.....3.148	MN.....	.....2,650	.....20,415	12/20/2016.	11/15/2046.
912810	SA	7	TREASURY BOND.....	.....	.....	1.A .....	.....800,015	...131,273	.....1,077,755	.....821,000	.....801,255	.....456	.....	.....3.000	.....3.132	FA.....	.....9,303	.....24,630	04/25/2018.	02/15/2048.
912810	SA	7	TREASURY BOND.....	C....	.....	1.A .....	.....193,789	...131,273	.....262,547	.....200,000	.....194,156	.....135	.....	.....3.000	.....3.161	FA.....	.....2,266	.....6,000	03/09/2018.	02/15/2048.
912810	SC	3	TREASURY BOND.....	C....	.....	1.A .....	.....100,875	...134,234	.....134,234	.....100,000	.....100,834	.....(19)	.....	.....3.125	.....3.080	MN.....	.....406	.....3,125	07/31/2018.	05/15/2048.
912810	SD	1	TREASURY BOND.....	.....	.....	1.A .....	.....1,538,688	...131,551	.....2,104,811	.....1,600,000	.....1,541,577	.....1,301	.....	.....3.000	.....3.200	FA.....	.....18,130	.....48,000	09/21/2018.	08/15/2048.
912810	SE	9	TREASURY BOND.....	C....	.....	1.A .....	.....4,312,969	...140,457	.....5,618,280	.....4,000,000	.....4,299,647	.....(6,828)	.....	.....3.375	.....2.978	MN.....	.....17,528	.....135,000	01/04/2019.	11/15/2048.
912810	SF	6	TREASURY BOND.....	.....	.....	1.A .....	.....1,554,921	...131,906	.....2,016,846	.....1,529,000	.....1,553,954	.....(567)	.....	.....3.000	.....2.915	FA.....	.....17,326	.....45,870	04/09/2019.	02/15/2049.
912810	SF	6	TREASURY BOND.....	M....	.....	1.A .....	.....33,899,329	...131,906	.....44,414,137	.....33,671,000	.....33,890,647	.....(4,949)	.....	.....3.000	.....2.966	FA.....	.....381,544	.....1,010,130	04/09/2019.	02/15/2049.
912810	SN	9	TREASURY BOND.....	.....	.....	1.A .....	.....259,292	...90,719	.....245,848	.....271,000	.....259,446	.....154	.....	.....1.250	.....1.428	MN.....	.....440	.....1,694	07/01/2020.	05/15/2050.
912810	SN	9	TREASURY BOND.....	C....	.....	1.A .....	.....101,161,177	...90,719	.....95,915,974	.....105,729,000	.....101,221,363	.....60,186	.....	.....1.250	.....1.428	MN.....	.....171,591	.....660,806	07/01/2020.	05/15/2050.
912828	2A	7	TREASURY NOTE.....	.....	.....	1.A .....	.....1,565,393	...105,887	.....1,757,719	.....1,660,000	.....1,603,067	.....9,429	.....	.....1.500	.....2.151	FA.....	.....9,405	.....24,900	11/10/2016.	08/15/2026.
912828	6B	1	TREASURY NOTE.....	C....	.....	1.A .....	.....299,414	...114,797	.....344,390	.....300,000	.....299,512	.....53	.....	.....2.625	.....2.647	FA.....	.....2,975	.....7,875	02/20/2019.	02/15/2029.
912828	6F	2	TREASURY NOTE.....	.....	.....	1.A .....	.....1,289,895	...110,859	.....1,441,171	.....1,300,000	.....1,292,365	.....1,367	.....	.....2.500	.....2.622	FA.....	.....11,043	.....32,500	02/28/2019.	02/28/2026.
912828	J2	7	TREASURY NOTE.....	.....	.....	1.A .....	.....600,000	...107,066	.....642,398	.....600,000	.....600,000	.....	.....	.....2.000	.....2.000	FA.....	.....4,533	.....12,000	02/27/2015.	02/15/2025.
912828	K7	4	TREASURY NOTE.....	.....	.....	1.A .....	.....403,578	...107,711	.....441,615	.....410,000	.....406,843	.....642	.....	.....2.000	.....2.176	FA.....	.....3,097	.....8,200	09/03/2015.	08/15/2025.
912828	M5	6	TREASURY NOTE.....	.....	.....	1.A .....	.....99,820	...109,203	.....109,203	.....100,000	.....99,906	.....18	.....	.....2.250	.....2.270	MN.....	.....292	.....2,250	12/31/2015.	11/15/2025.
912828	P4	6	TREASURY NOTE.....	.....	.....	1.A .....	.....97,852	...106,359	.....106,359	.....100,000	.....98,845	.....213	.....	.....1.625	.....1.862	FA.....	.....614	.....1,625	03/02/2016.	02/15/2026.
912828	SF	8	TREASURY NOTE.....	.....	.....	1.A .....	.....1,096,069	...102,098	.....1,117,969	.....1,095,000	.....1,095,131	.....(114)	.....	.....2.000	.....1.989	FA.....	.....8,272	.....21,900	03/06/2012.	02/15/2022.
912828	SF	8	TREASURY NOTE.....	C....	.....	1.A .....	.....95,156	...102,098	.....96,993	.....95,000	.....95,019	.....(17)	.....	.....2.000	.....1.982	FA.....	.....718	.....1,900	03/02/2012.	02/15/2022.
912828	U2	4	TREASURY NOTE.....	.....	.....	1.A .....	.....4,004,507	...108,840	.....4,549,504	.....4,180,000	.....4,070,979	.....17,063	.....	.....2.000	.....2.480	MN.....	.....10,854	.....83,600	01/06/2017.	11/15/2026.
912828	U5	7	TREASURY NOTE.....	.....	.....	1.A .....	.....196,328	...105,730	.....211,461	.....200,000	.....198,388	.....528	.....	.....2.125	.....2.413	MN.....	.....374	.....4,250	12/15/2016.	11/30/2023.
912828	UN	8	TREASURY NOTE.....	.....	.....	1.A .....	.....264,130	...103,938	.....268,159	.....258,000	.....259,418	.....(651)	.....	.....2.000	.....1.735	FA.....	.....1,949	.....5,160	05/07/2013.	02/15/2023.
912828	UN	8	TREASURY NOTE.....	C....	.....	1.A .....	.....496,958	...103,938	.....511,373	.....492,000	.....493,135	.....(519)	.....	.....2.000	.....1.889	FA.....	.....3,717	.....9,840	02/28/2013.	02/15/2023.
912828	VB	3	TREASURY NOTE.....	.....	.....	1.A .....	.....550,346	...103,805	.....596,876	.....575,000	.....568,594	.....2,603	.....	.....1.750	.....2.235	MN.....	.....1,306	.....10,063	06/28/2013.	05/15/2023.
912828	W8	9	TREASURY NOTE.....	C....	.....	1.A .....	.....275,623	...102,188	.....281,016	.....275,000	.....275,163	.....(129)	.....	.....1.875	.....1.827	MS.....	.....1,325	.....5,156	04/26/2017.	03/31/2022.
912828	X8	8	TREASURY NOTE.....	.....	.....	1.A .....	.....301,090	...111,543	.....334,629	.....300,000	.....300,723	.....(104)	.....	.....2.375	.....2.334	MN.....	.....925	.....7,125	05/16/2017.	05/15/2027.
912828	XB	1	TREASURY NOTE.....	.....	.....	1.A .....	.....118,584	...107,930	.....129,516	.....120,000	.....119,333	.....144	.....	.....2.125	.....2.259	MN.....	.....331	.....2,550	07/07/2015.	05/15/2025.
912828	XB	1	TREASURY NOTE.....	C....	.....	1.A .....	.....2,927,344	...107,930	.....3,237,888	.....3,000,000	.....2,965,712	.....7,362	.....	.....2.125	.....2.402	MN.....	.....8,277	.....63,750	07/01/2015.	05/15/2025.
912828	Z6	0	TREASURY NOTE.....	.....	.....	1.A .....	.....7,544,396	...101,344	.....7,651,449	.....7,550,000	.....7,546,938	.....2,542	.....	.....1.375	.....1.413	JJ.....	.....43,443	.....51,906	01/30/2020.	01/31/2022.
912828	ZC	7	TREASURY NOTE.....	C....	.....	1.A .....	.....8,711,504	...103,527	.....8,799,821	.....8,500,000	.....8,677,377	.....(34,127)	.....	.....1.125	.....0.616	FA.....	.....32,491	.....47,813	03/06/2020.	02/28/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code		F o r e i g n	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828 ZQ 6	TREASURY NOTE.....			C.....			1.A .....	.....9,969,531	....97.766	.....9,776,560	.....10,000,000	.....9,971,309	.....	.....1,778	.....	.....	....0.625	....0.657	MN.....	.....8,115	.....31,256	05/22/2020.	05/15/2030.
0199999.	U.S. Government - Issuer Obligations.....							.....362,615,377	XXX	.....455,529,158	.....371,171,961	.....363,371,018	.....0	.....150,312	.....0	.....0	XXX	XXX	XXX	.....1,677,787	.....9,188,292	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

36200Q 3L 6	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....5,096	...114.999	.....5,698	.....4,955	.....5,262	.....	.....	.....	.....(30)	.....	.....	....6.500	....4.657	MON...	.....27	.....313	07/18/2002.	02/01/2032.
36200R YQ 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....7,603	...111.704	.....8,258	.....7,393	.....7,872	.....	.....	.....	.....(46)	.....	.....	....6.500	....4.570	MON...	.....40	.....462	07/18/2002.	01/01/2032.
36200U WJ 0	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....1,967	...102.049	.....1,970	.....1,930	.....2,013	.....	.....	.....	.....(8)	.....	.....	....7.000	....5.684	MON...	.....11	.....134	03/20/2002.	09/01/2031.
36200W CB 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....31,049	...111.063	.....31,277	.....28,161	.....30,565	.....	.....	.....	.....(208)	.....	.....	....6.500	....3.976	MON...	.....153	1,760	03/30/2009.	01/01/2032.
36200X JF 7	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....12,427	...111.063	.....12,317	.....11,090	.....12,878	.....	.....	.....	.....(204)	.....	.....	....6.500	....1.977	MON...	.....60	.....718	03/30/2009.	12/01/2031.
36200X KN 8	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....61,699	...111.063	.....65,705	.....59,160	.....61,145	.....	.....	.....	.....(209)	.....	.....	....6.500	....5.480	MON...	.....320	.....3,828	03/30/2009.	01/01/2032.
36201A UL 0	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....30,922	...100.381	.....29,623	.....29,511	.....31,555	.....	.....	.....	.....(195)	.....	.....	....7.000	....4.992	MON...	.....172	.....2,048	10/23/2002.	07/01/2032.
36201C 6E 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....13,416	...114.818	.....14,041	.....12,229	.....13,241	.....	.....	.....	.....(106)	.....	.....	....6.500	....4.087	MON...	.....66	.....791	03/30/2009.	03/01/2032.
36201C PY 4	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....14,562	...111.063	.....15,936	.....14,349	.....14,650	.....	.....	.....	.....(30)	.....	.....	....6.500	....5.856	MON...	.....78	.....929	02/05/2002.	01/01/2032.
36201F Q6 7	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....26,950	...101.512	.....26,618	.....26,221	.....27,496	.....	.....	.....	.....(120)	.....	.....	....7.000	....5.564	MON...	.....153	1,823	04/17/2002.	05/01/2032.
36201F UH 8	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....61,480	...111.146	.....66,443	.....59,780	.....62,996	.....	.....	.....	.....(301)	.....	.....	....6.500	....4.902	MON...	.....324	.....3,700	07/18/2002.	04/01/2032.
36201F UQ 8	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....85,281	...113.398	.....94,033	.....82,923	.....87,486	.....	.....	.....	.....(432)	.....	.....	....6.500	....4.867	MON...	.....449	.....5,278	07/18/2002.	04/01/2032.
36201F UR 6	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....12,622	...111.063	.....13,630	.....12,272	.....13,016	.....	.....	.....	.....(72)	.....	.....	....6.500	....4.710	MON...	.....66	.....792	07/18/2002.	04/01/2032.
36201F X6 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....31,382	...114.049	.....35,268	.....30,923	.....31,716	.....	.....	.....	.....(74)	.....	.....	....6.500	....5.718	MON...	.....168	.....2,001	02/05/2002.	02/01/2032.
36201H WX 7	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....162,050	...113.980	.....180,078	.....157,991	.....161,813	.....	.....	.....	.....(376)	.....	.....	....6.500	....5.773	MON...	.....856	.....10,220	03/30/2009.	06/01/2032.
36201J F6 1	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....5,008	...111.063	.....5,408	.....4,869	.....5,194	.....	.....	.....	.....(31)	.....	.....	....6.500	....4.547	MON...	.....26	.....314	07/18/2002.	05/01/2032.
36201J FD 6	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....302,605	...121.550	.....352,347	.....289,877	.....324,321	.....	.....	.....	.....(3,479)	.....	.....	....7.000	....3.646	MON...	.....1,691	.....20,180	07/19/2002.	04/01/2032.
36201L 7K 4	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....39,128	...101.461	.....37,889	.....37,343	.....40,961	.....	.....	.....	.....(361)	.....	.....	....7.000	....4.262	MON...	.....218	.....2,604	10/23/2002.	08/01/2032.
36201M G8 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....55,376	...114.669	.....61,827	.....53,918	.....57,307	.....	.....	.....	.....(318)	.....	.....	....7.000	....5.172	MON...	.....315	.....3,683	05/14/2002.	06/01/2032.
36201M JU 7	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....21,602	...111.063	.....23,300	.....20,979	.....22,498	.....	.....	.....	.....(143)	.....	.....	....6.500	....4.405	MON...	.....114	.....1,254	07/19/2002.	07/01/2032.
36201M LH 3	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....24,957	...113.586	.....26,201	.....23,067	.....25,253	.....	.....	.....	.....(220)	.....	.....	....6.500	....3.816	MON...	.....125	.....1,489	03/30/2009.	08/01/2032.
36201T AM 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....116,756	...115.456	.....131,075	.....113,528	.....117,574	.....	.....	.....	.....(382)	.....	.....	....6.500	....5.442	MON...	.....615	.....7,343	07/18/2002.	08/01/2032.
36203L CQ 3	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....2,010	...105.247	.....2,073	.....1,969	.....1,993	.....	.....	.....	.....(8)	.....	.....	....7.000	....5.928	MON...	.....11	.....130	04/01/2001.	09/01/2023.
36209D R8 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....975	...100.849	.....965	.....957	.....1,004	.....	.....	.....	.....(5)	.....	.....	....7.000	....5.493	MON...	.....6	.....67	03/20/2002.	09/01/2031.
36209R VG 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....2,052	...104.286	.....2,119	.....2,032	.....2,075	.....	.....	.....	.....(7)	.....	.....	....8.000	....7.253	MON...	.....14	.....159	07/27/2000.	08/01/2030.
36209Y X4 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....11,643	...115.674	.....13,214	.....11,424	.....11,685	.....	.....	.....	.....(25)	.....	.....	....7.000	....6.285	MON...	.....67	.....796	03/20/2002.	09/01/2031.
3620A1 X7 8	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....4,472	...113.371	.....4,911	.....4,331	.....4,468	.....	.....	.....	.....(17)	.....	.....	....5.000	....4.164	MON...	.....18	.....212	09/18/2009.	06/01/2039.
3620A8 LU 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....17,142	...115.084	.....19,108	.....16,603	.....17,070	.....	.....	.....	.....(62)	.....	.....	....5.000	....4.253	MON...	.....69	.....822	09/18/2009.	08/01/2039.
3620A9 SH 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....41,872	...113.708	.....46,117	.....40,557	.....41,620	.....	.....	.....	.....(124)	.....	.....	....5.000	....4.304	MON...	.....169	.....1,963	09/18/2009.	09/01/2039.
3620AC 3Z 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....93,721	...115.083	.....104,469	.....90,777	.....93,196	.....	.....	.....	.....(314)	.....	.....	....5.000	....4.293	MON...	.....378	.....4,460	09/18/2009.	09/01/2039.
3620AC 4G 6	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....11,616	...114.593	.....12,893	.....11,251	.....11,558	.....	.....	.....	.....(40)	.....	.....	....5.000	....4.276	MON...	.....47	.....551	09/18/2009.	09/01/2039.
36211C 2S 0	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....8,557	...104.332	.....8,784	.....8,420	.....8,633	.....	.....	.....	.....(24)	.....	.....	....7.000	....6.095	MON...	.....49	.....585	04/01/2001.	07/01/2029.
36213D 3C 0	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....33,030	...111.501	.....35,684	.....32,003	.....32,812	.....	.....	.....	.....(79)	.....	.....	....6.500	....5.730	MON...	.....173	.....2,065	03/30/2009.	02/01/2032.
36213E AB 2	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....43,649	...114.357	.....47,778	.....41,780	.....43,819	.....	.....	.....	.....(198)	.....	.....	....6.500	....5.050	MON...	.....226	.....2,697	03/30/2009.	05/01/2032.
36213E SK 3	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....87,181	...111.796	.....94,850	.....84,842	.....87,158	.....	.....	.....	.....(208)	.....	.....	....6.500	....5.659	MON...	.....460	.....5,315	03/30/2009.	01/01/2032.
36213E YS 9	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....43,042	...114.290	.....45,314	.....39,649	.....42,060	.....	.....	.....	.....(240)	.....	.....	....6.500	....4.704	MON...	.....215	.....2,560	03/30/2009.	04/01/2032.
36213G AL 5	GNMA 30YR.....	.....	.....	.....4	1.A .....	.....32,558	...113.631	.....36,287	.....31,934	.....33,126	.....	.....	.....	.....(109)	.....	.....	....7.000	....5.876	MON...	.....186	.....2,203	03/20/2002.	02/01/2032.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR																			
36213G TY 7	GNMA 30YR.....4	1.A4,415	...105.0254,5494,3314,550(22)7.0005.475	MON...25302	03/20/2002.	11/01/2031.		
36213J V2 8	GNMA 30YR.....4	1.A4,506	...111.0634,7024,2344,605(36)6.5003.961	MON...23268	03/30/2009.	04/01/2032.		
36213N LL 8	GNMA 30YR.....4	1.A15,654	...111.06317,09715,39415,844(47)6.5005.594	MON...83996	02/22/2002.	12/01/2031.		
36213U C9 9	GNMA 30YR.....4	1.A918	...104.475918879974(10)7.0003.845	MON...560	07/19/2002.	11/01/2031.		
36213X SB 1	GNMA 30YR.....4	1.A74,582	...111.06377,38969,68072,461(272)6.5005.301	MON...3774,487	03/30/2009.	04/01/2032.		
36213X T5 3	GNMA 30YR.....4	1.A3,868	...116.2204,3733,7633,955(18)7.0005.497	MON...22262	04/17/2002.	05/01/2032.		
36213X T6 1	GNMA 30YR.....4	1.A57,657	...103.28757,94156,09758,919(268)7.0005.516	MON...3273,910	04/17/2002.	05/01/2032.		
36225B ND 6	GNMA 30YR PLATINUM.....4	1.A50,940	...118.23258,49149,47252,583(325)6.5004.541	MON...2683,153	07/19/2002.	05/01/2031.		
36225B PM 4	GNMA 30YR PLATINUM.....4	1.A296,849	...117.617341,338290,212303,813(1,432)7.0005.499	MON...1,69319,913	03/15/2002.	09/01/2031.		
36179U CA 8	GNMA2 30YR.....4	1.A376,812	...106.438401,826377,520376,798(5)3.5003.568	MON...1,10112,423	09/11/2018.	09/01/2048.		
36179U CB 6	GNMA2 30YR.....4	1.A1,340,342	...107.6751,414,4791,313,6581,340,5193634.0003.190	MON...4,37949,280	09/11/2018.	09/01/2048.		
36179U CB 6	GNMA2 30YR.....	C.....4	1.A145,168	...107.675153,198142,278145,187394.0003.190	MON...4745,337	09/11/2018.	09/01/2048.		
36202E AL 3	GNMA2 30YR.....4	1.A324,645	...118.491374,138315,753324,361(824)6.0005.236	MON...1,57918,573	03/30/2009.	09/01/2034.		
36202F B4 7	GNMA2 30YR.....4	1.A24,126	...114.28825,78522,56124,289(196)5.0003.054	MON...941,096	09/17/2010.	10/01/2039.		
36202F DB 9	GNMA2 30YR.....4	1.A83,174	...111.35190,27781,07582,779(258)4.5003.940	MON...3043,547	12/17/2009.	12/01/2039.		
36202F E6 9	GNMA2 30YR.....4	1.A65,831	...111.40672,51765,09365,770(79)4.5004.235	MON...2442,840	03/16/2010.	03/01/2040.		
36202F EH 5	GNMA2 30YR.....4	1.A1,190,572	...111.3261,315,1911,181,3891,189,593(942)4.5004.322	MON...4,43051,533	03/16/2010.	02/01/2040.		
36202F GW 0	GNMA2 30YR.....4	1.A117,091	...111.406127,362114,322116,880(292)4.5003.938	MON...4294,980	06/17/2010.	06/01/2040.		
36202F KN 5	GNMA2 30YR.....4	1.A2,968,102	...111.4333,123,4542,802,9882,959,651(17,876)4.5003.144	MON...10,511122,255	09/17/2010.	09/01/2040.		
36202F LP 9	GNMA2 30YR.....4	1.A59,088	...111.40762,42456,03358,956(332)4.5003.232	MON...2102,447	10/18/2010.	10/01/2040.		
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....				8,761,798	XXX9,440,9588,467,7338,791,5760(31,635)0	XXX	XXX	XXX34,714403,909	XXX	XXX		
U.S. Government - Commercial Mortgage-Backed Securities																							
38380J DW 5	GNR_17-168 IS.....4,5,6	1.A287,7745.109215,585227,872(65,160)0.6123.199	MON...2,15229,631	11/20/2017.	12/01/2059.		
38380J FE 3	GNR_17-169 IS.....4,5,6	1.A920,1385.378726,748718,829(287,281)0.6713.670	MON...7,554114,077	12/01/2017.	01/01/2060.		
38380M G5 4	GNR_19-14 IS.....4,5,6	1.A774,1848.304764,748697,400(105,462)0.7304.880	MON...5,59970,593	01/25/2019.	11/01/2060.		
38380M E9 8	GNR_19-8 IS.....4,5,6	1.A459,1816.034410,929348,574(232,502)0.4744.250	MON...2,69042,124	01/25/2019.	11/01/2060.		
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....				2,441,277	XXX2,118,01001,992,6740(690,405)0	XXX	XXX	XXX17,995256,424	XXX	XXX		
U.S. Government - Other Loan-Backed and Structured Securities																							
83162C VV 2	SBAP_13-20J.....4	1.A209,092	...107.734225,263209,092209,0923.3703.370	AO.....1,7626,936	10/10/2013.	10/01/2033.		
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....				209,092	XXX225,263209,092209,092000	XXX	XXX	XXX1,7626,936	XXX	XXX		
0599999.	Total - U.S. Government.....				374,027,544	XXX467,313,390379,848,785374,364,3600(571,728)0	XXX	XXX	XXX1,732,2589,855,562	XXX	XXX		
All Other Governments - Issuer Obligations																							
29135L AA 8	ABU DHABI (EMIRATE OF).....	D	1.C FE.....6,121,860	...112.0506,947,1006,200,0006,142,8787,3583.1253.277	AO.....43,056193,750	05/07/2019.	10/11/2027.		
29135L AH 3	ABU DHABI (EMIRATE OF).....	D	1.C FE.....413,000	...112.920451,680400,000412,191(810)3.1252.751	AO.....2,6046,250	04/14/2020.	04/16/2030.		
M0153C AD 6	ABU DHABI (EMIRATE OF).....	D	1.C FE.....1,019,440	...125.6251,256,2501,000,0001,018,815(404)4.1254.008	AO.....9,16741,250	06/06/2019.	10/11/2047.		
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE.....	D	3.B FE.....845,152	...76.550952,9371,244,856895,78634,8264.026	09/26/2019.	06/05/2034.	
12634M AE 0	CNOOC FINANCE 2015 USA LLC.....	1.E FE.....199,182	...114.090228,181200,000199,366724.3754.426	MN.....1,4348,750	04/25/2018.	05/02/2028.		
21987B AQ 1	CODELCO INC.....	D	1.G FE.....2,604,703	...103.5032,732,4842,640,0002,633,8033,8563.0003.157	JJ.....36,08079,200	07/10/2012.	07/17/2022.		
P3143N AQ 7	CODELCO INC.....	D	1.F FE.....561,592	...116.869701,212600,000566,1228974.2504.668	JJ.....11,61725,500	05/27/2015.	07/17/2042.		
21987B AW 8	CORPORACION NACIONAL DEL COBRE DE.....	D1	1.G FE.....8,202,164	...111.6169,264,1538,300,0008,226,8099,4633.6253.776	FA.....125,365300,875	04/30/2018.	08/01/2027.		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
P3143N	AY	0	CORPORACION NACIONAL DEL COBRE DE.....	.....	D	.....1	1.F FE.....	.....298,614	.....111.616	.....334,849	.....300,000	.....298,993	.....	.....133	.....	.....	.....3.625	.....3.683	FA.....	.....4,531	.....10,875	01/17/2018.	08/01/2027.
V73789	AD	7	COTE D IVOIRE (REPUBLIC OF).....	.....	D	.....	4.A FE.....	.....403,000	.....114.236	.....456,944	.....400,000	.....402,520	.....	.....(327)	.....	.....	.....6.375	.....6.250	MS.....	.....8,358	.....12,750	07/02/2019.	03/03/2028.
29246Q	AB	1	EMPRESA DE TRANSPORTE DE PASAJEROS.....	.....	D	.....2	1.G FE.....	.....393,516	.....127.500	.....510,000	.....400,000	.....393,917	.....	.....110	.....	.....	.....5.000	.....5.106	JJ.....	.....8,667	.....20,000	01/19/2017.	01/25/2047.
29446M	AB	8	EQUINOR ASA.....	.....	D	.....1	1.D FE.....	.....8,447,137	.....116.016	.....9,809,111	.....8,455,000	.....8,448,558	.....	.....714	.....	.....	.....3.625	.....3.636	MS.....	.....94,502	.....306,494	12/19/2018.	09/10/2028.
Y2702W	AD	1	GEORGIA (GOVERNMENT OF).....	.....	D	.....	3.B FE.....	.....547,463	.....101.374	.....517,007	.....510,000	.....513,072	.....	.....(10,709)	.....	.....	.....6.875	.....4.679	AO.....	.....7,694	.....35,063	06/26/2019.	04/12/2021.
Y2R03T	AA	1	GEORGIAN RAILWAY JSC.....	.....	D	.....	4.A FE.....	.....479,600	.....105.200	.....462,880	.....440,000	.....448,953	.....	.....(5,417)	.....	.....	.....7.750	.....6.331	JJ.....	.....16,103	.....34,100	04/09/2014.	07/11/2022.
445545	AH	9	HUNGARY (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....1,048,796	.....109.750	.....1,064,575	.....970,000	.....1,000,112	.....	.....(13,264)	.....	.....	.....5.375	.....3.849	FA.....	.....18,827	.....52,138	09/27/2018.	02/21/2023.
445545	AL	0	HUNGARY (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....446,935	.....114.000	.....453,720	.....398,000	.....439,566	.....	.....(7,370)	.....	.....	.....5.375	.....2.021	MS.....	.....5,705	.....10,696	05/26/2020.	03/25/2024.
Y20721	AJ	8	INDONESIA (REPUBLIC OF ).....	.....	D	.....	2.B FE.....	.....2,259,624	.....142.143	.....2,672,288	.....1,880,000	.....2,181,975	.....	.....(12,133)	.....	.....	.....6.625	.....5.132	FA.....	.....46,360	.....124,550	04/07/2016.	02/17/2037.
Y20721	BE	8	INDONESIA (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....208,100	.....120.429	.....240,858	.....200,000	.....207,516	.....	.....(196)	.....	.....	.....4.625	.....4.360	AO.....	.....1,953	.....9,250	11/20/2017.	04/15/2043.
Y20721	BN	8	INDONESIA (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....207,250	.....116.884	.....233,768	.....200,000	.....(966)	.....	.....(966)	.....	.....	.....4.750	.....4.138	JJ.....	.....4,565	.....9,500	02/22/2019.	01/08/2026.
46513Y	JH	2	ISRAEL (STATE OF).....	.....	D	.....	1.E FE.....	.....580,852	.....114.006	.....666,937	.....585,000	.....581,939	.....	.....380	.....	.....	.....3.250	.....3.334	JJ.....	.....8,661	.....19,013	01/10/2018.	01/17/2028.
501499	AB	3	KUWAIT STATE OF (GOVERNMENT).....	.....	D	.....	1.D FE.....	.....4,172,800	.....113.750	.....4,606,875	.....4,050,000	.....4,134,921	.....	.....(12,192)	.....	.....	.....3.500	.....3.126	MS.....	.....39,769	.....141,750	10/17/2017.	03/20/2027.
68341P	AA	7	OOREDOO INTERNATIONAL FINANCE LTD.....	.....	D	.....	1.G FE.....	.....193,640	.....111.744	.....223,488	.....200,000	.....195,527	.....	.....712	.....	.....	.....3.750	.....4.212	JD.....	.....188	.....7,500	03/28/2018.	06/22/2026.
698299	AW	4	PANAMA (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....258,400	.....148.501	.....297,002	.....200,000	.....249,784	.....	.....(2,530)	.....	.....	.....6.700	.....4.319	JJ.....	.....5,769	.....13,400	05/23/2017.	01/26/2036.
698299	BB	9	PANAMA (REPUBLIC OF).....	.....	D	.....	2.B FE.....	.....197,500	.....126.751	.....253,502	.....200,000	.....197,592	.....	.....34	.....	.....	.....4.300	.....4.371	AO.....	.....1,481	.....8,600	04/05/2018.	04/29/2053.
698299	BE	3	PANAMA (REPUBLIC OF).....	.....	D	.....1	2.B FE.....	.....1,588,000	.....110.626	.....1,770,016	.....1,600,000	.....1,594,186	.....	.....1,250	.....	.....	.....3.750	.....3.844	MS.....	.....17,500	.....60,000	08/17/2015.	03/16/2025.
698299	BG	8	PANAMA REPUBLIC OF (GOVERNMENT).....	.....	D	.....1	2.B FE.....	.....633,200	.....128.376	.....770,256	.....600,000	.....632,054	.....	.....(703)	.....	.....	.....4.500	.....4.157	MN.....	.....3,450	.....27,000	05/14/2019.	05/15/2047.
P75744	AG	0	PARAGUAY REPUBLIC OF (GOVERNMENT).....	.....	D	.....1	3.B FE.....	.....224,000	.....126.376	.....252,752	.....200,000	.....223,581	.....	.....(391)	.....	.....	.....5.400	.....4.652	MS.....	.....2,730	.....10,800	12/02/2019.	03/30/2050.
715638	AU	6	PERU (THE REPUBLIC OF).....	.....	D	.....	2.A FE.....	.....252,890	.....151.751	.....288,327	.....190,000	.....244,219	.....	.....(2,548)	.....	.....	.....6.550	.....4.021	MS.....	.....3,699	.....12,445	05/30/2017.	03/14/2037.
715638	BM	3	PERU (THE REPUBLIC OF).....	.....	D	.....	2.A FE.....	.....303,035	.....157.250	.....441,873	.....281,000	.....301,287	.....	.....(308)	.....	.....	.....5.625	.....5.140	MN.....	.....1,888	.....15,806	05/24/2016.	11/18/2050.
731011	AU	6	POLAND (REPUBLIC OF).....	.....	D	.....	1.G FE.....	.....8,616,370	.....112.774	.....9,980,534	.....8,850,000	.....8,685,231	.....	.....27,691	.....	.....	.....3.250	.....3.640	AO.....	.....67,911	.....287,625	05/10/2018.	04/06/2026.
74727P	AX	9	QATAR (STATE OF).....	.....	D	.....	1.D FE.....	.....1,330,250	.....121.125	.....1,574,625	.....1,300,000	.....1,323,832	.....	.....(2,732)	.....	.....	.....4.500	.....4.206	AO.....	.....11,050	.....58,500	07/27/2018.	04/23/2028.
74727P	BA	8	QATAR (STATE OF).....	.....	D	.....	1.D FE.....	.....1,078,058	.....118.500	.....1,185,000	.....1,000,000	.....1,068,329	.....	.....(7,234)	.....	.....	.....4.000	.....3.049	MS.....	.....11,889	.....40,000	01/02/2020.	03/14/2029.
74727P	BB	6	QATAR (STATE OF).....	.....	D	.....	1.D FE.....	.....1,146,842	.....136.438	.....1,364,380	.....1,000,000	.....1,143,151	.....	.....(2,776)	.....	.....	.....4.817	.....3.964	MS.....	.....14,317	.....48,170	12/17/2019.	03/14/2049.
74727P	BD	2	QATAR (STATE OF).....	.....	D	.....	1.D FE.....	.....399,240	.....117.690	.....470,760	.....400,000	.....399,285	.....	.....45	.....	.....	.....3.750	.....3.773	AO.....	.....3,125	.....7,500	04/07/2020.	04/16/2030.
75405U	AA	4	RAS LNG 3.....	.....	D	.....	1.E FE.....	.....267,500	.....116.750	.....291,875	.....250,000	.....257,469	.....	.....(1,661)	.....	.....	.....5.838	.....4.999	MS.....	.....3,689	.....14,595	01/09/2014.	09/30/2027.
760942	BB	7	REPUBLICA ORIENT URUGUAY.....	.....	D	.....	2.C FE.....	.....715,995	.....118.251	.....851,407	.....720,000	.....717,227	.....	.....341	.....	.....	.....4.375	.....4.441	AO.....	.....5,600	.....31,500	12/04/2018.	10/27/2027.
80413T	AE	9	SAUDI ARABIA (KINGDOM OF).....	.....	D	.....	1.F FE.....	.....5,393,900	.....112.095	.....6,109,178	.....5,450,000	.....5,408,980	.....	.....4,895	.....	.....	.....3.625	.....3.746	MS.....	.....64,208	.....197,563	10/27/2017.	03/04/2028.
80413T	AG	4	SAUDI ARABIA (KINGDOM OF).....	.....	D	.....	1.F FE.....	.....213,007	.....111.687	.....240,127	.....215,000	.....213,710	.....	.....269	.....	.....	.....4.000	.....4.154	AO.....	.....1,768	.....8,600	04/11/2018.	04/17/2025.
80413T	AH	2	SAUDI ARABIA (KINGDOM OF).....	.....	D	.....	1.F FE.....	.....598,150	.....120.719	.....724,314	.....600,000	.....598,484	.....	.....129	.....	.....	.....4.500	.....4.534	AO.....	.....5,550	.....27,000	04/19/2018.	04/17/2030.
M6320U	AC	3	SAUDI ARABIA (KINGDOM OF).....	.....	D	.....	1.F FE.....	.....400,480	.....121.275	.....485,100	.....400,000	.....400,467	.....	.....(11)	.....	.....	.....4.500	.....4.492	AO.....	.....3,250	.....18,000	06/25/2019.	10/26/2046.
M6320U	AT	6	SAUDI ARABIA (KINGDOM OF).....	.....	D	.....	1.F FE.....	.....1,930,200	.....118.714	.....2,136,850	.....1,800,000	.....1,912,609	.....	.....(11,537)	.....	.....	.....4.375	.....3.498	AO.....	.....16,406	.....78,750	06/25/2019.	04/16/2029.
78462Q	AE	9	SP POWERASSETS LTD.....	.....	D	.....	1.C FE.....	.....3,186,116	.....110.055	.....3,521,762	.....3,200,000	.....3,190,146	.....	.....1,299	.....	.....	.....3.000	.....3.051	MS.....	.....25,333	.....96,000	10/23/2017.	09/26/2027.
857006	AG	5	STATE GRID OVERSEAS INVESTMENT (20.....	.....	D	.....1	1.E FE.....	.....5,190,954	.....111.013	.....5,772,681	.....5,200,000	.....5,191,616	.....	.....996	.....	.....	.....3.500	.....3.526	MN.....	.....28,817	.....182,000	03/26/2018.	05/04/2027.
857006	AM	2	STATE GRID OVERSEAS INVESTMENT (20.....	.....	D	.....1	1.E FE.....	.....1,794,059	.....116.678	.....2,100,211	.....1,800,000	.....1,795,402	.....	.....522	.....	.....	.....4.250	.....4.291	MN.....	.....12,538	.....76,500	06/22/2018.	05/02/2028.
G8450L	AJ	3	STATE GRID OVERSEAS INVESTMENT (20.....	.....	D	.....1	1.E FE.....	.....5,014,130	.....111.013	.....5,550,655	.....5,000,000	.....5,010,054	.....	.....(1,395)	.....	.....	.....3.500	.....3.464	MN.....	.....27,708	.....175,000	12/22/2017.	05/04/2027.
760942	BA	9	URUGUAY (ORIENTAL REPUBLIC OF).....	.....	D	.....	2.C FE.....	.....1,470,346	.....139.876	.....2,163,882	.....1,547,000	.....1,474,216	.....	.....913	.....	.....	.....5.100	.....5.416	JD.....	.....2,849	.....78,897	12/04/2018.	06/18/2050.
0699999.	All Other Governments - Issuer Obligations.....		.....	.....	.....	.....	.....	.....81,857,041	XXX	.....93,384,367	.....81,575,856	.....81,781,745	.....	.....0	.....(707)	.....0	XXX	XXX	XXX	.....837,731	.....3,023,503	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	n	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1099999	Total - All Other Governments.....								81,857,041	XXX	93,384,367	81,575,856	81,781,745	0	(707)	0	0	XXX	XXX	XXX	837,731	3,023,503	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
19633S	AB	9	COLORADO BRIDGE ENTERPRISE.....					1.C FE.....	1,485,000	144.472	2,145,409	1,485,000	1,485,000					6.078	5.360	JD.....	7,522	90,258	12/02/2010.	12/01/2040.
13063A	5G	5	STATE OF CALIFORNIA.....					1.C FE.....	4,634,740	175.580	5,794,140	3,300,000	4,382,847		(36,522)			7.550	4.821	AO.....	62,288	249,150	02/19/2013.	04/01/2039.
13063B	JC	7	STATE OF CALIFORNIA.....					1.C FE.....	16,823,472	180.878	24,373,311	13,475,000	16,549,940		(87,637)			7.600	5.638	MN.....	170,683	1,024,100	02/01/2018.	11/01/2040.
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....								22,943,212	XXX	32,312,860	18,260,000	22,417,787	0	(124,159)	0	0	XXX	XXX	XXX	240,492	1,363,508	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								22,943,212	XXX	32,312,860	18,260,000	22,417,787	0	(124,159)	0	0	XXX	XXX	XXX	240,492	1,363,508	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
190760	HT	8	COBB-MARIETTA GA COLISEUM & EX.....				2	1.A FE.....	13,810,000	113.169	15,628,639	13,810,000	13,810,000					4.500	4.500	JJ.....	310,725	621,450	02/01/2018.	01/01/2047.
592112	DR	4	METROPOLITAN GOVT NASHVILLE & DAVI.....					1.C FE.....	3,720,000	134.833	5,015,788	3,720,000	3,720,000					5.707	5.707	JJ.....	106,150	212,300	02/01/2018.	07/01/2034.
686053	DR	7	OREGON SCH BOARD TAXABLE 04 FSA.....					1.C FE.....	9,300,000	120.845	11,238,585	9,300,000	9,300,000					5.528	5.528	JD.....	1,428	514,104	02/01/2018.	06/30/2028.
686053	CP	2	OREGON SCH BRDS ASSN.....					1.E FE.....	13,950,000	116.604	16,266,258	13,950,000	13,950,000					5.630	5.630	JD.....	2,182	785,385	02/01/2018.	06/30/2024.
736688	FN	7	PORTLAND ORE CMNTY COLLEGE.....					1.B FE.....	3,445,000	114.481	3,943,870	3,445,000	3,445,000					4.810	4.810	JD.....	13,809	165,705	02/01/2018.	06/01/2027.
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								44,225,000	XXX	52,093,140	44,225,000	44,225,000	0	0	0	0	XXX	XXX	XXX	434,294	2,298,944	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....								44,225,000	XXX	52,093,140	44,225,000	44,225,000	0	0	0	0	XXX	XXX	XXX	434,294	2,298,944	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
010831	BE	4	ALAMEDA CNTY CALIF JT PWRS AUTH LE.....					1.B FE.....	4,196,820	167.403	5,022,090	3,000,000	4,103,271		(25,234)			7.046	4.516	JD.....	17,615	211,380	01/11/2017.	12/01/2044.
02765U	DN	1	AMERICAN MUN PWR OHIO INC.....					1.F FE.....	12,364,218	148.549	15,241,127	10,260,000	12,245,825		(38,946)			5.939	4.647	FA.....	230,196	609,341	02/01/2018.	02/15/2047.
04352E	AA	3	ASCENSION HEALTH.....				2	1.B FE.....	1,780,000	109.560	1,950,173	1,780,000	1,780,000					2.532	2.532	MN.....	5,759	45,070	10/16/2019.	11/15/2029.
072024	NU	2	BAY AREA TOLL AUTH CALIF TOLL BRDG.....					1.D FE.....	2,289,851	156.075	2,684,490	1,720,000	2,213,767		(15,605)			6.918	4.645	AO.....	29,747	118,990	08/18/2015.	04/01/2040.
130911	XH	8	CALIFORNIA STWIDE TXBL PENS AMBAC.....					1.F FE.....	5,490,000	108.710	5,968,179	5,490,000	5,490,000					5.896	5.896	JD.....	26,974	323,690	02/01/2018.	06/01/2024.
167725	AF	7	CHICAGO ILL TRAN AUTH.....					1.C FE.....	10,415,331	144.596	13,244,994	9,160,000	10,328,479		(30,573)			6.899	5.810	JD.....	52,662	631,948	02/01/2018.	12/01/2040.
167725	AC	4	CHICAGO ILL TRANSIT AUTH.....					1.C FE.....	936,585	144.596	1,084,470	750,000	907,942		(4,446)			6.899	5.190	JD.....	4,312	51,743	05/29/2013.	12/01/2040.
17108J	AA	1	CHRISTUS HEALTH.....				2	1.E FE.....	16,460,000	118.567	19,516,128	16,460,000	16,460,000					4.341	4.300	JJ.....	357,264	714,529	10/23/2018.	07/01/2028.
20268J	AC	7	COMMONSPIRIT HEALTH.....				2	2.A FE.....	6,025,000	116.403	7,013,257	6,025,000	6,025,000					4.187	5.000	AO.....	63,067	280,296	08/07/2019.	10/01/2049.
57604T	AD	8	COMMONWEALTH OF MASSACHUSETTS.....					1.B FE.....	2,156,183	144.687	2,980,552	2,060,000	2,138,194		(2,613)			5.731	4.810	JD.....	9,838	118,059	02/19/2013.	06/01/2040.
207758	KM	4	CONNECTICUT ST SPL TAX OBLIG.....					1.E FE.....	870,000	123.759	1,076,703	870,000	870,000					5.459	5.000	MN.....	7,916	47,493	10/28/2010.	11/01/2030.
231266	GC	5	CURATORS OF THE UNIV OF MISSOURI.....					1.B FE.....	1,665,000	158.655	2,641,606	1,665,000	1,665,000					5.792	5.001	MN.....	16,073	96,437	12/09/2010.	11/01/2041.
235241	LS	3	DALLAS TEX AREA RAPID TRAN SALES T.....					1.B FE.....	5,176,370	152.758	6,110,320	4,000,000	5,008,890		(23,865)			5.999	4.299	JD.....	19,997	239,960	02/19/2013.	12/01/2044.
235417	AA	0	DALLAS TEX CONVENTION CTR HOTEL DE.....				1	2.A FE.....	8,675,134	139.217	9,063,027	6,510,000	8,521,871		(54,940)			7.088	4.747	JJ.....	230,714	461,429	02/01/2018.	01/01/2042.
25477G	EU	5	DISTRICT COLUMBIA INCOME TAX REV.....					1.B FE.....	2,400,000	137.227	3,293,448	2,400,000	2,400,000					5.582	4.303	JD.....	11,164	133,968	12/03/2010.	12/01/2035.
358266	CB	8	FRESNO CNTY CA TXBL PENS 04A FGIC.....					1.E FE.....	3,238,402	94.199	4,380,254	4,650,000	3,805,533		204,837				5.546	N/A.....			02/01/2018.	08/15/2024.
358266	CJ	1	FRESNO CNTY CA TXBL PENS 04A FGIC.....					1.E FE.....	11,424,344	74.118	18,051,439	24,355,000	13,447,924		731,273				5.604	N/A.....			02/01/2018.	08/15/2031.
45200F	CE	7	ILLINOIS FIN AUTH-THEORY & COMPUTI.....					1.C FE.....	9,765,000	123.278	12,038,097	9,765,000	9,765,000					6.286	6.286	JJ.....	306,914	613,828	02/01/2018.	07/01/2033.
626207	YM	0	MUNICIPAL ELEC AUTH GA - BABS.....					1.F FE.....	311,348	154.564	420,414	272,000	310,796		(317)			6.655	5.718	AO.....	4,525	18,102	03/18/2019.	04/01/2057.
645913	BA	1	NEW JERSEY ECONOMIC DEVELOPMENT AU.....					1.F FE.....	7,443,365	99.396	8,448,660	8,500,000	8,215,099		245,822				3.042	N/A.....			09/28/2017.	02/15/2022.
646139	X8	3	NEW JERSEY ST TPK AUTH TPK REV.....					1.F FE.....	214,304	163.290	261,264	160,000	207,661		(1,400)			7.102	4.774	JJ.....	5,682	11,363	10/14/2015.	01/01/2041.
64972F	L2	0	NEW YORK N Y CITY MUN WTR FIN.....					1.B FE.....	7,878,860	158.909	9,534,540	6,000,000	7,563,700		(44,481)			6.011	4.162	JD.....	16,029	360,660	02/19/2013.	06/15/2042.
67704L	AA	9	OGLETHORPE PWR CORP GA 1ST MTG.....					2.A FE.....	13,900,000	131.316	18,252,924	13,900,000	13,900,000					5.534	5.534	JJ.....	384,613	769,226	02/01/2018.	01/01/2035.
677632	MV	0	OHIO STATE UNIVERSITY.....					1.C FE.....	6,062,864	138.403	7,335,359	5,300,000	5,955,837		(22,029)			4.910	3.988	JD.....	21,686	260,230	09/21/2015.	06/01/2040.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
702274	AW	1	PASADENA CALIF PUB FING AUTH L.....	.....	..	.....	1.C FE.....	.....7,055,511	...157.219	.....8,827,847	.....5,615,000	.....6,871,210	.....	.....(28,855)	.....	.....	.....7.148	.....5.404	MS.....	.....133,787	.....401,360	06/07/2013.	03/01/2043.
73358W	CX	0	PORT AUTH N Y & N J.....	.....	..	.....	1.D FE.....	.....1,717,254	...143.419	.....2,007,866	.....1,400,000	.....1,677,252	.....	.....(8,847)	.....	.....	.....5.647	.....4.170	MN.....	.....13,176	.....79,058	02/05/2016.	11/01/2040.
73358W	EK	6	PORT AUTH N Y & N J.....	.....	..	.....	1.D FE.....	.....1,749,273	...139.252	.....2,367,284	.....1,700,000	.....1,744,377	.....	.....(648)	.....	.....	.....4.926	.....4.762	AO.....	.....20,936	.....83,742	01/13/2012.	10/01/2051.
736679	LD	1	PORTLAND OR TXBL PENSION CAB MBIA.....	.....	..	.....	1.A FE.....	.....7,774,411	...93.006	.....12,179,136	.....13,095,000	.....9,150,174	.....	.....497,145	.....	.....	.....	.....5.599	N/A.....	.....	.....	02/01/2018.	06/01/2027.
745181	P3	5	PUERTO RICO COMWLTH HWY & TRANSN A.....	.....	..	.....	1.F FE.....	.....281,549	...105.485	.....274,261	.....260,000	.....268,323	.....	.....(5,343)	.....	.....	.....5.250	.....3.050	JJ.....	.....6,825	.....13,650	06/15/2018.	07/01/2022.
74526Q	VV	1	PUERTO RICO ELEC PWR AUTH PWR.....	.....	..	.....	1.B FE.....	.....345,501	...113.265	.....339,795	.....300,000	.....327,265	.....	.....(7,361)	.....	.....	.....5.250	.....2.521	JJ.....	.....7,875	.....15,750	06/20/2018.	07/01/2024.
74526Q	LU	4	PUERTO RICO ELEC PWR AUTH PWR REV.....	.....	..	.....2	1.F FE.....	.....455,638	...101.982	.....448,721	.....440,000	.....440,000	.....	.....	.....	.....	.....5.000	.....(80.173)	JJ.....	.....11,000	.....22,000	06/20/2018.	07/01/2024.
752123	JH	3	RANCHO CUCAMONGA REDEV TAX ALLOC.....	.....	..	.....	2.B FE.....	.....11,505,000	...122.862	.....14,135,273	.....11,505,000	.....11,505,000	.....	.....	.....	.....	.....6.262	.....6.262	MS.....	.....240,148	.....720,443	02/01/2018.	09/01/2031.
759136	QP	2	REGIONAL TRANSN DIST COLO.....	.....	..	.....	1.C FE.....	.....3,500,000	...166.301	.....5,820,535	.....3,500,000	.....3,500,000	.....	.....	.....	.....	.....5.844	.....4.380	MN.....	.....34,090	.....204,540	11/10/2010.	11/01/2050.
79765R	TK	5	SAN FRANCISCO CA CITY & CNTY WTR.....	.....	..	.....	1.D FE.....	.....5,046,252	...142.430	.....5,682,957	.....3,990,000	.....4,959,587	.....	.....(30,900)	.....	.....	.....6.000	.....4.184	MN.....	.....39,900	.....239,400	02/01/2018.	11/01/2040.
882484	AA	6	TEXAS HEALTH RESOURCES.....	.....	..	.....	1.C FE.....	.....6,038,000	...135.572	.....8,185,819	.....6,038,000	.....6,038,000	.....	.....	.....	.....	.....4.330	.....4.330	MN.....	.....33,407	.....261,445	02/01/2018.	11/15/2055.
915137	5R	0	UNIVERSITY TEX UNIV REVS.....	.....	..	.....	1.A FE.....	.....1,137,190	...137.073	.....1,370,730	.....1,000,000	.....1,119,187	.....	.....(2,615)	.....	.....	.....4.794	.....4.043	FA.....	.....18,111	.....47,940	02/19/2013.	08/15/2046.
915217	RY	1	UNIVERSITY VA.....	.....	..	.....	1.A FE.....	.....21,146,784	...158.851	.....28,939,475	.....18,218,000	.....20,902,338	.....	.....(87,588)	.....	.....	.....6.200	.....4.970	MS.....	.....376,505	.....1,129,516	02/01/2018.	09/01/2039.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							.....208,891,340	XXX	.....266,193,213	.....212,113,000	.....211,832,501	.....0	.....1,242,473	.....0	.....0	XXX	XXX	XXX	.....2,758,506	.....9,336,586	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

31288F	6X	7	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....2,682	...112.678	.....2,924	.....2,595	.....2,686	.....	.....(11)	.....	.....	.....6.000	.....4.968	MON...	.....13	.....155	01/11/2005.	03/01/2033.
3128KR	WQ	3	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....523,799	...119.958	.....595,669	.....496,566	.....527,597	.....	.....(4,574)	.....	.....	.....6.000	.....4.081	MON...	.....2,483	.....29,353	08/24/2009.	10/01/2036.
31292G	Y5	9	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....2,985	...113.961	.....3,341	.....2,932	.....2,981	.....	.....(6)	.....	.....	.....7.000	.....6.393	MON...	.....17	.....203	02/22/1999.	03/01/2029.
31292H	4H	4	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....257,765	...115.644	.....302,438	.....261,524	.....258,904	.....	.....343	.....	.....	.....5.000	.....5.298	MON...	.....1,090	.....12,820	01/12/2004.	12/01/2033.
31292H	SQ	8	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....9,148	...118.905	.....10,524	.....8,851	.....9,149	.....	.....(28)	.....	.....	.....6.000	.....5.012	MON...	.....44	.....523	01/11/2005.	11/01/2032.
31296J	TJ	5	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....252,851	...112.838	.....283,188	.....250,969	.....252,478	.....	.....(167)	.....	.....	.....5.500	.....5.322	MON...	.....1,150	.....13,453	10/30/2003.	06/01/2033.
31296M	2N	8	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....250,379	...120.221	.....286,693	.....238,472	.....249,153	.....	.....(1,143)	.....	.....	.....6.000	.....4.722	MON...	.....1,192	.....14,017	03/30/2009.	09/01/2033.
31296P	TL	6	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....160,709	...112.099	.....178,896	.....159,587	.....160,492	.....	.....(99)	.....	.....	.....5.500	.....5.335	MON...	.....731	.....8,552	10/30/2003.	10/01/2033.
31296S	AC	0	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....4,465	...113.627	.....4,909	.....4,320	.....4,463	.....	.....(15)	.....	.....	.....6.000	.....5.058	MON...	.....22	.....248	01/11/2005.	01/01/2034.
31296U	EU	1	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....12,126	...113.714	.....13,341	.....11,732	.....12,197	.....	.....(54)	.....	.....	.....6.000	.....4.858	MON...	.....59	.....701	01/11/2005.	03/01/2034.
31297A	3S	1	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....478,317	...115.154	.....575,530	.....499,792	.....486,376	.....	.....1,090	.....	.....	.....5.000	.....5.783	MON...	.....2,082	.....24,268	06/10/2004.	06/01/2034.
31297A	3T	9	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....310,394	...112.406	.....364,567	.....324,330	.....314,396	.....	.....824	.....	.....	.....5.000	.....5.897	MON...	.....1,351	.....15,931	06/10/2004.	06/01/2034.
31297A	5J	9	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....511,309	...114.371	.....611,044	.....534,266	.....520,114	.....	.....1,237	.....	.....	.....5.000	.....5.773	MON...	.....2,226	.....26,579	06/10/2004.	06/01/2034.
31297A	5K	6	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....521,286	...114.635	.....624,407	.....544,690	.....529,739	.....	.....1,289	.....	.....	.....5.000	.....5.802	MON...	.....2,270	.....27,092	06/10/2004.	06/01/2034.
31297B	AM	4	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....168,484	...113.514	.....199,840	.....176,048	.....171,311	.....	.....386	.....	.....	.....5.000	.....5.785	MON...	.....734	.....8,626	06/10/2004.	06/01/2034.
31298F	JL	7	FGOLD 30YR.....	.....	..	.....4	1.A.....	.....4,632	...100.874	.....4,689	.....4,648	.....4,622	.....	.....	.....	.....	.....7.000	.....7.179	MON...	.....27	.....324	12/06/2000.	01/01/2031.
3128L0	YL	0	FGOLD 30YR ALT-A.....	.....	..	.....4	1.A.....	.....7,971	...112.068	.....8,599	.....7,673	.....7,961	.....	.....(36)	.....	.....	.....6.500	.....5.349	MON...	.....42	.....498	01/15/2008.	11/01/2037.
31283H	QX	6	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....6,567	...118.232	.....7,512	.....6,353	.....6,578	.....	.....(21)	.....	.....	.....6.000	.....4.933	MON...	.....32	.....373	01/11/2005.	03/01/2032.
31283H	UA	1	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....9,237	...118.239	.....10,567	.....8,937	.....9,250	.....	.....(29)	.....	.....	.....6.000	.....4.980	MON...	.....45	.....526	01/11/2005.	12/01/2032.
31283H	XH	3	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....7,679	...119.882	.....8,906	.....7,429	.....7,687	.....	.....(29)	.....	.....	.....6.000	.....4.990	MON...	.....37	.....437	01/11/2005.	06/01/2033.
31283H	Y5	8	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....169,213	...117.394	.....188,625	.....160,677	.....167,942	.....	.....(774)	.....	.....	.....6.500	.....5.185	MON...	.....870	.....10,334	11/10/2004.	12/01/2033.
3128M5	LF	5	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....146,500	...113.687	.....152,602	.....134,231	.....151,325	.....	.....(2,144)	.....	.....	.....6.500	.....2.888	MON...	.....727	.....8,571	07/12/2010.	12/01/2037.
3128M7	BX	3	FGOLD 30YR GIANT.....	.....	..	.....4	1.A.....	.....119,764	...117.530	.....133,678	.....113,739	.....121,461	.....	.....(1,131)	.....	.....	.....6.000	.....3.977	MON...	.....569	.....6,592	08/24/2009.	12/01/2038.
3128JR	LE	4	FHLMC 1YR CMT ARM.....	.....	..	.....4,5	1.A.....	.....2,122,335	...105.115	.....2,085,259	.....1,983,780	.....2,097,044	.....	.....(4,219)	.....	.....	.....2.685	.....1.158	MON...	.....4,439	.....81,274	06/13/2012.	04/01/2034.
3133A3	3Y	2	FHLMC 30YR UMBS.....	.....	..	.....4	1.A.....	.....1,617,667	...106.096	.....1,650,772	.....1,555,917	.....1,610,628	.....	.....(7,039)	.....	.....	.....2.500	.....1.507	MON...	.....3,241	.....22,574	04/22/2020.	04/01/2050.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133A3	3Y	2	FHLMC 30YR UMBS.....	C.....	4	1.A.....	3,234,334	106.096	3,300,522	3,110,871	3,220,260		(14,073)			2.500	1.507	MON...	6,481	45,135	04/22/2020.	04/01/2050.
3133A9	D8	5	FHLMC 30YR UMBS.....	.....	4	1.A.....	538,944	104.201	542,020	520,170	538,140		(804)			2.000	1.361	MON...	867	2,597	09/01/2020.	08/01/2050.
3133A9	D8	5	FHLMC 30YR UMBS.....	C.....	4	1.A.....	2,056,039	104.201	2,067,774	1,984,414	2,052,972		(3,068)			2.000	1.361	MON...	3,307	9,909	09/01/2020.	08/01/2050.
3132AC	RS	1	FHLMC 30YR UMBS MIRROR.....	.....	4	1.A.....	936,337	109.388	935,108	854,859	940,861		4,524			4.000	1.628	MON...	2,850	8,348	09/01/2020.	08/01/2048.
3132AC	RS	1	FHLMC 30YR UMBS MIRROR.....	C.....	4	1.A.....	4,062,558	109.388	4,057,226	3,709,040	4,082,184		19,626			4.000	1.628	MON...	12,363	36,220	09/01/2020.	08/01/2048.
3132WP	LD	7	FHLMC GOLD 30YR.....	.....	4	1.A.....	1,032,334	107.603	1,122,223	1,042,926	1,032,897		32			3.500	3.781	MON...	3,042	34,860	09/11/2018.	07/01/2047.
3132XX	MY	2	FHLMC GOLD 30YR.....	.....	4	1.A.....	2,719,233	107.002	2,940,427	2,748,001	2,726,607		3,289			3.500	3.806	MON...	8,015	93,519	09/11/2018.	03/01/2048.
3132Y1	UJ	5	FHLMC GOLD 30YR.....	.....	4	1.A.....	3,878,295	109.438	4,089,699	3,736,990	3,851,753		(9,779)			4.500	3.361	MON...	14,014	163,134	09/11/2018.	08/01/2048.
3132Y1	UJ	5	FHLMC GOLD 30YR.....	C.....	4	1.A.....	2,431,175	109.438	2,563,696	2,342,595	2,414,536		(6,130)			4.500	3.361	MON...	8,785	102,263	09/11/2018.	08/01/2048.
3132LA	K5	0	FHLMC GOLD 30YR CASH ISSUANCE.....	.....	4	1.A.....	1,300,524	108.609	1,347,826	1,240,995	1,289,341		(3,513)			4.500	3.039	MON...	4,654	54,276	04/10/2019.	10/01/2048.
3132LA	K5	0	FHLMC GOLD 30YR CASH ISSUANCE.....	C.....	4	1.A.....	1,757,390	108.609	1,821,309	1,676,949	1,742,279		(4,747)			4.500	3.039	MON...	6,289	73,343	04/10/2019.	10/01/2048.
31335B	BR	6	FHLMC GOLD 30YR GIANT.....	.....	4	1.A.....	2,093,533	108.604	2,265,847	2,086,340	2,092,306		(720)			3.000	2.950	MON...	5,216	61,946	07/19/2017.	01/01/2047.
3133TH	A5	6	FHLMC_2104.....	.....	4	1.A.....	779,682	113.394	865,785	763,520	777,334		(1,831)			6.000	5.273	MON...	3,818	44,883	03/30/2009.	12/01/2028.
31362J	UN	3	FN 6/12 11TH COFI ARM.....	.....	3	1.A.....	5,533	102.321	5,812	5,681	5,597		5			4.172	4.917	MON...	20	233	03/16/1989.	06/01/2028.
31418M	VX	7	FNMA 15YR.....	.....	4	1.A.....	8,827	104.856	8,682	8,280	8,537		(94)			5.000	2.065	MON...	35	371	06/15/2010.	02/01/2024.
31418T	XF	9	FNMA 15YR.....	.....	4	1.A.....	3,201	105.715	3,230	3,055	3,151		(27)			4.500	2.504	MON...	11	135	02/02/2011.	05/01/2025.
31418U	2M	5	FNMA 15YR.....	.....	4	1.A.....	18,702	106.396	19,001	17,859	18,350		(133)			4.500	2.768	MON...	67	772	02/02/2011.	06/01/2025.
31419A	BJ	5	FNMA 15YR.....	.....	4	1.A.....	408,997	105.040	401,621	382,352	395,942		(3,670)			5.000	2.710	MON...	1,593	18,324	07/23/2010.	06/01/2025.
31419A	HL	4	FNMA 15YR.....	.....	4	1.A.....	17,184	106.349	17,457	16,415	16,825		(108)			4.500	2.962	MON...	62	707	02/02/2011.	08/01/2025.
31371J	L4	4	FNMA 30YR.....	.....	4	1.A.....	1,976	119.201	2,285	1,917	2,079		(23)			8.000	5.138	MON...	13	152	04/01/2001.	06/01/2030.
31371J	XA	7	FNMA 30YR.....	.....	4	1.A.....	6,294	119.800	7,379	6,159	6,453		(36)			7.500	5.908	MON...	38	452	04/18/2001.	03/01/2031.
31371K	7E	5	FNMA 30YR.....	.....	4	1.A.....	833,081	115.371	941,570	816,121	836,434		(1,683)			5.000	4.298	MON...	3,401	40,034	06/02/2009.	07/01/2033.
31371K	HY	0	FNMA 30YR.....	.....	4	1.A.....	15,085	114.987	17,471	15,194	15,030		18			6.500	6.846	MON...	82	970	12/07/2001.	01/01/2032.
31371L	CD	9	FNMA 30YR.....	.....	4	1.A.....	5,231	115.593	5,872	5,080	5,252		(14)			5.000	4.059	MON...	21	249	05/01/2009.	09/01/2033.
31371L	DH	9	FNMA 30YR.....	.....	4	1.A.....	136,116	116.635	157,698	135,207	136,005		(91)			5.500	5.326	MON...	620	7,303	09/22/2003.	10/01/2033.
31382S	GP	0	FNMA 30YR.....	.....	4	1.A.....	24,821	112.037	26,848	23,963	25,993		(252)			6.500	3.540	MON...	130	1,506	09/12/2002.	04/01/2029.
31383P	2X	3	FNMA 30YR.....	.....	4	1.A.....	5,091	101.326	5,089	5,022	5,075		(4)			7.000	6.611	MON...	29	343	04/01/2001.	09/01/2029.
31383R	FV	9	FNMA 30YR.....	.....	4	1.A.....	6,120	112.037	7,003	6,251	6,104		18			6.500	7.379	MON...	34	404	12/06/2000.	08/01/2029.
31383W	X7	1	FNMA 30YR.....	.....	4	1.A.....	323	112.037	370	330	317		(3)			6.500	7.522	MON...	2	21	12/06/2000.	11/01/2029.
31385J	GG	7	FNMA 30YR.....	.....	4	1.A.....	19,536	112.498	21,228	18,870	20,112		(418)			6.500	4.164	MON...	102	1,206	10/29/2002.	06/01/2032.
31386E	C4	8	FNMA 30YR.....	.....	4	1.A.....	17,707	113.914	19,607	17,212	17,876		(74)			6.500	5.264	MON...	93	1,061	10/21/2002.	04/01/2031.
31386H	MR	9	FNMA 30YR.....	.....	4	1.A.....	504	102.279	505	493	513		(3)			7.500	5.448	MON...	3	36	04/18/2001.	01/01/2031.
31386M	ZB	9	FNMA 30YR.....	.....	4	1.A.....	16,807	115.307	19,042	16,514	16,875		(38)			6.500	5.779	MON...	89	1,062	09/28/2001.	10/01/2030.
31386P	UJ	0	FNMA 30YR.....	.....	4	1.A.....	2,569	100.381	2,523	2,513	2,628		(11)			7.500	6.017	MON...	16	186	04/18/2001.	01/01/2031.
31386R	KK	4	FNMA 30YR.....	.....	4	1.A.....	14,532	104.338	14,837	14,220	14,881		(75)			7.500	5.955	MON...	89	1,061	04/18/2001.	02/01/2031.
31389C	Q8	5	FNMA 30YR.....	.....	4	1.A.....	6,749	112.037	7,506	6,699	6,794		(10)			6.500	6.059	MON...	36	419	11/29/2001.	12/01/2031.
3138A2	BL	2	FNMA 30YR.....	.....	4	1.A.....	179,464	112.272	193,331	172,199	177,807		(647)			4.000	3.273	MON...	574	6,772	10/19/2011.	12/01/2040.
3138A4	4H	5	FNMA 30YR.....	.....	4	1.A.....	2,116,834	112.277	2,361,582	2,103,359	2,112,368		(1,274)			4.000	3.903	MON...	7,011	83,782	07/27/2011.	02/01/2041.
3138A4	4H	5	FNMA 30YR.....	C.....	4	1.A.....	88,463	112.277	98,691	87,900	88,277		(53)			4.000	3.903	MON...	293	3,501	07/27/2011.	02/01/2041.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.7

1				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138AK	SA 8	FNMA	30YR			4	1.A	208,200	112,278	224,300	199,772		(824)			4.000	3.084	MON...	666	7,754	10/19/2011.	08/01/2041.
3138AR	X3 3	FNMA	30YR			4	1.A	321,926	112,278	346,820	308,894		(1,089)			4.000	3.305	MON...	1,030	12,127	10/19/2011.	09/01/2041.
3138AV	P7 4	FNMA	30YR			4	1.A	134,992	112,276	145,429	129,528		(460)			4.000	3.290	MON...	432	5,089	10/19/2011.	10/01/2041.
3138AV	P7 4	FNMA	30YR	C		4	1.A	1,736,349	112,276	1,872,578	1,667,832		(5,771)			4.000	3.308	MON...	5,559	65,524	10/19/2011.	10/01/2041.
3138EG	EW 0	FNMA	30YR			4	1.A	524,341	112,250	564,833	503,192		(1,837)			4.000	3.241	MON...	1,677	19,704	10/19/2011.	11/01/2040.
3138EG	GC 2	FNMA	30YR			4	1.A	131,483	112,275	141,056	125,634		(533)			4.000	3.170	MON...	419	4,931	10/31/2011.	01/01/2041.
3138EG	GC 2	FNMA	30YR	C		4	1.A	2,366,702	112,275	2,539,002	2,261,406		(9,593)			4.000	3.170	MON...	7,538	88,755	10/31/2011.	01/01/2041.
31390K	CM 8	FNMA	30YR			4	1.A	30,423	116,762	34,650	29,676		(182)			7.000	5.283	MON...	173	2,007	05/09/2002.	06/01/2032.
31390K	WQ 7	FNMA	30YR			4	1.A	42,923	114,626	47,523	41,459		(650)			6.500	4.812	MON...	225	2,679	10/29/2002.	08/01/2032.
31390P	GK 7	FNMA	30YR			4	1.A	60,063	113,399	65,139	61,601		(1,404)			6.500	3.963	MON...	311	3,667	02/14/2003.	08/01/2032.
31391U	J2 2	FNMA	30YR			4	1.A	19,381	114,883	21,259	18,505		(384)			6.500	4.375	MON...	100	1,197	01/09/2003.	01/01/2033.
31391W	SH 0	FNMA	30YR			4	1.A	15,816	113,158	17,382	15,360		(44)			5.000	4.018	MON...	64	749	05/01/2009.	04/01/2033.
31400J	PF 0	FNMA	30YR			4	1.A	3,771	113,905	4,170	3,661		(13)			5.000	3.838	MON...	15	180	05/07/2009.	05/01/2033.
31400J	SJ 9	FNMA	30YR			4	1.A	7,668	115,527	8,599	7,713		(24)			5.000	3.968	MON...	31	366	05/07/2009.	02/01/2033.
31400Q	TN 3	FNMA	30YR			4	1.A	11,533	116,343	13,329	11,456		(8)			5.500	5.315	MON...	53	620	03/21/2003.	04/01/2033.
31400R	NT 4	FNMA	30YR			4	1.A	20,328	103,676	19,835	19,132		(287)			7.000	3.315	MON...	112	1,329	03/04/2003.	02/01/2033.
31400T	B2 2	FNMA	30YR			4	1.A	1,818	111,575	2,015	1,806		(1)			5.500	5.331	MON...	8	97	03/21/2003.	05/01/2033.
31401B	NS 0	FNMA	30YR			4	1.A	43,832	116,343	50,584	43,479		(35)			5.500	5.297	MON...	199	2,341	03/21/2003.	04/01/2033.
31401N	4U 0	FNMA	30YR			4	1.A	54,175	115,366	60,223	52,201		(244)			5.000	3.477	MON...	218	2,568	10/30/2009.	09/01/2033.
31402C	PL 0	FNMA	30YR			4	1.A	617,609	115,593	678,773	587,208		(3,270)			5.000	3.197	MON...	2,447	28,816	06/02/2010.	11/01/2033.
31402C	PL 0	FNMA	30YR	C		4	1.A	209,350	115,593	229,412	198,465		(1,206)			5.000	3.041	MON...	827	9,739	06/02/2010.	11/01/2033.
31402C	U6 7	FNMA	30YR			4	1.A	7,813	115,492	8,763	7,587		(21)			5.000	4.058	MON...	32	372	05/01/2009.	03/01/2034.
31402E	AQ 1	FNMA	30YR			4	1.A	9,228	114,027	10,214	8,958		(33)			5.000	3.805	MON...	37	436	05/07/2009.	07/01/2033.
31402K	CE 2	FNMA	30YR			4	1.A	5,165	115,472	5,789	5,014		(12)			5.000	4.077	MON...	21	239	05/07/2009.	08/01/2033.
31403F	JW 5	FNMA	30YR			4	1.A	259,040	116,355	298,977	256,952		(151)			5.500	5.350	MON...	1,178	13,875	10/30/2003.	10/01/2033.
31404M	6Q 6	FNMA	30YR			4	1.A	10,463	115,052	12,280	10,673		23			5.500	6.007	MON...	49	568	06/10/2004.	06/01/2034.
31405A	TY 9	FNMA	30YR			4	1.A	70,671	117,216	84,501	72,090		147			5.500	5.979	MON...	330	3,949	06/10/2004.	06/01/2034.
31405D	D4 6	FNMA	30YR			4	1.A	8,189	111,698	9,331	8,354		20			5.500	6.010	MON...	38	458	06/10/2004.	07/01/2034.
31408E	G5 5	FNMA	30YR			4	1.A	55,784	117,554	67,725	57,612		269			5.500	6.568	MON...	264	3,101	07/22/2008.	01/01/2036.
31410F	Z9 9	FNMA	30YR			4	1.A	315,264	119,456	341,299	285,711		(10,622)			6.000	1.716	MON...	1,429	16,848	07/28/2011.	03/01/2037.
31412N	SL 1	FNMA	30YR			4	1.A	103,488	117,272	115,053	98,108		(1,152)			6.000	3.764	MON...	491	5,756	10/09/2009.	12/01/2038.
31413U	TQ 2	FNMA	30YR			4	1.A	314,049	118,741	353,780	297,942		(1,199)			6.000	4.258	MON...	1,490	17,468	08/24/2009.	12/01/2037.
31416B	VH 8	FNMA	30YR			4	1.A	30,764	115,831	34,591	29,863		(155)			5.000	3.911	MON...	124	1,461	05/07/2009.	12/01/2034.
31418M	A2 8	FNMA	30YR			4	1.A	39,695	116,923	44,521	38,077		(263)			5.500	4.110	MON...	175	2,060	08/20/2009.	08/01/2037.
3138ES	AV 0	FNMA	30YR			4	1.A	733,977	108,580	794,163	731,405		(277)			3.000	2.949	MON...	1,829	21,781	07/19/2017.	02/01/2047.
3138ES	AV 0	FNMA	30YR	C		4	1.A	279,214	108,580	302,109	278,236		(105)			3.000	2.949	MON...	696	8,286	07/19/2017.	02/01/2047.
3138W5	KA 5	FNMA	30YR			4	1.A	26,190	106,550	27,832	26,121		(15)			3.000	2.951	MON...	65	772	11/20/2014.	03/01/2043.
3138W6	GB 6	FNMA	30YR			4	1.A	32,085	106,665	34,138	32,005		(15)			3.000	2.954	MON...	80	937	11/20/2014.	05/01/2043.
3138WJ	AU 2	FNMA	30YR			4	1.A	224,222	107,936	241,112	223,384		(88)			3.000	2.946	MON...	558	6,648	07/19/2017.	10/01/2046.
3138WJ	UL 0	FNMA	30YR			4	1.A	1,286,708	108,581	1,391,895	1,281,900		(541)			3.000	2.948	MON...	3,205	38,188	07/19/2017.	01/01/2047.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.8	3138WM	XK	2		FNMA 30YR.....	4	1.A.....	62,988	106.610	66,974	62,821		(31)			3.000	2.953	MON...	157	1,847	11/20/2014.	03/01/2043.
	3138WP	G2	4		FNMA 30YR.....	4	1.A.....	147,258	106.906	157,017	146,874		(75)			3.000	2.950	MON...	367	4,296	11/20/2014.	04/01/2043.
	3138WQ	A2	8		FNMA 30YR.....	4	1.A.....	27,190	106.379	28,871	27,139		(10)			3.000	2.964	MON...	68	792	11/20/2014.	05/01/2043.
	3138WQ	AY	8		FNMA 30YR.....	4	1.A.....	70,609	106.391	74,958	70,455		(29)			3.000	2.958	MON...	176	2,053	11/20/2014.	05/01/2043.
	3138WT	RV	0		FNMA 30YR.....	4	1.A.....	26,384	106.401	28,011	26,326		(11)			3.000	2.959	MON...	66	768	11/20/2014.	06/01/2043.
	3138WT	US	3		FNMA 30YR.....	4	1.A.....	46,579	106.083	49,281	46,455		(21)			3.000	2.951	MON...	116	1,353	11/20/2014.	04/01/2043.
	3138X1	UK	0		FNMA 30YR.....	4	1.A.....	380,996	112.276	403,673	359,536		(1,517)			4.000	3.081	MON...	1,198	14,099	10/25/2013.	08/01/2043.
	3138X1	UK	0		FNMA 30YR.....	C	1.A.....	231,995	112.276	245,804	218,928		(924)			4.000	3.081	MON...	730	8,585	10/25/2013.	08/01/2043.
	3138X2	RR	7		FNMA 30YR.....	4	1.A.....	54,690	106.607	58,185	54,579		(20)			3.000	2.964	MON...	136	1,598	11/20/2014.	08/01/2043.
	3138X2	YC	2		FNMA 30YR.....	4	1.A.....	18,710	105.881	19,771	18,672		(6)			3.000	2.962	MON...	47	540	11/20/2014.	07/01/2043.
	3138X3	2Q	4		FNMA 30YR.....	4	1.A.....	576,400	112.277	612,882	545,865		(2,666)			4.000	3.068	MON...	1,820	21,449	11/06/2013.	10/01/2043.
	3138X6	Y5	8		FNMA 30YR.....	4	1.A.....	1,406,990	112.277	1,518,969	1,352,875		(5,439)			4.000	3.289	MON...	4,510	53,279	12/06/2013.	11/01/2043.
	3138X6	Y5	8		FNMA 30YR.....	C	1.A.....	7,286,219	112.277	7,866,111	7,005,979		(28,165)			4.000	3.289	MON...	23,353	275,914	12/06/2013.	11/01/2043.
	3138X9	A8	2		FNMA 30YR.....	4	1.A.....	497,576	112.277	537,418	478,654		(1,491)			4.000	3.312	MON...	1,596	18,699	12/06/2013.	10/01/2043.
	3138XF	C4	5		FNMA 30YR.....	4	1.A.....	252,073	112.240	270,662	241,146		(1,321)			4.000	3.219	MON...	804	9,532	04/09/2014.	04/01/2044.
	31402R	UN	7		FNMA 30YR.....	4	1.A.....	21,904	116.377	24,452	21,011		(138)			5.500	3.978	MON...	96	1,137	08/20/2009.	02/01/2035.
	3140F9	VX	0		FNMA 30YR.....	4	1.A.....	764,650	108.581	832,736	766,927		229			3.000	3.042	MON...	1,917	22,806	05/05/2017.	01/01/2047.
	3140FN	AS	3		FNMA 30YR.....	4	1.A.....	3,337,436	107.573	3,489,847	3,244,166		(12,919)			4.000	2.998	MON...	10,814	126,899	03/13/2019.	07/01/2047.
	3140FN	AS	3		FNMA 30YR.....	C	1.A.....	2,364,678	107.573	2,472,666	2,298,594		(9,154)			4.000	2.998	MON...	7,662	89,912	03/13/2019.	07/01/2047.
	3140GQ	6T	8		FNMA 30YR.....	4	1.A.....	4,088,781	106.086	4,079,482	3,845,437		28,608			3.500	1.313	MON...	11,216	31,999	09/01/2020.	09/01/2047.
	3140GQ	6T	8		FNMA 30YR.....	C	1.A.....	15,131,036	106.086	15,096,623	14,230,511		105,869			3.500	1.313	MON...	41,506	118,416	09/01/2020.	09/01/2047.
	3140GX	BT	7		FNMA 30YR.....	4	1.A.....	192,721	106.115	198,866	187,406		(638)			3.500	2.792	MON...	547	6,314	11/20/2017.	11/01/2047.
	3140GX	BT	7		FNMA 30YR.....	C	1.A.....	2,247,478	106.115	2,319,135	2,185,498		(7,436)			3.500	2.792	MON...	6,374	73,633	11/20/2017.	11/01/2047.
	31410L	VC	3		FNMA 30YR.....	4	1.A.....	720,889	108.564	778,127	716,745		(360)			3.000	2.916	MON...	1,792	21,280	11/07/2017.	01/01/2047.
	31410L	VC	3		FNMA 30YR.....	C	1.A.....	12,771,058	108.564	13,785,077	12,697,650		(6,382)			3.000	2.916	MON...	31,744	376,982	11/07/2017.	01/01/2047.
	31417E	ZA	2		FNMA 30YR.....	4	1.A.....	13,851	106.611	14,732	13,819		(8)			3.000	2.958	MON...	35	408	11/20/2014.	02/01/2043.
	31417F	VB	1		FNMA 30YR.....	4	1.A.....	625,153	108.623	662,802	610,185		(1,115)			3.000	2.653	MON...	1,525	18,050	02/16/2016.	03/01/2043.
	31417G	TQ	9		FNMA 30YR.....	4	1.A.....	22,210	105.887	23,467	22,162		(11)			3.000	2.956	MON...	55	642	11/20/2014.	06/01/2043.
	31410G	NB	5		FNMA 30YR 10/20 INT FIRST.....	4	1.A.....	282,721	108.715	307,455	282,809		2			6.000	6.011	MON...	1,414	16,622	11/20/2007.	10/01/2037.
	3140K4	UB	4		FNMA 30YR UMBS.....	4	1.A.....	0	106.937	0	0					3.000	1.266	MON...			04/22/2020.	03/01/2050.
	3140K4	UB	4		FNMA 30YR UMBS.....	C	1.A.....	4,296,271	106.937	4,348,353	4,066,272		(12,635)			3.000	1.266	MON...	10,166	69,959	04/22/2020.	03/01/2050.
	3140KC	WV	0		FNMA 30YR UMBS.....	4	1.A.....	4,640,591	106.193	4,725,683	4,450,072		(19,885)			2.500	1.406	MON...	9,271	64,424	04/30/2020.	04/01/2050.
	3140X7	S4	2		FNMA 30YR UMBS SUPER.....	4	1.A.....	2,099,408	105.953	2,100,019	1,982,034		(7,479)			2.500	1.029	MON...	4,129	12,370	09/01/2020.	09/01/2050.
	3140X7	S4	2		FNMA 30YR UMBS SUPER.....	C	1.A.....	4,198,816	105.953	4,200,038	3,964,069		(14,957)			2.500	1.029	MON...	8,258	24,739	09/01/2020.	09/01/2050.
	31359S	J3	5		FNMA_01-19.....	4	1.A.....	112,997	114.911	123,755	107,697		(368)			6.500	5.314	MON...	583	6,869	09/30/2002.	05/01/2031.
	31359S	JT	8		FNMA_01-5.....	4	1.A.....	47,765	118.195	55,793	47,204		(52)			7.000	6.701	MON...	275	3,252	03/09/2001.	03/01/2031.
	31392C	KP	8		FNMA_02-15.....	3	1.A.....	126,558	100.729	126,483	125,568					0.798	0.798	MON...	17	1,584	12/30/2002.	04/25/2032.
	31392F	P9	2		FNMA_02-82.....	3	1.A.....	126,189	100.446	126,712	126,149					0.648	0.648	MON...	14	1,413	12/30/2002.	12/25/2032.
	31394A	E2	8		FNMA_04-69.....	4	1.A.....	154,482	109.365	161,916	148,051		(1,202)			6.500	4.989	MON...	802	9,340	08/11/2004.	05/01/2033.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22					
			F	o	r		R	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
CUSIP Identification			Description				Code	n	Bond CHAR																		
31396X	QJ	6	FNMA_07-89						4.5	1.A	299,112	101.097	304,055	300,757	299,483		56			0.728	0.847	MON	36	3,612	12/17/2009.	09/25/2037.	
31397L	TB	5	FNMA_08-49						4	1.A	346,864	110.782	366,332	330,679	346,638		(3,621)			5.000	2.991	MON	1,378	16,307	02/08/2011.	04/01/2038.	
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities											118,953,360	XXX	124,522,396	114,667,920	118,806,257	0	(89,616)	0	0	XXX	XXX	XXX	340,619	3,152,732	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																											
3137AJ	MF	8	FHMS_K016						4	1.A	919,171	101.459	923,354	910,078	910,728		(1,036)			2.968	2.849	MON	2,251	26,937	12/07/2011.	10/01/2021.	
3137AW	QH	1	FHMS_K023						4	1.A	2,373,563	102.815	2,467,567	2,400,000	2,395,568		3,037			2.307	2.440	MON	4,614	55,368	02/13/2013.	08/01/2022.	
3137AY	CE	9	FHMS_K025						4	1.A	15,299,835	103.404	15,510,570	15,000,000	15,057,531		(33,930)			2.682	2.447	MON	33,525	402,300	02/04/2013.	10/01/2022.	
3137B1	BS	0	FHMS_K026						4	1.A	1,019,989	103.263	1,032,627	1,000,000	1,004,036		(2,282)			2.510	2.273	MON	2,092	25,100	04/19/2013.	11/01/2022.	
3137B8	G6	8	FHMS_K037 IS						4,5,6	1.A	150,948	5.859	70,302		63,053		(17,823)			2.206	12.576	MON	2,206	26,915	03/28/2016.	01/01/2042.	
3137BE	VJ	0	FHMS_K040 IS						4,5,6	1.A	3,412,719	2.272	1,320,996		1,277,377		(414,122)			0.712	3.627	MON	34,499	469,375	10/31/2014.	09/01/2024.	
3137BE	VK	7	FHMS_K040 IS						4,5,6	1.A	4,000,721	6.673	1,701,564		1,670,910		(439,245)			2.036	4.992	MON	43,254	534,033	10/31/2014.	11/01/2042.	
3137BJ	P7	2	FHMS_K046 IS						4,5,6	1.A	190,936	1.403	85,026		80,492		(22,484)			0.361	3.850	MON	1,823	26,082	06/09/2015.	03/01/2025.	
3137BJ	P8	0	FHMS_K046 IS						4,5,6	1.A	355,357	5.682	181,830		173,523		(37,572)			1.508	5.950	MON	4,021	49,061	06/09/2015.	04/01/2043.	
3137BT	UQ	2	FHMS_K061 IS						4,5,6	1.A	2,750,000	10.171	1,955,729		1,698,542		(239,872)			1.974	9.450	MON	31,627	385,991	01/20/2017.	12/01/2044.	
3137FE	ZX	1	FHMS_K076 IS						4,5,6	1.A	5,187,098	13.888	4,249,575		3,953,289		(498,689)			2.253	4.799	MON	57,440	701,073	05/24/2018.	06/01/2046.	
3137FG	R6	4	FHMS_K078 IS						4,5,6	1.A	981,302	13.810	800,957		770,882		(89,484)			2.211	5.000	MON	10,688	130,405	07/11/2018.	10/01/2028.	
3137FJ	EL	9	FHMS_K081 IS						4,5,6	1.A	697,972	14.388	589,924		558,821		(64,907)			2.232	4.750	MON	7,627	93,088	10/04/2018.	09/01/2046.	
3137FK	SH	0	FHMS_K086						4,5	1.A	5,149,915	120.021	6,001,060	5,000,000	5,122,424		(13,396)			3.859	3.500	MON	16,079	192,950	12/19/2018.	11/01/2028.	
3137FL	6H	2	FHMS_K088 IS						4,5,6	1.A	7,330,640	16.071	6,428,240		6,139,066		(674,693)			2.346	4.300	MON	78,206	954,103	03/04/2019.	02/01/2047.	
3137FN	X8	8	FHMS_K097 IS						4,5,6	1.A	2,095,541	14.252	1,845,453		1,845,597		(198,280)			2.017	3.450	MON	21,760	265,590	09/11/2019.	09/01/2046.	
3137FT	G2	7	FHMS_K109 IS						4,5,6	1.A	4,710,251	12.501	4,559,409		4,495,329		(217,340)			1.584	2.400	MON	48,132	251,362	07/15/2020.	04/01/2030.	
3137FU	ZE	7	FHMS_K111 IS						4,5,6	1.A	4,948,286	12.617	4,816,673		4,727,482		(224,871)			1.573	2.546	MON	50,027	260,714	07/16/2020.	05/01/2030.	
3137FU	ZX	5	FHMS_K112 IS						4,5,6	1.A	3,049,172	11.626	2,963,669		2,920,138		(129,891)			2.220	1.433	MON	30,436	158,799	07/23/2020.	05/01/2030.	
3137FV	NK	4	FHMS_K114 IS						4,5,6	1.A	3,575,882	20.703	3,519,578		3,458,194		(117,688)			2.736	4.100	MON	38,757	157,707	08/13/2020.	08/01/2048.	
3137FW	GA	2	FHMS_K115 IS						4,5,6	1.A	2,303,840	22.532	2,253,220		2,244,379		(59,461)			2.958	4.000	MON	24,653	74,809	09/10/2020.	09/01/2048.	
3137F6	2Q	9	FHMS_K118 IS						4,5,6	1.A	1,310,614	20.962	1,320,575		1,291,055		(19,559)			2.693	4.326	MON	14,138	28,764	10/21/2020.	10/01/2048.	
3137F8	3S	0	FHMS_K121 IS						4,5,6	1.A	1,497,229	8.467	1,507,126		1,488,594		(8,635)			1.029	2.350	MON	15,261		12/02/2020.	10/01/2030.	
3137FU	ZK	3	FHMS_K1516 IS						4,5,6	1.A	4,011,169	17.089	4,118,487		3,912,128		(103,165)			1.512	3.604	MON	30,376	159,132	07/17/2020.	05/01/2035.	
3137BX	HD	7	FHMS_K153 IS						4,5,6	1.A	209,303	2.319	164,387		154,566		(17,265)			0.277	4.289	MON	1,634	24,286	04/21/2017.	10/01/2031.	
3137BX	HE	5	FHMS_K153 IS						4,5,6	1.A	144,396	30.454	121,817		111,096		(9,711)			3.774	4.850	MON	1,258	15,353	04/21/2017.	04/01/2035.	
3137FJ	Y9	4	FHMS_K158 IS						4,5,6	1.A	10,188,779	28.948	8,801,091		9,393,581		(616,345)			3.202	3.840	MON	81,119	990,039	09/09/2019.	11/01/2033.	
3137BT	U5	8	FHMS_K724 IS						4,5,6	1.A	1,841,083	5.100	905,161		707,028		(233,166)			1.867	12.500	MON	27,611	336,762	01/19/2017.	12/01/2044.	
3137F4	X4	9	FHMS_K731 IS						4,5,6	1.A	451,555	7.849	290,402		282,802		(64,995)			2.107	4.500	MON	6,496	79,239	04/06/2018.	05/01/2025.	
3137BP	CR	8	FHMS_KW01 IS						4,5,6	1.A	7,537,297	3.962	4,697,941		4,254,876		(933,932)			0.967	3.768	MON	95,597	1,087,531	08/04/2020.	01/01/2026.	
3137BW	FX	7	FHMS_KW02 IS						4,5,6	1.A	1,326,445	1.087	666,626		627,859		(224,926)			0.295	3.750	MON	15,096	254,142	03/24/2017.	12/01/2026.	
3137BW	FY	5	FHMS_KW02 IS						4,5,6	1.A	1,012,183	14.233	714,477		634,727		(113,722)			2.838	5.500	MON	11,871	152,003	03/24/2017.	01/01/2027.	
3137BE	WS	9	FHMS_Q001 IS						4,5,6	1.A	2,237,663	11.667	1,300,328		1,253,315		(198,428)			2.183	3.638	MON	20,271	248,668	11/05/2014.	02/01/2032.	
3137FV	NQ	1	FHMS_Q012 IS						4,5,6	1.A	4,966,000	26.095	4,928,153		4,785,026		(211,100)			4.227	3.742	MON	66,524	267,561	08/18/2020.	09/01/2035.	
3137F7	2J	3	FHMS_Q014 IS						4,5,6	1.A	590,428	21.966	592,058		586,594		(4,865)			2.805	4.800	MON	6,299	6,310	11/13/2020.	10/01/2055.	
3136A7	2G	6	FNA_12-M9 IS						4,5,6	1.A	747,021	0.426	224,533				(607,436)			0.583	12.500	MON	25,595	382,010	02/28/2019.	04/01/2022.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	3136AE X6 9	FNA_13-M2.....	.....	4,5	1.A.....	465,157	103.405	504,241	487,637	484,879		2,554			2.389	2.689	MON..	971	11,283	06/12/2013.	01/01/2023.
	2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....				109,039,459	XXX	94,134,727	24,797,715	90,535,489	0	(6,858,727)	0	0	XXX	XXX	XXX	963,835	9,284,846	XXX	XXX
	3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....				436,884,160	XXX	484,850,336	351,578,635	421,174,248	0	(5,705,870)	0	0	XXX	XXX	XXX	4,062,961	21,774,163	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
E10.10	88579Y BG 5	3M CO.....		1	1.E FE.....	2,109,262	115.696	2,441,181	2,110,000	2,109,380		65			3.375	3.379	MS.....	23,738	71,213	02/12/2019.	03/01/2029.
	00038A AB 9	ABB TREASURY CENTER USA INC.....			1.G FE.....	1,104,359	101.660	1,067,428	1,050,000	1,053,496		(7,502)			4.000	3.257	JD.....	1,867	42,000	06/21/2013.	06/15/2021.
	002819 AC 4	ABBOTT LABORATORIES.....			1.G FE.....	2,677,270	157.129	3,142,574	2,000,000	2,528,666		(21,549)			6.150	3.986	MN.....	10,592	123,000	03/12/2013.	11/30/2037.
	002824 AY 6	ABBOTT LABORATORIES.....			1.G FE.....	8,711,334	147.243	11,484,977	7,800,000	8,538,567		(25,174)			5.300	4.538	MN.....	39,043	413,400	03/05/2013.	05/27/2040.
	139859 AB 8	ABC INC.....			2.A FE.....	5,199,080	104.984	4,199,376	4,000,000	4,069,129		(106,243)			8.750	5.875	FA.....	132,222	350,000	03/24/2005.	08/15/2021.
	00108W AH 3	AEP TEXAS INC.....		1	1.G FE.....	3,060,441	116.972	3,591,031	3,070,000	3,062,141		894			3.950	3.990	JD.....	10,105	121,265	01/24/2019.	06/01/2028.
	00817Y AF 5	AETNA INC.....			2.B FE.....	23,833,882	147.003	31,524,858	21,445,000	23,538,294		(94,403)			6.625	5.622	JD.....	63,144	1,420,731	02/01/2018.	06/15/2036.
	00817Y AG 3	AETNA INC.....			2.B FE.....	7,284,535	152.194	9,892,623	6,500,000	7,121,891		(21,010)			6.750	5.853	JD.....	19,500	438,750	02/17/2011.	12/15/2037.
	009098 A* 5	AIR CARGO LOGISTICS FT WORTH TX C.....		1	1.C.....	5,574,078	125.801	7,012,228	5,574,078	5,574,078					4.494	4.494	MON..	14,612	249,171	05/10/2019.	11/10/2039.
	01185* AA 3	ALASKA VENTURES LLC.....			2.C PL.....	9,133,217	113.378	10,355,041	9,133,217	9,133,217					4.670	4.670	MJSD.	1,185	426,907	12/18/2017.	06/30/2033.
	018522 A@ 1	ALLETE FIRST MTG BONDS SERIES 31.....			1.F.....	32,000,000	138.055	44,177,756	32,000,000	32,000,000					5.690	5.690	MS.....	606,933	1,820,800	02/01/2018.	03/01/2036.
	018522 K@ 0	ALLETE INC.....			2.A.....	4,000,000	109.472	4,378,898	4,000,000	4,000,000					3.110	3.110	JD.....	10,367	124,400	06/01/2017.	06/01/2027.
	019736 AE 7	ALLISON TRANSMISSION HOLDINGS INC.....		1	3.B FE.....	753,642	105.250	769,378	731,000	752,438		(1,205)			4.750	4.038	AO.....	8,681	11,186	09/30/2020.	10/01/2027.
	019736 AG 2	ALLISON TRANSMISSION INC.....		1	3.C FE.....	209,065	102.313	213,833	209,000	209,064		(1)			3.750	3.746	JJ.....	914		11/12/2020.	01/30/2031.
	020002 BA 8	ALLSTATE CORP.....			1.G FE.....	4,459,033	133.854	5,963,182	4,455,000	4,458,446		(89)			4.500	4.494	JD.....	8,910	200,475	06/05/2013.	06/15/2043.
	02209S AR 4	ALTRIA GROUP INC.....			2.B FE.....	9,957,400	127.809	12,780,940	10,000,000	9,962,337		807			5.375	5.404	JJ.....	225,451	537,500	10/28/2013.	01/31/2044.
	00164V AD 5	AMC NETWORKS INC.....		1	3.C FE.....	293,268	101.625	292,680	288,000	292,529		(739)			5.000	3.600	AO.....	3,600		10/20/2020.	04/01/2024.
	02364W BD 6	AMERICA MOVIL SAB DE CV.....	D		2.A FE.....	2,984,700	103.726	3,111,780	3,000,000	2,997,315		1,673			3.125	3.185	JJ.....	42,969	93,750	07/09/2012.	07/16/2022.
	0258MO EL 9	AMERICAN EXPRESS CREDIT CORPORATIO.....		2	1.G FE.....	808,132	114.094	924,164	810,000	808,725		178			3.300	3.328	MN.....	4,307	26,730	07/26/2017.	05/03/2027.
	026351 AZ 9	AMERICAN GENERAL CORP.....			2.A FE.....	1,882,360	130.149	2,602,978	2,000,000	1,940,578		5,251			6.625	7.113	FA.....	50,056	132,500	04/01/2001.	02/15/2029.
	031162 CF 5	AMGEN INC.....		2	2.A FE.....	4,980,871	136.404	8,208,817	6,018,000	5,023,557		11,681			4.663	5.829	JD.....	12,472	280,619	01/11/2017.	06/15/2051.
	00175P AB 9	AMN HEALTHCARE INC.....		1	3.C FE.....	521,213	104.757	538,451	514,000	520,387		(775)			4.625	4.261	AO.....	5,943	19,055	09/15/2020.	10/01/2027.
	00175P AC 7	AMN HEALTHCARE INC.....		1	3.C FE.....	399,493	102.250	406,955	398,000	399,444		(49)			4.000	3.923	AO.....	3,140		10/06/2020.	04/15/2029.
	034863 AP 5	ANGLO AMERICAN CAPITAL PLC.....	D		2.B FE.....	920,276	115.676	1,039,924	899,000	911,419		(2,518)			4.875	4.523	MN.....	5,722	43,826	05/18/2017.	05/14/2025.
	034863 AR 1	ANGLO AMERICAN PLC.....	D		2.B FE.....	2,250,938	117.965	2,654,201	2,250,000	2,250,638		(86)			4.750	4.745	AO.....	24,047	106,875	04/04/2017.	04/10/2027.
	03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....			2.B FE.....	6,185,795	172.766	10,711,461	6,200,000	6,186,648		315			8.200	8.223	JJ.....	234,429	508,400	02/01/2018.	01/15/2039.
	03523T BT 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....		1	2.B FE.....	1,913,027	124.472	3,211,372	2,580,000	1,939,007		8,307			4.439	6.355	AO.....	27,041	114,526	08/21/2017.	10/06/2048.
	037411 AM 7	APACHE CORPORATION.....			3.A FE.....	7,219,427	109.000	6,849,560	6,284,000	7,183,832		(12,928)			7.375	6.263	FA.....	175,079	463,445	02/01/2018.	08/15/2047.
	037411 AY 1	APACHE CORPORATION.....		1	3.A FE.....	983,130	107.784	1,077,840	1,000,000	985,959		353			5.250	5.362	FA.....	21,875	52,500	11/30/2010.	02/01/2042.
	037833 AL 4	APPLE INC.....			1.B FE.....	569,551	126.340	745,403	590,000	570,540		526			3.850	4.076	MN.....	3,597	22,715	01/30/2019.	05/04/2043.
	037833 BH 2	APPLE INC.....			1.B FE.....	427,810	137.047	561,891	410,000	427,055		(402)			4.375	4.103	MN.....	2,392	17,938	01/29/2019.	05/13/2045.
	037833 BW 9	APPLE INC.....		1	1.B FE.....	2,129,800	134.622	2,692,440	2,000,000	2,106,560		(5,258)			4.500	4.015	FA.....	32,000	90,000	03/23/2016.	02/23/2036.
	037833 BY 5	APPLE INC.....		1	1.B FE.....	1,981,534	112.221	2,221,982	1,980,000	1,980,848		(150)			3.250	3.241	FA.....	22,880	64,350	02/17/2016.	02/23/2026.
	037833 CD 0	APPLE INC.....		1	1.B FE.....	312,171	128.596	402,507	313,000	312,241		17			3.850	3.865	FA.....	4,921	12,051	07/28/2016.	08/04/2046.
	037833 CG 3	APPLE INC.....		2	1.B FE.....	2,381,702	107.576	2,528,031	2,350,000	2,365,688		(4,773)			3.000	2.774	FA.....	27,808	70,500	07/07/2017.	02/09/2024.
	037833 DD 9	APPLE INC.....		2	1.B FE.....	9,943,301	125.353	12,535,290	10,000,000	9,946,522		1,144			3.750	3.782	MS.....	113,542	375,000	02/01/2018.	09/12/2047.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	oreign	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
03840# AC 8	AQUARION WATER CO OF CONNECTICUT.....		.....	..	.....	1.G.....	.....14,000,000	.....121.649	.....17,030,836	.....14,000,000	.....14,000,000	.....	.....	.....	.....	.....4.400	.....4.400	FA.....	.....222,444	.....616,000	02/21/2012.	02/21/2032.
03840# AD 6	AQUARION WATER CO OF CONNECTICUT.....		.....	..	.....	1.G.....	.....2,000,000	.....120.870	.....2,417,400	.....2,000,000	.....2,000,000	.....	.....	.....	.....	.....4.290	.....4.290	FA.....	.....32,413	.....85,800	02/01/2018.	08/15/2032.
03939C AA 1	ARCH CAPITAL FINANCE LLC.....		.....	..	.....1	2.A FE.....	.....4,750,000	.....116.279	.....5,523,243	.....4,750,000	.....4,750,000	.....	.....	.....	.....	.....4.011	.....4.011	JD.....	.....8,468	.....190,523	11/29/2016.	12/15/2026.
03938J AA 7	ARCH CAPITAL GROUP US INC.....		.....	..	.....	2.A FE.....	.....1,050,000	.....134.656	.....1,413,892	.....1,050,000	.....1,050,000	.....	.....	.....	.....	.....5.144	.....5.144	MN.....	.....9,002	.....54,012	12/10/2013.	11/01/2043.
039483 BL 5	ARCHER DANIELS MIDLAND CO.....		.....	..	.....2	1.F FE.....	.....709,739	.....109.018	.....817,631	.....750,000	.....724,428	.....	.....4.102	.....	.....	.....2.500	.....3.168	FA.....	.....7,292	.....18,750	07/13/2017.	08/11/2026.
03969A AN 0	ARDAGH PACKAGING FINANCE PLC/ARDAG.....		.....D	.....	.....1	3.B FE.....	.....362,408	.....104.500	.....369,930	.....354,000	.....361,867	.....	.....(540)	.....	.....	.....4.125	.....3.506	MN.....	.....1,866	.....7,301	09/16/2020.	08/15/2026.
040555 CQ 5	ARIZONA PUBLIC SERVICE CO.....		.....	..	.....1	1.F FE.....	.....815,784	.....108.304	.....866,434	.....800,000	.....806,907	.....	.....(1,866)	.....	.....	.....3.350	.....3.085	JD.....	.....1,191	.....26,800	12/08/2015.	06/15/2024.
04317@ AV 0	ARTHUR J GALLAGHER & CO.....		.....	..	.....1	2.B PL.....	.....1,500,000	.....109.030	.....1,635,449	.....1,500,000	.....1,500,000	.....	.....	.....	.....	.....4.090	.....4.090	JD.....	.....682	.....61,350	06/27/2017.	06/27/2027.
04317@ BH 0	ARTHUR J GALLAGHER & CO.....		.....	..	.....	2.B PL.....	.....4,000,000	.....108.743	.....4,349,711	.....4,000,000	.....4,000,000	.....	.....	.....	.....	.....4.720	.....4.720	FA.....	.....72,373	.....188,800	02/13/2019.	02/13/2024.
04317@ BJ 6	ARTHUR J GALLAGHER & CO.....		.....	..	.....	2.B PL.....	.....9,000,000	.....112.466	.....10,121,946	.....9,000,000	.....9,000,000	.....	.....	.....	.....	.....4.850	.....4.850	FA.....	.....167,325	.....436,500	02/13/2019.	02/13/2026.
04317@ BR 8	ARTHUR J GALLAGHER & CO.....		.....	..	.....1	2.B PL.....	.....10,000,000	.....107.278	.....10,727,822	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....3.750	.....3.750	JJ.....	.....157,292	.....187,500	01/30/2020.	01/30/2027.
046353 AD 0	ASTRAZENECA PLC.....		.....D	.....	.....	2.A FE.....	.....26,851,008	.....154.337	.....39,471,611	.....25,575,000	.....26,735,325	.....	.....(41,721)	.....	.....	.....6.450	.....6.008	MS.....	.....485,712	.....1,649,588	02/01/2018.	09/15/2037.
00206R DG 4	AT&T INC.....		.....	..	.....	2.B FE.....	.....674,679	.....146.804	.....990,924	.....675,000	.....674,708	.....	.....7	.....	.....	.....6.375	.....6.379	MS.....	.....14,344	.....43,031	03/21/2016.	03/01/2041.
00206R GQ 9	AT&T INC.....		.....	..	.....2	2.B FE.....	.....5,183,208	.....119.454	.....6,304,766	.....5,278,000	.....5,197,524	.....	.....6,994	.....	.....	.....4.300	.....4.506	FA.....	.....85,738	.....226,954	11/26/2018.	02/15/2030.
03028P D* 4	ATC TRANSMISSION COMPANY LLC.....		.....	..	.....	1.F.....	.....15,000,000	.....126.239	.....18,935,923	.....15,000,000	.....15,000,000	.....	.....	.....	.....	.....4.370	.....4.370	AO.....	.....132,921	.....655,500	04/18/2012.	04/18/2042.
05256L AB 9	AUSTRALIA PACIFIC LNG PROCESSING P.....		.....D	.....	.....1	2.B FE.....	.....30,000,000	.....118.926	.....35,677,846	.....30,000,000	.....30,000,000	.....	.....	.....	.....	.....4.820	.....4.820	MS.....	.....365,517	.....1,446,000	09/25/2018.	09/30/2030.
Q0845# AB 3	AUSTRALIAN GAS NETWORKS LTD.....		.....D	.....	.....	2.A.....	.....15,000,000	.....113.553	.....17,032,955	.....15,000,000	.....15,000,000	.....	.....	.....	.....	.....3.770	.....3.770	MS.....	.....174,363	.....565,500	02/01/2018.	01/20/2030.
05401A AB 7	AVOLON HOLDINGS FUNDING LTD.....		.....D	.....	.....2	2.C FE.....	.....222,993	.....106.978	.....237,491	.....222,000	.....222,618	.....	.....(203)	.....	.....	.....5.125	.....5.016	AO.....	.....2,402	.....11,378	03/25/2019.	10/01/2023.
05971U 2A 4	BANCO DE CREDITO DEL PERU.....		.....D	.....	.....1	2.A FE.....	.....99,965	.....104.401	.....104,401	.....100,000	.....99,973	.....	.....6	.....	.....	.....2.700	.....2.707	JJ.....	.....1,275	.....2,250	09/30/2019.	01/11/2025.
05970F AC 5	BANCO SANTANDER CHILE.....		.....D	.....	.....1	1.F FE.....	.....305,550	.....105.876	.....317,628	.....300,000	.....304,627	.....	.....(923)	.....	.....	.....2.700	.....2.297	JJ.....	.....3,848	.....4,050	02/21/2020.	01/10/2025.
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC.....		.....D	.....	.....1	2.A FE.....	.....150,975	.....114.886	.....172,329	.....150,000	.....150,852	.....	.....(123)	.....	.....	.....5.375	.....5.226	AO.....	.....1,657	.....4,031	04/15/2020.	04/17/2025.
06051G FB 0	BANK OF AMERICA CORP.....		.....	..	.....	1.G FE.....	.....2,997,810	.....110.833	.....3,324,999	.....3,000,000	.....2,999,233	.....	.....231	.....	.....	.....4.125	.....4.134	JJ.....	.....54,656	.....123,750	01/15/2014.	01/22/2024.
06051G FS 3	BANK OF AMERICA CORP.....		.....	..	.....1	1.G FE.....	.....3,226,740	.....113.980	.....3,419,385	.....3,000,000	.....3,183,280	.....	.....(37,338)	.....	.....	.....3.875	.....2.457	FA.....	.....48,438	.....116,250	10/29/2019.	08/01/2025.
06051G GM 5	BANK OF AMERICA CORP.....		.....	..	.....2.5	1.G FE.....	.....4,990,000	.....123.192	.....6,147,261	.....4,990,000	.....4,990,000	.....	.....	.....	.....	.....4.244	.....4.244	AO.....	.....39,414	.....211,776	04/19/2017.	04/24/2038.
06368B GS 1	BANK OF MONTREAL.....		.....A	.....	.....2.5	2.A FE.....	.....6,503,981	.....113.349	.....7,696,404	.....6,790,000	.....6,532,554	.....	.....16,273	.....	.....	.....3.803	.....4.210	JD.....	.....11,477	.....258,224	03/15/2019.	12/15/2032.
06406H DA 4	BANK OF NEW YORK MELLON CORP.....		.....	..	.....2	1.F FE.....	.....3,916,341	.....109.764	.....4,280,784	.....3,900,000	.....3,909,261	.....	.....(2,071)	.....	.....	.....3.000	.....2.939	FA.....	.....41,275	.....117,000	06/09/2017.	02/24/2025.
06406F AE 3	BANK OF NEW YORK MELLON CORP/THE.....		.....	..	.....2	1.F FE.....	.....382,018	.....108.783	.....446,008	.....410,000	.....392,231	.....	.....2,829	.....	.....	.....2.450	.....3.300	FA.....	.....3,739	.....10,045	03/17/2017.	08/17/2026.
06406R AB 3	BANK OF NEW YORK MELLON CORP/THE.....		.....	..	.....2.5	1.F FE.....	.....2,097,540	.....114.186	.....2,283,716	.....2,000,000	.....2,079,948	.....	.....(11,893)	.....	.....	.....3.442	.....2.726	FA.....	.....27,536	.....68,840	07/02/2019.	02/07/2028.
06406R AD 9	BANK OF NEW YORK MELLON CORP/THE.....		.....	..	.....2	1.F FE.....	.....507,435	.....112.617	.....563,085	.....500,000	.....505,089	.....	.....(712)	.....	.....	.....3.250	.....3.073	MN.....	.....2,031	.....16,250	07/27/2017.	05/16/2027.
06406R AF 4	BANK OF NEW YORK MELLON CORP/THE.....		.....	..	.....2	1.E FE.....	.....2,242,960	.....114.290	.....2,628,663	.....2,300,000	.....2,253,834	.....	.....5,604	.....	.....	.....3.400	.....3.725	JJ.....	.....33,018	.....78,200	01/08/2019.	01/29/2028.
071734 AH 0	BAUSCH HEALTH COMPANIES INC.....		.....A	.....	.....	4.B FE.....	.....86,403	.....103.054	.....87,596	.....85,000	.....86,255	.....	.....(147)	.....	.....	.....5.000	.....4.749	JJ.....	.....1,783	.....2,479	12/17/2019.	01/30/2028.
91911K AN 2	BAUSCH HEALTH COMPANIES INC.....		.....A	.....	.....1	3.B FE.....	.....126,383	.....103.629	.....127,464	.....123,000	.....126,006	.....	.....(377)	.....	.....	.....5.500	.....4.102	MN.....	.....1,128	.....3,383	10/01/2020.	11/01/2025.
07274N BH 5	BAYER US FINANCE II LLC.....		.....	..	.....1	2.A FE.....	.....11,866,363	.....119.857	.....17,738,851	.....14,800,000	.....11,891,261	.....	.....13,893	.....	.....	.....4.700	.....5.972	JJ.....	.....320,749	.....695,600	03/01/2019.	07/15/2064.
075887 BW 8	BECTON DICKINSON AND COMPANY.....		.....	..	.....1	2.C FE.....	.....2,891,486	.....114.761	.....3,367,091	.....2,934,000	.....2,903,120	.....	.....4,152	.....	.....	.....3.700	.....3.887	JD.....	.....7,539	.....108,558	02/01/2018.	06/06/2027.
075887 BX 6	BECTON DICKINSON AND COMPANY.....		.....	..	.....1	2.C FE.....	.....1,788,318	.....131.306	.....2,363,503	.....1,800,000	.....1,788,808	.....	.....210	.....	.....	.....4.669	.....4.710	JD.....	.....5,836	.....84,042	08/01/2018.	06/06/2047.
080555 AF 2	BELO CORP.....		.....	..	.....	3.C FE.....	.....403,553	.....115.000	.....449,650	.....391,000	.....401,275	.....	.....(1,179)	.....	.....	.....7.250	.....6.756	MS.....	.....8,347	.....28,348	02/11/2019.	09/15/2027.
55335@ AA 6	BGO DIVERSIFIED US PROPERTY FUND O.....		.....	..	.....	2.B.....	.....1,000,000	.....106.122	.....1,061,216	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....3.430	.....3.430	JD.....	.....191	.....34,300	06/29/2016.	06/29/2023.
55335@ AB 4	BGO DIVERSIFIED US PROPERTY FUND O.....		.....	..	.....	2.B.....	.....1,000,000	.....111.057	.....1,110,573	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....3.660	.....3.660	JD.....	.....203	.....36,600	06/29/2016.	06/29/2026.
55335@ AD 0	BGO DIVERSIFIED US PROPERTY FUND O.....		.....	..	.....	2.B.....	.....8,000,000	.....108.229	.....8,658,346	.....8,000,000	.....8,000,000	.....	.....	.....	.....	.....3.620	.....3.620	AO.....	.....51,484	.....289,600	04/27/2017.	04/27/2024.
09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW.....		.....	..	.....	1.B PL.....	.....30,000,000	.....116.644	.....34,993,134	.....30,000,000	.....30,000,000	.....	.....	.....	.....	.....3.875	.....3.875	MON...	.....51,667	.....1,162,498	02/01/2018.	09/15/2061.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.12

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09247X	AL	5	BLACKROCK INC.....	.....	..	.....	1.D FE.....	995,090	109.840	1,098,402	1,000,000	998,213	.....	516	.....	.....	3.500	3.559	MS.....	10,014	35,000	04/25/2014.	03/18/2024.
09247X	AP	6	BLACKROCK INC.....	.....	..	.....1	1.D FE.....	2,406,048	115.269	2,766,444	2,400,000	2,405,166	.....	(533)	.....	.....	3.250	3.220	AO.....	13,217	78,000	04/24/2019.	04/30/2029.
097023	CY	9	BOEING CO.....	.....	..	.....1	2.C FE.....	4,707,744	121.025	5,597,411	4,625,000	4,703,742	.....	(4,002)	.....	.....	5.150	4.920	MN.....	39,698	117,109	05/20/2020.	05/01/2030.
097023	AE	5	BOEING COMPANY.....	.....	..	.....	2.C FE.....	11,343,593	149.661	14,365,931	9,599,000	11,088,940	.....	(92,846)	.....	.....	8.750	6.695	MS.....	247,308	839,913	02/01/2018.	09/15/2031.
097023	AS	4	BOEING COMPANY.....	.....	..	.....	2.C FE.....	4,185,348	133.989	5,395,717	4,027,000	4,172,579	.....	(4,638)	.....	.....	6.625	6.277	FA.....	100,787	266,789	02/01/2018.	02/15/2038.
10075E	AT	5	BOSTON GAS CO INC.....	.....	..	.....	1.G FE.....	4,640,596	123.119	5,725,052	4,650,000	4,643,584	.....	1,095	.....	.....	7.250	7.285	AO.....	84,281	337,125	02/01/2018.	10/01/2025.
101137	AT	4	BOSTON SCIENTIFIC CORPORATION.....	.....	..	.....2	2.C FE.....	8,452,400	127.522	10,839,370	8,500,000	8,455,217	.....	1,551	.....	.....	4.550	4.593	MS.....	128,917	386,750	02/21/2019.	03/01/2039.
101137	AU	1	BOSTON SCIENTIFIC CORPORATION.....	.....	..	.....2	2.C FE.....	2,999,283	137.196	4,143,319	3,020,000	2,999,892	.....	336	.....	.....	4.700	4.743	MS.....	47,313	141,940	02/21/2019.	03/01/2049.
10373Q	AC	4	BP CAPITAL MARKETS AMERICA INC.....	.....	..	.....1	1.F FE.....	500,000	117.399	586,996	500,000	500,000	.....	.....	.....	.....	3.937	3.937	MS.....	5,468	19,685	09/18/2018.	09/21/2028.
05565Q	CP	1	BP CAPITAL MARKETS PLC.....	.....	..	.....D	1.G FE.....	1,065,610	109.825	1,098,254	1,000,000	1,048,309	.....	(14,859)	.....	.....	3.814	2.197	FA.....	14,938	38,140	10/30/2019.	02/10/2024.
05565Q	DN	5	BP CAPITAL MARKETS PLC.....	.....	..	.....D	1.F FE.....	8,311,612	112.283	9,083,695	8,090,000	8,275,676	.....	(24,898)	.....	.....	3.279	2.898	MS.....	75,160	265,271	07/02/2019.	09/19/2027.
110122	CP	1	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....2	1.F FE.....	1,975,195	116.416	2,316,678	1,990,000	1,975,826	.....	631	.....	.....	3.400	3.497	JJ.....	29,131	33,830	07/20/2020.	07/26/2029.
110122	CR	7	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....2	1.F FE.....	6,451,290	135.231	8,796,744	6,505,000	6,451,707	.....	417	.....	.....	4.250	4.300	AO.....	49,917	138,231	07/20/2020.	10/26/2049.
110122	DK	1	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....1	1.F FE.....	95,441	134.688	134,688	100,000	95,479	.....	38	.....	.....	4.350	4.646	MN.....	556	2,175	07/20/2020.	11/15/2047.
110122	DL	9	BRISTOL-MYERS SQUIBB CO.....	.....	..	.....1	1.F FE.....	1,875,117	139.488	2,650,276	1,900,000	1,875,320	.....	203	.....	.....	4.550	4.635	FA.....	31,458	43,225	07/20/2020.	02/20/2048.
11041R	AL	2	BRITISH AEROSPACE FINANCE INC.....	.....	..	.....	2.B FE.....	12,529,014	134.253	16,667,547	12,415,000	12,501,339	.....	(10,135)	.....	.....	7.500	7.363	JJ.....	465,563	931,125	02/01/2018.	07/01/2027.
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	.....	..	.....D	2.B FE.....	15,692,922	165.919	23,391,218	14,098,000	15,448,031	.....	(86,738)	.....	.....	9.625	7.772	JD.....	60,308	1,356,933	02/01/2018.	12/15/2030.
G1591#	AU	6	BRITVIC PLC.....	.....	..	.....B	2.C	2,661,300	102.760	2,809,363	2,733,900	2,733,900	.....	.....	.....	84,400	2.310	2.310	FA.....	22,981	60,103	02/15/2017.	02/20/2025.
11135F	AQ	4	BROADCOM INC.....	.....	..	.....1	2.C FE.....	2,739,377	115.776	2,836,517	2,450,000	2,729,992	.....	(9,386)	.....	.....	4.150	2.816	MN.....	12,992	52,815	08/13/2020.	11/15/2030.
11135F	AS	0	BROADCOM INC.....	.....	..	.....2	2.C FE.....	7,490,702	118.549	8,891,168	7,500,000	7,490,925	.....	223	.....	.....	4.300	4.313	MN.....	41,208	167,521	08/13/2020.	11/15/2032.
11283*	AA	3	BROOKFIELD WHITE PINE HYDRO LLC.....	.....	..	.....	2.B PL.....	3,000,000	113.357	3,400,704	3,000,000	3,000,000	.....	.....	.....	.....	4.398	4.398	MJSD.	367	131,940	07/10/2017.	07/10/2032.
12201P	AB	2	BURLINGTON RESOURCES FINANCE CO.....	.....	..	.....C	1.G FE.....	20,575,000	150.539	30,973,461	20,575,000	20,575,000	.....	.....	.....	.....	7.200	7.200	FA.....	559,640	1,481,400	02/01/2018.	08/15/2031.
12467A	AF	5	C&S GROUP ENTERPRISES LLC.....	.....	..	.....1	4.B FE.....	56,260	99.708	55,836	56,000	56,256	.....	(4)	.....	.....	5.000	4.892	JD.....	210	.....	12/22/2020.	12/15/2028.
131347	CK	0	CALPINE CORP.....	.....	..	.....2	3.A FE.....	463,598	103.450	486,215	470,000	464,954	.....	34	.....	.....	5.250	5.319	JD.....	2,056	24,675	12/19/2019.	06/01/2026.
131347	CM	6	CALPINE CORP.....	.....	..	.....1	3.A FE.....	489,396	104.000	491,920	473,000	489,278	.....	(118)	.....	.....	4.500	3.754	FA.....	8,041	.....	12/16/2020.	02/15/2028.
136375	CD	2	CANADIAN NATIONAL RAILWAY COMPANY.....	.....	..	.....A	1.F FE.....	2,202,866	108.061	2,247,663	2,080,000	2,184,518	.....	(18,347)	.....	.....	2.950	1.612	MN.....	6,818	61,360	04/14/2020.	11/21/2024.
13645R	AV	6	CANADIAN PACIFIC RAILWAY COMPANY.....	.....	..	.....A	2.A FE.....	509,618	131.576	671,037	510,000	509,686	.....	14	.....	.....	4.800	4.806	MS.....	7,208	24,480	09/16/2015.	09/15/2035.
141781	BK	9	CARGILL INC.....	.....	..	.....1	1.F FE.....	3,201,246	113.037	3,504,144	3,100,000	3,187,905	.....	(9,140)	.....	.....	3.250	2.867	MN.....	10,635	100,750	07/10/2019.	05/23/2029.
149123	BN	0	CATERPILLAR INC.....	.....	..	.....	1.G FE.....	24,706,741	149.846	36,614,895	24,435,000	24,680,355	.....	(9,536)	.....	.....	6.050	5.950	FA.....	558,476	1,478,318	02/01/2018.	08/15/2036.
149123	CB	5	CATERPILLAR INC.....	.....	..	.....	1.G FE.....	849,970	126.481	1,264,805	1,000,000	870,629	.....	3,364	.....	.....	3.803	4.768	FA.....	14,367	38,030	12/10/2013.	08/15/2042.
12523@	AA	9	CC TUGS LLC.....	.....	..	.....1	3.C PL.....	8,921,972	106.805	9,529,135	8,921,972	8,921,972	.....	.....	.....	.....	6.400	6.400	MJSD.	1,586	564,861	07/09/2018.	09/30/2030.
1248EP	CB	7	CCO HOLDINGS LLC.....	.....	..	.....2	3.B FE.....	68,694	109.625	73,449	67,000	68,425	.....	(184)	.....	.....	5.375	4.984	JD.....	300	3,601	06/27/2019.	06/01/2029.
1248EP	CD	3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI.....	.....	..	.....1	3.B FE.....	647,058	107.900	658,190	610,000	645,462	.....	(1,595)	.....	.....	4.750	3.652	MS.....	9,658	.....	09/15/2020.	03/01/2030.
12508E	AD	3	CDK GLOBAL INC.....	.....	..	.....1.5	3.A FE.....	4,111	109.875	4,395	4,000	4,081	.....	(19)	.....	.....	5.000	4.416	AO.....	42	200	05/17/2019.	10/15/2024.
12508E	AF	8	CDK GLOBAL INC.....	.....	..	.....1	3.A FE.....	318,354	105.500	342,875	325,000	319,935	.....	613	.....	.....	4.875	5.152	JD.....	1,320	15,844	04/19/2018.	06/01/2027.
15135B	AM	3	CENTENE CORPORATION.....	.....	..	.....2	3.A FE.....	44,000	105.625	46,475	44,000	44,000	.....	.....	.....	.....	5.375	5.375	FA.....	893	2,365	01/28/2020.	08/15/2026.
15135B	AR	2	CENTENE CORPORATION.....	.....	..	.....1	3.A FE.....	162,461	106.000	171,720	162,000	162,385	.....	(76)	.....	.....	4.250	4.166	JD.....	306	7,057	05/08/2020.	12/15/2027.
15189X	AQ	1	CENTERPOINT ENERGY HOUSTON ELECTRI.....	.....	..	.....2	1.F FE.....	613,312	108.128	692,020	640,000	622,174	.....	2,852	.....	.....	2.400	2.937	MS.....	5,120	15,360	10/12/2017.	09/01/2026.
15189X	AR	9	CENTERPOINT ENERGY HOUSTON ELECTRI.....	.....	..	.....2	1.F FE.....	1,589,536	110.095	1,761,512	1,600,000	1,593,289	.....	989	.....	.....	3.000	3.076	FA.....	20,000	48,000	01/09/2017.	02/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.13

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
159864	AE	7	CHARLES RIVER LABORATORIES INTERNA.....	.....	..	.....2	3.B FE.....	.....163,506	...104.750	.....164,458	.....157,000	.....163,166	.....	.....(340)	.....	.....	.....	.....4.250	.....3.369	MN.....	.....1,112	.....3,336	09/17/2020.	05/01/2028.
808513	AL	9	CHARLES SCHWAB CORP.....	.....	..	.....2	1.F FE.....	.....504,905	...109.327	.....546,635	.....500,000	.....502,488	.....	.....(735)	.....	.....	.....	.....3.000	.....2.836	MS.....	.....4,625	.....15,000	08/02/2017.	03/10/2025.
808513	AM	7	CHARLES SCHWAB CORPORATION (THE).....	.....	..	.....1	1.F FE.....	.....1,205,793	...113.315	.....1,348,445	.....1,190,000	.....1,198,617	.....	.....(1,523)	.....	.....	.....	.....3.450	.....3.295	FA.....	.....15,738	.....41,055	12/18/2015.	02/13/2026.
808513	AQ	8	CHARLES SCHWAB CORPORATION (THE).....	.....	..	.....2	1.F FE.....	.....197,762	...111.921	.....223,842	.....200,000	.....198,526	.....	.....212	.....	.....	.....	.....3.200	.....3.333	MS.....	.....2,116	.....6,400	03/20/2017.	03/02/2027.
808513	AZ	8	CHARLES SCHWAB CORPORATION (THE).....	.....	..	.....1	1.F FE.....	.....1,807,113	...119.620	.....1,973,735	.....1,650,000	.....1,785,250	.....	.....(14,679)	.....	.....	.....	.....4.000	.....2.857	FA.....	.....27,500	.....66,000	06/27/2019.	02/01/2029.
161175	AZ	7	CHARTER COMMUNICATIONS OPERATING L.....	.....	..	.....1	2.C FE.....	.....11,504,358	...137.005	.....13,700,470	.....10,000,000	.....11,331,514	.....	.....(62,123)	.....	.....	.....	.....6.384	.....5.065	AO.....	.....120,587	.....638,400	02/01/2018.	10/23/2035.
16411Q	AB	7	CHENIERE ENERGY PARTNERS LP.....	.....	..	.....1	3.B FE.....	.....316,720	...102.625	.....320,190	.....312,000	.....314,823	.....	.....(1,249)	.....	.....	.....	.....5.250	.....4.693	AO.....	.....4,095	.....15,173	11/19/2020.	10/01/2025.
16411Q	AG	6	CHENIERE ENERGY PARTNERS LP.....	.....	..	.....1	3.B FE.....	.....275,753	...105.778	.....290,890	.....275,000	.....275,708	.....	.....(45)	.....	.....	.....	.....4.500	.....4.454	AO.....	.....3,094	.....6,188	07/09/2020.	10/01/2029.
166764	AH	3	CHEVRON CORP.....	.....	..	.....1	1.C FE.....	.....3,690,313	...106.356	.....3,967,090	.....3,730,000	.....3,718,888	.....	.....4,229	.....	.....	.....	.....3.191	.....3.317	JD.....	.....2,314	.....119,024	06/26/2013.	06/24/2023.
166754	AP	6	CHEVRON PHILLIPS CHEMICAL CO LLC/C.....	.....	..	.....2	2.A FE.....	.....5,321,995	...112.405	.....5,957,444	.....5,300,000	.....5,314,057	.....	.....(2,115)	.....	.....	.....	.....3.400	.....3.350	JD.....	.....15,017	.....180,200	01/18/2017.	12/01/2026.
166754	AQ	4	CHEVRON PHILLIPS CHEMICAL CO LLC/C.....	.....	..	.....2	2.A FE.....	.....1,553,280	...105.846	.....1,587,690	.....1,500,000	.....1,536,756	.....	.....(15,187)	.....	.....	.....	.....3.300	.....2.216	MN.....	.....8,250	.....49,500	11/26/2019.	05/01/2023.
00440E	AS	6	CHUBB INA HOLDINGS INC.....	.....	..	.....1	1.F FE.....	.....300,168	...110.376	.....331,129	.....300,000	.....300,094	.....	.....(21)	.....	.....	.....	.....3.150	.....3.142	MS.....	.....2,783	.....9,450	03/15/2017.	03/15/2025.
00440E	AV	9	CHUBB INA HOLDINGS INC.....	.....	..	.....1	1.F FE.....	.....767,636	...112.694	.....867,745	.....770,000	.....768,695	.....	.....220	.....	.....	.....	.....3.350	.....3.385	MN.....	.....4,156	.....25,795	10/27/2015.	05/03/2026.
17275R	AD	4	CISCO SYSTEMS INC.....	.....	..	.....1	1.E FE.....	.....18,520,682	...154.207	.....28,181,384	.....18,275,000	.....18,472,822	.....	.....(7,067)	.....	.....	.....	.....5.900	.....5.797	FA.....	.....407,329	.....1,078,225	02/01/2018.	02/15/2039.
172967	AR	2	CITIGROUP INC.....	.....	..	.....2	2.A FE.....	.....856,247	...132.174	.....925,215	.....700,000	.....811,138	.....	.....(13,416)	.....	.....	.....	.....6.625	.....4.013	JJ.....	.....21,384	.....46,375	06/12/2017.	01/15/2028.
172967	AS	0	CITIGROUP INC.....	.....	..	.....2	2.A FE.....	.....6,668,768	...166.710	.....10,464,406	.....6,277,000	.....6,668,228	.....	.....(196)	.....	.....	.....	.....6.875	.....6.469	FA.....	.....163,028	.....431,544	02/01/2018.	02/15/2098.
172967	HA	2	CITIGROUP INC.....	.....	..	.....2	2.B FE.....	.....10,374,237	...162.810	.....15,141,330	.....9,300,000	.....10,315,594	.....	.....(21,213)	.....	.....	.....	.....6.675	.....5.803	MS.....	.....186,233	.....620,775	02/01/2018.	09/13/2043.
G2177U	AB	5	CK HUTCHISON INTERNATIONAL (17) LT.....	.....	D	.....	1.G FE.....	.....1,009,900	...110.889	.....1,108,894	.....1,000,000	.....1,006,918	.....	.....(977)	.....	.....	.....	.....3.500	.....3.376	AO.....	.....8,361	.....35,000	10/31/2017.	04/05/2027.
D6574*	AB	5	CLAAS KGAA MBH.....	.....	D	.....	3.A.....	.....8,000,000	...101.908	.....8,152,651	.....8,000,000	.....8,000,000	.....	.....	.....	.....	.....	.....3.980	.....3.980	FA.....	.....120,284	.....318,400	08/15/2012.	08/15/2022.
D6574*	AC	3	CLAAS KGAA MBH.....	.....	D	.....	3.A.....	.....3,946,680	...102.368	.....4,094,724	.....4,000,000	.....3,977,160	.....	.....11,464	.....	.....	.....	.....4.080	.....4.401	MN.....	.....20,853	.....163,200	03/27/2018.	11/15/2022.
185508	B@	6	CLECO POWER LLC.....	.....	..	.....2	2.A.....	.....3,000,000	...112.691	.....3,380,721	.....3,000,000	.....3,000,000	.....	.....	.....	.....	.....	.....3.570	.....3.570	JD.....	.....4,463	.....107,100	12/20/2016.	12/16/2028.
126117	AS	9	CNA FINANCIAL CORP.....	.....	..	.....1	2.B FE.....	.....1,018,760	...110.558	.....1,105,578	.....1,000,000	.....1,007,091	.....	.....(1,939)	.....	.....	.....	.....3.950	.....3.724	MN.....	.....5,047	.....39,500	04/29/2014.	05/15/2024.
G2242#	AA	1	COATS GROUP FINANCE CO LTD.....	.....	D	.....	2.C.....	.....8,000,000	...107.912	.....8,632,932	.....8,000,000	.....8,000,000	.....	.....	.....	.....	.....	.....3.880	.....3.880	JD.....	.....21,556	.....310,400	12/06/2017.	12/06/2024.
195869	AN	2	COLONIAL PIPELINE CO.....	.....	..	.....2	1.G FE.....	.....153,796	...113.345	.....175,685	.....155,000	.....153,978	.....	.....27	.....	.....	.....	.....4.200	.....4.246	AO.....	.....1,374	.....6,510	04/03/2013.	04/15/2043.
199575	AV	3	COLUMBUS SOUTHERN POWER CO.....	.....	..	.....1	1.G FE.....	.....14,337,817	...143.231	.....20,835,784	.....14,547,000	.....14,359,097	.....	.....7,716	.....	.....	.....	.....5.850	.....5.983	AO.....	.....212,750	.....851,000	02/01/2018.	10/01/2035.
20030N	BS	9	COMCAST CORPORATION.....	.....	..	.....1	1.G FE.....	.....879,211	...111.646	.....937,829	.....840,000	.....861,864	.....	.....(3,905)	.....	.....	.....	.....3.150	.....2.608	MS.....	.....8,820	.....26,460	05/02/2016.	03/01/2026.
20030N	CN	9	COMCAST CORPORATION.....	.....	..	.....2	1.G FE.....	.....3,054,317	...151.826	.....4,601,849	.....3,031,000	.....3,053,849	.....	.....(215)	.....	.....	.....	.....4.950	.....4.906	AO.....	.....31,674	.....150,035	10/02/2018.	10/15/2058.
200340	AT	4	COMERICA INCORPORATED.....	.....	..	.....2	2.A FE.....	.....6,428,391	...119.133	.....7,148,004	.....6,000,000	.....6,372,144	.....	.....(40,196)	.....	.....	.....	.....4.000	.....3.122	FA.....	.....100,000	.....240,000	08/02/2019.	02/01/2029.
2027A0	HR	3	COMMONWEALTH BANK OF AUSTRALIA.....	.....	D	.....	2.A FE.....	.....5,388,822	...115.367	.....6,229,807	.....5,400,000	.....5,393,857	.....	.....1,087	.....	.....	.....	.....4.500	.....4.526	JD.....	.....14,850	.....243,000	12/02/2015.	12/09/2025.
20453K	AB	1	COMPASS BANK.....	.....	..	.....2	2.B FE.....	.....6,589,902	...103.628	.....6,839,455	.....6,600,000	.....6,596,828	.....	.....2,048	.....	.....	.....	.....2.875	.....2.908	JD.....	.....1,054	.....189,750	06/26/2017.	06/29/2022.
207597	DV	4	CONNECTICUT LIGHT AND POWER CO.....	.....	..	.....1	1.E FE.....	.....4,066,295	...148.215	.....6,029,366	.....4,068,000	.....4,066,454	.....	.....58	.....	.....	.....	.....6.350	.....6.354	JD.....	.....21,527	.....258,318	02/01/2018.	06/01/2036.
208251	AE	8	CONOCO INC.....	.....	..	.....1	1.G FE.....	.....7,388,900	...140.136	.....10,370,071	.....7,400,000	.....7,394,369	.....	.....488	.....	.....	.....	.....6.950	.....6.962	AO.....	.....108,574	.....514,300	04/01/2001.	04/15/2029.
209111	FK	4	CONSOLIDATED EDISON COMPANY OF NEW.....	.....	..	.....1	2.A FE.....	.....1,520,794	...127.181	.....1,950,950	.....1,534,000	.....1,521,203	.....	.....146	.....	.....	.....	.....4.300	.....4.346	JD.....	.....5,497	.....65,962	02/01/2018.	12/01/2056.
21240B	AD	3	CONTROLADORA MABE SA DE CV.....	.....	D	.....1	2.C FE.....	.....212,400	...117.876	.....235,752	.....200,000	.....210,862	.....	.....(1,124)	.....	.....	.....	.....5.600	.....4.759	AO.....	.....2,116	.....11,200	08/12/2019.	10/23/2028.
21684A	AB	2	COOPERATIEVE RABOBANK UA.....	.....	D	.....	2.A FE.....	.....9,961,797	...149.047	.....14,840,630	.....9,957,000	.....9,961,420	.....	.....(133)	.....	.....	.....	.....5.750	.....5.746	JD.....	.....47,711	.....572,528	02/01/2018.	12/01/2043.
225401	AF	5	CREDIT SUISSE GROUP AG.....	.....	D	.....2,5	2.A FE.....	.....4,000,000	...113.260	.....4,530,404	.....4,000,000	.....4,000,000	.....	.....	.....	.....	.....	.....3.869	.....3.869	JJ.....	.....72,651	.....154,760	01/05/2018.	01/12/2029.
22576C	F*	7	CRESCENT POINT ENERGY CORP.....	.....	A	.....	3.B.....	.....500,000	...98.632	.....493,161	.....500,000	.....500,000	.....	.....	.....	.....	.....	.....3.290	.....3.290	JD.....	.....503	.....16,450	06/24/2014.	06/20/2021.
228701	AF	5	CROWNROCK LP / CROWNROCK FINANCE I.....	.....	..	.....1	3.C FE.....	.....284,378	...102.123	.....286,966	.....281,000	.....284,171	.....	.....(78)	.....	.....	.....	.....5.625	.....5.158	AO.....	.....3,337	.....5,063	12/16/2020.	10/15/2025.
12656*	AK	8	CSLB HOLDINGS INC.....1	1.G.....3,000,000	...109.4903,284,7013,000,0003,000,000											

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Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	o	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
126408	HN	6	CSX CORP.....	.....	.....2	2.A FE.....	.....1,039,585	...137.168	.....1,371,681	.....1,000,000	.....1,038,275	.....	.....(699)	.....	.....	.....4.750	.....4.505	MN.....	.....6,069	.....47,500	01/31/2019.	11/15/2048.
23157#	AD	1	CURTISS-WRIGHT CORPORATION.....	.....	.....	2.C.....	.....3,000,000	...102.924	.....3,087,707	.....3,000,000	.....3,000,000	.....	.....	.....	.....	.....3.840	.....3.840	JD.....	.....9,600	.....115,200	12/08/2011.	12/01/2021.
126650	CD	0	CVS CAREMARK CORP.....	.....	.....1	2.B FE.....	.....1,276,519	...135.453	.....1,732,441	.....1,279,000	.....1,276,810	.....	.....48	.....	.....	.....5.300	.....5.313	JD.....	.....4,896	.....67,787	12/02/2013.	12/05/2043.
233851	BE	3	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....	2.A FE.....	.....149,931	...100.451	.....150,676	.....150,000	.....149,997	.....	.....14	.....	.....	.....2.875	.....2.884	MS.....	.....1,330	.....4,313	10/29/2015.	03/10/2021.
233851	DZ	4	DAIMLER FINANCE NORTH AMERICA LLC.....	.....	.....1	2.A FE.....	.....819,408	...105.017	.....840,139	.....800,000	.....817,608	.....	.....(1,800)	.....	.....	.....2.125	.....1.580	MS.....	.....5,242	.....8,500	07/17/2020.	03/10/2025.
233835	AQ	0	DAIMLERCHRYSLER NORTH AMERICA HLDG.....	.....	.....	2.A FE.....	.....7,779,686	...158.110	.....10,939,596	.....6,919,000	.....7,636,543	.....	.....(49,079)	.....	.....	.....8.500	.....7.027	JJ.....	.....266,285	.....588,115	02/01/2018.	01/18/2031.
23636A	AR	2	DANSKE BANK A/S.....	.....D	.....	2.A FE.....	.....2,224,457	...113.888	.....2,664,982	.....2,340,000	.....2,246,094	.....	.....10,168	.....	.....	.....4.375	.....5.028	JD.....	.....5,403	.....102,375	10/18/2018.	06/12/2028.
23636A	AT	8	DANSKE BANK A/S.....	.....D	.....	2.A FE.....	.....399,192	...112.816	.....451,264	.....400,000	.....399,484	.....	.....153	.....	.....	.....5.375	.....5.422	JJ.....	.....10,093	.....21,500	01/11/2019.	01/12/2024.
237266	AH	4	DARLING INGREDIENTS INC.....	.....	.....2	3.C FE.....	.....652,550	...106.330	.....666,689	.....627,000	.....649,174	.....	.....(3,010)	.....	.....	.....5.250	.....3.779	AO.....	.....6,949	.....22,890	09/21/2020.	04/15/2027.
Q3079#	AE	8	DBCT FINANCE PTY LTD.....	.....D	.....	2.B FE.....	.....5,000,000	...108.948	.....5,447,424	.....5,000,000	.....5,000,000	.....	.....	.....	.....	.....3.820	.....3.820	JD.....	.....15,386	.....	12/02/2020.	12/02/2027.
Q3079#	AF	5	DBCT FINANCE PTY LTD.....	.....D	.....	2.B FE.....	.....15,000,000	...110.446	.....16,566,925	.....15,000,000	.....15,000,000	.....	.....	.....	.....	.....4.187	.....4.187	JD.....	.....50,593	.....	12/02/2020.	12/02/2030.
23311V	AF	4	DCP MIDSTREAM OPERATING LP.....	.....	.....2	3.A FE.....	.....309,300	...103.122	.....322,772	.....313,000	.....309,463	.....	.....70	.....	.....	.....5.600	.....5.688	AO.....	.....4,382	.....17,528	08/27/2018.	04/01/2044.
24702R	AF	8	DELL INC.....	.....	.....	3.C FE.....	.....216,013	...124.250	.....294,473	.....237,000	.....218,351	.....	.....514	.....	.....	.....6.500	.....7.304	AO.....	.....3,252	.....15,405	09/30/2015.	04/15/2038.
24737B	AA	3	DELTA AIR LINES 2019-1 CLASS AA PA.....	.....	.....	1.F FE.....	.....3,276,000	...102.743	.....3,365,848	.....3,276,000	.....3,276,000	.....	.....	.....	.....	.....3.204	.....3.204	AO.....	.....19,243	.....104,963	03/06/2019.	10/25/2025.
250847	EK	2	DETROIT EDISON CO.....	.....	.....1	1.F FE.....	.....725,204	...118.702	.....866,522	.....730,000	.....725,996	.....	.....116	.....	.....	.....3.950	.....3.988	JD.....	.....1,282	.....28,835	03/25/2013.	06/15/2042.
25156P	AC	7	DEUTSCHE TELEKOM INTL FIN.....	.....D	.....2	2.B FE.....	.....16,120,893	...158.217	.....24,968,288	.....15,781,000	.....16,079,674	.....	.....(20,761)	.....	.....	.....8.750	.....8.451	JD.....	.....61,371	.....1,380,838	02/01/2018.	06/15/2030.
25243Y	AZ	2	DIAGEO CAPITAL PLC.....	.....D	.....1	1.G FE.....	.....1,474,539	...116.641	.....1,726,285	.....1,480,000	.....1,475,772	.....	.....485	.....	.....	.....3.875	.....3.920	MN.....	.....6,850	.....57,350	05/15/2018.	05/18/2028.
25243Y	BB	4	DIAGEO CAPITAL PLC.....	.....D	.....2	1.G FE.....	.....2,378,304	...107.653	.....2,583,679	.....2,400,000	.....2,380,707	.....	.....1,936	.....	.....	.....2.375	.....2.477	AO.....	.....10,608	.....60,325	09/30/2019.	10/24/2029.
25272K	AR	4	DIAMOND 1 FINANCE CORPORATION/DIAM.....	.....	.....2	2.C FE.....	.....7,528,918	...151.282	.....9,731,952	.....6,433,000	.....7,482,686	.....	.....(16,809)	.....	.....	.....8.350	.....6.943	JJ.....	.....247,688	.....537,156	02/01/2018.	07/15/2046.
25277L	AA	4	DIAMOND SPORTS GROUP LLC.....	.....	.....1	3.C FE.....	.....350,415	...81.250	.....279,500	.....344,000	.....348,772	.....	.....(1,179)	.....	.....	.....5.375	.....4.951	FA.....	.....6,985	.....19,158	08/08/2019.	08/15/2026.
25466A	AJ	0	DISCOVER BANK.....	.....	.....2	2.B FE.....	.....242,390	...111.839	.....279,598	.....250,000	.....245,082	.....	.....777	.....	.....	.....3.450	.....3.846	JJ.....	.....3,690	.....8,625	05/08/2017.	07/27/2026.
254709	AL	2	DISCOVER FINANCIAL SERVICES.....	.....	.....2	2.C FE.....	.....180,992	...110.060	.....209,113	.....190,000	.....185,585	.....	.....945	.....	.....	.....3.750	.....4.365	MS.....	.....2,316	.....7,125	09/01/2015.	03/04/2025.
25470D	BG	3	DISCOVERY COMMUNICATIONS LLC.....	.....	.....2	2.C FE.....	.....2,652,730	...131.939	.....3,504,289	.....2,656,000	.....2,652,802	.....	.....45	.....	.....	.....5.300	.....5.308	MN.....	.....17,987	.....140,768	05/16/2019.	05/15/2049.
25470D	BK	4	DISCOVERY COMMUNICATIONS LLC.....	.....	.....2	2.C FE.....	.....2,468,245	...111.930	.....3,413,859	.....3,050,000	.....2,469,921	.....	.....1,676	.....	.....	.....4.000	.....5.187	MS.....	.....33,889	.....	09/21/2020.	09/15/2055.
837004	CE	8	DOMINION ENERGY SOUTH CAROLINA INC.....	.....	.....1	1.F FE.....	.....3,589,941	...143.566	.....4,852,544	.....3,380,000	.....3,551,708	.....	.....(5,539)	.....	.....	.....5.450	.....5.026	FA.....	.....76,754	.....184,210	02/19/2013.	02/01/2041.
260543	BJ	1	DOW CHEMICAL COMPANY (THE).....	.....	.....	2.C FE.....	.....1,557,015	...142.583	.....2,138,751	.....1,500,000	.....1,530,296	.....	.....(2,401)	.....	.....	.....7.375	.....7.064	MN.....	.....18,438	.....110,625	04/01/2001.	11/01/2029.
23338V	AA	4	DTE ELECTRIC CO.....	.....	.....1	1.F FE.....	.....2,648,003	...123.651	.....3,289,119	.....2,660,000	.....2,649,888	.....	.....277	.....	.....	.....4.000	.....4.026	AO.....	.....26,600	.....106,400	03/19/2013.	04/01/2043.
26442C	AB	0	DUKE ENERGY CAROLINAS LLC.....	.....	.....	1.F FE.....	.....9,294,569	...149.959	.....13,946,187	.....9,300,000	.....9,295,023	.....	.....164	.....	.....	.....6.000	.....6.005	JJ.....	.....257,300	.....558,000	02/01/2018.	01/15/2038.
26442C	AE	4	DUKE ENERGY CAROLINAS LLC.....	.....	.....	1.F FE.....	.....2,356,415	...150.328	.....2,751,001	.....1,830,000	.....2,245,931	.....	.....(16,122)	.....	.....	.....6.050	.....4.189	AO.....	.....23,373	.....110,715	02/19/2013.	04/15/2038.
26444H	AC	5	DUKE ENERGY FLORIDA LLC.....	.....	.....1	1.F FE.....	.....7,995,200	...111.630	.....8,930,424	.....8,000,000	.....7,996,928	.....	.....454	.....	.....	.....3.200	.....3.207	JJ.....	.....118,044	.....256,000	01/03/2017.	01/15/2027.
278058	E#	5	EATON CORPORATION.....	.....	.....	2.A.....	.....16,000,000	...101.455	.....16,232,847	.....16,000,000	.....16,000,000	.....	.....	.....	.....	.....3.470	.....3.470	JD.....	.....24,676	.....555,200	06/28/2012.	06/28/2021.
28035Q	AA	0	EDGEWELL PERSONAL CARE CO.....	.....	.....2	3.C FE.....	.....287,881	...107.470	.....289,094	.....269,000	.....287,314	.....	.....(567)	.....	.....	.....5.500	.....3.630	JD.....	.....1,233	.....7,767	11/16/2020.	06/01/2028.
283695	BK	9	EL PASO NATURAL GAS COMPANY.....	.....	.....5	2.B FE.....	.....2,835,581	...140.824	.....3,274,156	.....2,325,000	.....2,764,123	.....	.....(25,921)	.....	.....	.....8.375	.....6.064	JD.....	.....8,654	.....194,719	02/01/2018.	06/15/2032.
532457	BS	6	ELI LILLY AND COMPANY.....	.....	.....2	1.F FE.....	.....5,418,068	...125.697	.....6,825,347	.....5,430,000	.....5,418,811	.....	.....416	.....	.....	.....3.875	.....3.891	MS.....	.....61,955	.....210,413	03/13/2019.	03/15/2039.
28932M	AA	3	ELM ROAD GENERATING STA SUPER LLC.....	.....	.....	1.F FE.....	.....3,100,824	...109.577	.....3,397,783	.....3,100,824	.....3,100,824	.....	.....	.....	.....	.....5.209	.....5.209	FA.....	.....62,814	.....158,350	02/03/2010.	02/11/2030.
29260F	AD	2	ENDEAVOR ENERGY RESOURCES LP.....	.....	.....2	3.C FE.....	.....596,445	...102.615	.....597,219	.....582,000	.....595,836	.....	.....(609)	.....	.....	.....5.500	.....4.662	JJ.....	.....13,426	.....	12/11/2020.	01/30/2026.
29269R	A#	2	ENERFLEX LTD.....	.....A	.....	2.C.....	.....4,000,000	...112.893	.....4,515,717	.....4,000,000	.....4,000,000	.....	.....	.....	.....	.....4.670	.....4.670	JD.....	.....8,302	.....186,770	12/15/2017.	12/15/2024.
29272W	AD	1	ENERGIZER HOLDINGS INC.....	.....	.....1	4.B FE.....	.....215,506	...103.552	.....217,459	.....210,000	.....215,478	.....	.....(28)	.....	.....	.....4.375	.....3.770	MS.....	.....2,322	.....	12/21/2020.	03/31/2029.
29273R	AR	0	ENERGY TRANSFER OPERATING LP.....	.....	.....1	2.C FE.....	.....18,386,408	...121.999	.....21,235,059	.....17,406,000	.....18,247,419	.....	.....(20,273)	.....	.....	.....6.500	.....6.084	FA.....	.....471,413	.....1,131,390	01/11/2017.	02/01/2042.
29273R	AZ	2	ENERGY TRANSFER OPERATING LP.....1	2.C FE.....2,359,448	...113.2762,633,6552,325,0002,357,514(700)5.9505.837	AO.....34,584138,338	02/01/2018.	10/01/2043.

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Showing all Long-Term BONDS Owned December 31 of Current Year

E10.15

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29278N	AM	5	ENERGY TRANSFER OPERATING LP.....	.....	..	.....2	2.C FE.....	.....415,202	...112.409	.....453,006	.....403,000	.....411,055	.....	.....(2,394)	.....	.....5.875	.....5.155	JJ.....	.....10,917	.....23,676	03/25/2019.	01/15/2024.
29362U	AB	0	ENTEGRIS INC.....	.....	..	.....1	3.B FE.....	.....451,208	...103.750	.....454,425	.....438,000	.....449,919	.....	.....(1,289)	.....	.....4.625	.....3.489	FA.....	.....7,653	.....	09/28/2020.	02/10/2026.
29365D	AA	7	ENTERCOM MEDIA CORP.....	.....	..	.....1	4.C FE.....	.....270,321	...101.625	.....269,306	.....265,000	.....269,439	.....	.....(559)	.....	.....6.500	.....6.176	MN.....	.....2,871	.....17,225	06/10/2019.	05/01/2027.
29364D	AU	4	ENTERGY ARKANSAS INC.....	.....	..	.....1	1.F FE.....	.....2,649,101	...112.938	.....3,017,701	.....2,672,000	.....2,655,713	.....	.....2,769	.....	.....3.500	.....3.629	AO.....	.....23,380	.....93,520	07/17/2018.	04/01/2026.
29366M	AA	6	ENTERGY ARKANSAS LLC.....	.....	..	.....2	1.F FE.....	.....6,597,643	...129.461	.....8,592,313	.....6,637,000	.....6,598,855	.....	.....691	.....	.....4.200	.....4.235	AO.....	.....69,689	.....278,754	03/13/2019.	04/01/2049.
29364W	AY	4	ENTERGY LOUISIANA LLC.....	.....	..	.....1	1.F FE.....	.....1,243,424	...108.119	.....1,405,541	.....1,300,000	.....1,262,764	.....	.....5,862	.....	.....2.400	.....2.945	AO.....	.....7,800	.....31,200	07/27/2017.	10/01/2026.
P4001#	AA	8	EOLICA MESA LA PAZ S DE RL DE CV.....	.....	D	.....	2.C PL.....	.....3,916,964	...114.880	.....4,499,809	.....3,916,964	.....3,916,964	.....	.....	.....	.....5.980	.....5.980	MJSD.	.....7,157	.....233,257	05/31/2019.	12/20/2044.
26884L	AF	6	EQT CORP.....	.....	..	.....1	3.B FE.....	.....198,000	...99.345	.....198,690	.....200,000	.....198,007	.....	.....7	.....	.....3.900	.....4.070	AO.....	.....1,950	.....	12/17/2020.	10/01/2027.
26884L	AL	3	EQT CORP.....	.....	..	.....	3.B FE.....	.....558,884	...105.432	.....571,441	.....542,000	.....558,796	.....	.....(87)	.....	.....5.000	.....4.535	JJ.....	.....3,388	.....	12/15/2020.	01/15/2029.
294429	AR	6	EQUIFAX INC.....	.....	..	.....1	2.B FE.....	.....1,605,683	...107.939	.....1,727,022	.....1,600,000	.....1,605,291	.....	.....(392)	.....	.....2.600	.....2.526	JD.....	.....1,849	.....26,347	07/21/2020.	12/15/2025.
656531	AJ	9	EQUINOR ASA.....	.....	D	.....	1.D FE.....	.....11,587,577	...139.063	.....15,075,766	.....10,841,000	.....11,435,211	.....	.....(55,360)	.....	.....7.150	.....6.271	JD.....	.....357,422	.....775,132	02/01/2018.	01/15/2029.
26882P	AR	3	ERAC USA FINANCE CO.....	.....	..	.....	2.A FE.....	.....6,767,856	...148.168	.....10,334,683	.....6,975,000	.....6,790,009	.....	.....8,103	.....	.....6.700	.....7.008	JD.....	.....38,944	.....467,325	02/01/2018.	06/01/2034.
26884T	AN	2	ERAC USA FINANCE LLC.....	.....	..	.....2	2.A FE.....	.....656,243	...127.282	.....890,976	.....700,000	.....660,210	.....	.....849	.....	.....4.500	.....4.904	FA.....	.....11,900	.....31,500	10/30/2015.	02/15/2045.
26884T	AP	7	ERAC USA FINANCE LLC.....	.....	..	.....2	2.A FE.....	.....334,863	...112.550	.....337,649	.....300,000	.....332,574	.....	.....(2,289)	.....	.....3.800	.....1.465	MN.....	.....1,900	.....5,700	08/20/2020.	11/01/2025.
F3166#	AK	0	ESSILORLUXOTTICA SA.....	.....	D	.....	1.F.....	.....5,000,000	...101.549	.....5,077,463	.....5,000,000	.....5,000,000	.....	.....	.....	.....2.050	.....2.050	JJ.....	.....50,111	.....102,500	01/05/2017.	01/05/2022.
29736R	AJ	9	ESTEE LAUDER COMPANIES INC. (THE).....	.....	..	.....1	1.E FE.....	.....375,853	...112.420	.....415,955	.....370,000	.....373,970	.....	.....(575)	.....	.....3.150	.....2.959	MS.....	.....3,432	.....11,655	08/07/2017.	03/15/2027.
29736R	AP	5	ESTEE LAUDER COMPANIES INC. (THE).....	.....	..	.....1	1.E FE.....	.....5,744,668	...108.098	.....6,269,678	.....5,800,000	.....5,750,148	.....	.....4,937	.....	.....2.375	.....2.483	JD.....	.....11,479	.....141,576	11/19/2019.	12/01/2029.
Q3629#	AL	7	ETSA UTILITIES FINANCE PTY LTD.....	.....	D	.....	1.G.....	.....2,000,000	...109.432	.....2,188,631	.....2,000,000	.....2,000,000	.....	.....	.....	.....3.060	.....3.060	FA.....	.....23,970	.....61,200	08/10/2016.	08/10/2026.
30231G	AF	9	EXXON MOBIL CORP.....	.....	..	.....1	1.C FE.....	.....127,663	...107.967	.....140,357	.....130,000	.....128,699	.....	.....288	.....	.....2.709	.....2.965	MS.....	.....1,125	.....3,522	03/29/2017.	03/06/2025.
313309	AP	1	FEDERAL EXPRESS CORP.....	.....	..	.....	2.B FE.....	.....24,201,514	...166.734	.....34,197,184	.....20,510,000	.....24,196,408	.....	.....(1,857)	.....	.....7.600	.....6.434	JJ.....	.....779,380	.....1,558,760	02/01/2018.	07/01/2097.
316773	CH	1	FIFTH THIRD BANCORP.....	.....	..	.....	2.B FE.....	.....18,557,113	...169.306	.....31,490,990	.....18,600,000	.....18,559,909	.....	.....1,033	.....	.....8.250	.....8.274	MS.....	.....511,500	.....1,534,500	02/01/2018.	03/01/2038.
318069	A*	2	FINNING INTERNATIONAL INC.....	.....	A	.....	2.A FE.....	.....10,000,000	...103.556	.....10,355,552	.....10,000,000	.....10,000,000	.....	.....	.....	.....3.980	.....3.980	JJ.....	.....179,100	.....398,000	01/19/2012.	01/19/2022.
318069	B*	1	FINNING INTERNATIONAL INC.....	.....	A	.....	2.A FE.....	.....2,000,000	...110.922	.....2,218,445	.....2,000,000	.....2,000,000	.....	.....	.....	.....4.280	.....4.280	AO.....	.....20,924	.....85,600	04/03/2012.	04/03/2024.
32055R	A@	6	FIRST INDUSTRIAL LP.....	.....	..	.....	2.B FE.....	.....1,000,000	...112.613	.....1,126,126	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.300	.....4.300	AO.....	.....8,481	.....43,000	04/20/2017.	04/20/2027.
337932	AH	0	FIRSTENERGY CORPORATION.....	.....	..	.....2	3.B FE.....	.....2,930,283	...110.230	.....3,215,397	.....2,917,000	.....2,926,190	.....	.....(1,218)	.....	.....3.900	.....3.845	JJ.....	.....52,457	.....113,763	06/20/2017.	07/15/2027.
341081	FE	2	FLORIDA POWER & LIGHT CO.....	.....	..	.....1	1.E FE.....	.....2,392,720	...138.038	.....2,760,756	.....2,000,000	.....2,320,646	.....	.....(10,425)	.....	.....5.125	.....3.954	JD.....	.....8,542	.....102,500	02/11/2013.	06/01/2041.
344419	AA	4	FOMENTO ECONOMICO MEXICANO SAB DE.....	.....	D	.....1	1.G FE.....	.....1,841,332	...104.500	.....1,933,250	.....1,850,000	.....1,846,120	.....	.....1,566	.....	.....2.875	.....2.968	MN.....	.....7,535	.....53,188	11/09/2017.	05/10/2023.
345397	YT	4	FORD MOTOR CREDIT COMPANY LLC.....	.....	..	.....2	3.A FE.....	.....329,800	...102.750	.....349,350	.....340,000	.....330,004	.....	.....204	.....	.....3.815	.....4.316	MN.....	.....2,126	.....	10/30/2020.	11/02/2027.
34960P	AB	7	FORTRESS TRANSPORTATION AND INFRAS.....	.....	..	.....1	3.C FE.....	.....38,958	...104.511	.....39,714	.....38,000	.....38,951	.....	.....(7)	.....	.....6.500	.....5.505	AO.....	.....618	.....	12/22/2020.	10/01/2025.
34960P	AC	5	FORTRESS TRANSPORTATION AND INFRAS.....	.....	..	.....1	3.C FE.....	.....209,388	...114.625	.....224,665	.....196,000	.....209,006	.....	.....(381)	.....	.....9.750	.....7.992	FA.....	.....8,122	.....	11/05/2020.	08/01/2027.
35471R	A*	7	FRANKLIN STREET PROPERTIES CORP.....	.....	..	.....1	2.C FE.....	.....5,000,000	...106.684	.....5,334,221	.....5,000,000	.....5,000,000	.....	.....	.....	.....3.990	.....3.990	JD.....	.....6,096	.....199,500	12/20/2017.	12/20/2024.
35671D	BJ	3	FREEPORT-MCMORAN INC.....	.....	..	.....2	3.B FE.....	.....557,545	...125.125	.....739,489	.....591,000	.....559,876	.....	.....1,411	.....	.....5.400	.....5.963	MN.....	.....4,167	.....31,914	04/25/2019.	11/14/2034.
35671D	CC	7	FREEPORT-MCMORAN INC.....	.....	..	.....1	3.A FE.....	.....180,785	...106.000	.....183,380	.....173,000	.....180,489	.....	.....(296)	.....	.....5.000	.....3.763	MS.....	.....2,883	.....	10/30/2020.	09/01/2027.
35671D	CE	3	FREEPORT-MCMORAN INC.....	.....	..	.....1	3.A FE.....	.....179,704	...104.875	.....181,434	.....173,000	.....179,673	.....	.....(31)	.....	.....4.125	.....3.195	MS.....	.....2,379	.....	12/21/2020.	03/01/2028.
369550	BC	1	GENERAL DYNAMICS CORPORATION.....	.....	..	.....1	1.F FE.....	.....790,532	...116.990	.....930,068	.....795,000	.....791,551	.....	.....398	.....	.....3.750	.....3.818	MN.....	.....3,809	.....29,813	05/08/2018.	05/15/2028.
369550	BJ	6	GENERAL DYNAMICS CORPORATION.....	.....	..	.....2	1.F FE.....	.....4,598,395	...136.025	.....6,348,282	.....4,667,000	.....4,599,270	.....	.....875	.....	.....4.250	.....4.338	AO.....	.....49,587	.....102,480	03/23/2020.	04/01/2050.
370334	CJ	1	GENERAL MILLS INC.....	.....	..	.....2	2.B FE.....	.....6,132,064	...140.197	.....8,519,790	.....6,077,000	.....6,129,528	.....	.....(974)	.....	.....4.700	.....4.643	AO.....	.....58,711	.....285,619	04/09/2018.	04/17/2048.
37045X	BT	2	GENERAL MOTORS FINANCIAL CO INC.....	.....	..	.....1	2.C FE.....	.....3,843,510	...113.839	.....4,325,871	.....3,800,000	.....3,800,000	.....	.....(13,546)	.....	.....4.350	.....3.998	JJ.....	.....75,303	.....165,300	07/05/2017.	01/17/2027.
Q3977*	AB	1	GENESIS ENERGY LTD.....	D	2.A FE.....25,000,000	...112.63328,158,32925,000,00025,000,0003.6903.690	MN.....92,250922,500	02/01/2018.	11/25/2026.	

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1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
375558	BD	4	GILEAD SCIENCES INC.....	.....	..	.....1	2.A FE.....	.....5,028,443	...132.540	.....6,316,847	.....4,766,000	.....5,012,869	.....(5,556)	.....	.....	.....	.....4.750	.....4.402	MS.....	.....75,462	.....226,385	02/01/2018.	03/01/2046.
375558	BF	9	GILEAD SCIENCES INC.....	.....	..	.....1	2.A FE.....	.....2,117,487	...113.448	.....2,268,964	.....2,000,000	.....2,065,432	.....(11,558)	.....	.....	.....	.....3.650	.....2.962	MS.....	.....24,333	.....73,000	03/23/2016.	03/01/2026.
377372	AE	7	GLAXOSMITHKLINE CAPITAL INC.....	.....	..	.....	1.F FE.....	.....8,180,846	...157.890	.....9,789,168	.....6,200,000	.....7,798,588	.....(61,163)	.....	.....	.....	.....6.375	.....4.259	MN.....	.....50,504	.....395,250	09/25/2015.	05/15/2038.
377372	AN	7	GLAXOSMITHKLINE CAPITAL PLC.....	.....	D	.....	1.F FE.....	.....2,476,341	...119.067	.....2,738,550	.....2,300,000	.....2,449,096	.....(17,902)	.....	.....	.....	.....3.875	.....2.892	MN.....	.....11,388	.....89,125	06/17/2019.	05/15/2028.
655422	AV	5	GLENCORE CANADA CORP.....	.....	A	.....	2.A FE.....	.....5,540,550	...131.524	.....6,576,215	.....5,000,000	.....5,415,974	.....(18,658)	.....	.....	.....	.....6.200	.....5.365	JD.....	.....13,778	.....310,000	01/08/2013.	06/15/2035.
98417E	AR	1	GLENCORE FINANCE CANADA LTD.....	.....	A	.....5	2.A FE.....	.....8,806,700	...122.638	.....10,745,542	.....8,762,000	.....8,801,563	.....(1,131)	.....	.....	.....	.....5.550	.....5.512	AO.....	.....89,153	.....486,291	02/01/2018.	10/25/2042.
37953T	AB	1	GLOBAL SHIP LEASE INC.....	.....	D	.....1	4.C FE.....	.....204,000	...102.500	.....205,000	.....200,000	.....203,401	.....(599)	.....	.....	.....	.....9.875	.....7.816	MN.....	.....2,524	.....9,875	11/02/2020.	11/15/2022.
38141G	FD	1	GOLDMAN SACHS GROUP INC.....	.....	..	.....	2.B FE.....	.....6,199,013	...153.016	.....8,109,853	.....5,300,000	.....6,075,382	.....(27,893)	.....	.....	.....	.....6.750	.....5.411	AO.....	.....89,438	.....357,750	02/05/2016.	10/01/2037.
38141G	GM	0	GOLDMAN SACHS GROUP INC.....	.....	..	.....	2.A FE.....	.....2,435,880	...156.617	.....3,132,332	.....2,000,000	.....2,382,796	.....(11,190)	.....	.....	.....	.....6.250	.....4.760	FA.....	.....52,083	.....125,000	10/06/2015.	02/01/2041.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	.....	..	.....	2.A FE.....	.....2,209,058	...106.713	.....2,454,404	.....2,300,000	.....2,276,393	.....10,771	.....	.....	.....	.....3.625	.....4.151	JJ.....	.....36,824	.....83,375	12/06/2013.	01/22/2023.
38141G	WL	4	GOLDMAN SACHS GROUP INC/THE.....	.....	.....	.....2.5	2.A FE.....	.....1,001,888	...115.202	.....1,152,023	.....1,000,000	.....1,001,302	.....(177)	.....	.....	.....	.....3.691	.....3.668	JD.....	.....2,666	.....36,910	07/10/2017.	06/05/2028.
38869A	AA	5	GRAPHIC PACKAGING INTERNATIONAL CO.....	.....	.....	.....2	3.B FE.....	.....340,168	...110.750	.....372,120	.....336,000	.....339,493	.....(450)	.....	.....	.....	.....4.750	.....4.564	JJ.....	.....7,359	.....16,847	06/18/2019.	07/15/2027.
C4111#	AJ	0	GRAYMONT WESTERN CANADA INC.....	.....	A	.....1	2.C PL.....	.....10,725,000	...105.207	.....11,283,470	.....10,725,000	.....10,725,000	.....	.....	.....	.....	.....3.560	.....3.560	FA.....	.....137,876	.....381,810	08/21/2019.	08/21/2034.
393154	K*	9	GREEN MOUNTAIN POWER CORPORATION.....	.....	..	.....	1.F.....	.....7,480,000	...122.892	.....9,192,337	.....7,480,000	.....7,480,000	.....	.....	.....	.....	.....4.560	.....4.560	MN.....	.....42,636	.....341,088	11/17/2011.	11/18/2041.
393154	K@	7	GREEN MOUNTAIN POWER CORPORATION.....	.....	..	.....	1.F.....	.....5,120,000	...123.593	.....6,327,957	.....5,120,000	.....5,120,000	.....	.....	.....	.....	.....4.610	.....4.610	MN.....	.....29,504	.....236,032	04/02/2012.	11/18/2041.
398905	AN	9	GROUP 1 AUTOMOTIVE INC.....	.....	.....	.....1	3.B FE.....	.....328,278	...103.078	.....338,096	.....328,000	.....328,264	.....(14)	.....	.....	.....	.....4.000	.....3.984	FA.....	.....4,884	.....	10/06/2020.	08/15/2028.
40624@	AZ	3	HALLMARK CARDS INC.....	.....	.....	.....1	2.C.....	.....1,000,000	...111.486	.....1,114,861	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....4.190	.....4.190	MS.....	.....12,221	.....41,900	03/16/2018.	03/16/2025.
40624@	AC	4	HALLMARK CARDS INC SERIES C.....	.....	.....	.....	2.C.....	.....17,249,964	...112.719	.....18,786,526	.....16,666,667	.....16,894,132	.....(131,487)	.....	.....	.....	.....9.160	.....8.210	JJ.....	.....670,037	.....1,526,667	02/01/2018.	07/23/2022.
41161E	AA	6	HARBORWALK FUNDING TRUST.....	.....	.....	.....1.5	1.D FE.....	.....13,400,000	...129.842	.....17,398,761	.....13,400,000	.....13,400,000	.....	.....	.....	.....	.....5.077	.....5.077	FA.....	.....257,009	.....680,318	02/28/2019.	02/15/2069.
41242*	BG	6	HARDWOOD FUNDING LLC.....	.....	.....	.....	1.G FE.....	.....3,000,000	...114.918	.....3,447,552	.....3,000,000	.....3,000,000	.....	.....	.....	.....	.....3.530	.....3.530	JD.....	.....7,060	.....105,312	06/07/2017.	06/07/2029.
41242*	BN	1	HARDWOOD FUNDING LLC.....	.....	.....	.....1	1.G FE.....	.....10,000,000	...124.300	.....12,430,019	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....4.230	.....4.230	JD.....	.....28,200	.....420,650	10/04/2018.	06/07/2038.
197677	AJ	6	HCA INC.....	.....	.....	.....	3.C FE.....	.....236,156	...121.125	.....277,376	.....229,000	.....233,948	.....(548)	.....	.....	.....	.....7.050	.....6.655	JD.....	.....1,345	.....16,145	06/23/2016.	12/01/2027.
42241@	AC	3	HEARST COMMUNICATIONS INC.....	.....	.....	.....	1.G.....	.....34,000,000	...106.345	.....36,157,271	.....34,000,000	.....34,000,000	.....	.....	.....	.....	.....4.220	.....4.220	AO.....	.....358,700	.....1,434,800	02/01/2018.	10/01/2022.
42704L	AA	2	HERC HOLDINGS INC.....	.....	.....	.....1	4.C FE.....	.....230,003	...106.000	.....242,740	.....229,000	.....229,785	.....(149)	.....	.....	.....	.....5.500	.....5.414	JJ.....	.....5,808	.....12,805	06/26/2019.	07/15/2027.
42824C	AY	5	HEWLETT PACKARD ENTERPRISE CO.....	.....	.....	.....1.5	2.B FE.....	.....8,185,732	...131.808	.....11,032,304	.....8,370,000	.....8,193,426	.....2,802	.....	.....	.....	.....6.350	.....6.523	AO.....	.....112,205	.....531,495	02/01/2018.	10/15/2045.
431318	AN	4	HILCORP ENERGY I LP/HILCORP FINANC.....	.....	.....	.....2	3.C FE.....	.....140,525	...99.542	.....145,331	.....146,000	.....142,117	.....861	.....	.....	.....	.....5.000	.....5.769	JD.....	.....608	.....7,300	02/06/2019.	12/01/2024.
432833	AF	8	HILTON DOMESTIC OPERATING COMPANY.....	.....	.....	.....2	3.B FE.....	.....482,843	...109.250	.....518,938	.....475,000	.....481,919	.....(818)	.....	.....	.....	.....4.875	.....4.630	JJ.....	.....10,678	.....24,764	11/13/2019.	01/15/2030.
432833	AJ	0	HILTON DOMESTIC OPERATING COMPANY.....	.....	.....	.....1	3.B FE.....	.....328,109	...104.269	.....342,002	.....328,000	.....328,108	.....(1)	.....	.....	.....	.....3.750	.....3.745	MN.....	.....1,025	.....	11/17/2020.	05/01/2029.
887315	AM	1	HISTORIC TW INC.....	.....	.....	.....	2.B FE.....	.....7,725,684	...115.464	.....8,136,755	.....7,047,000	.....7,357,567	.....(134,379)	.....	.....	.....	.....9.150	.....6.843	FA.....	.....268,667	.....644,801	02/01/2018.	02/01/2023.
A3158#	AB	5	HOFER FINANCIAL SERVICES GMBH.....	.....	D	.....1	1.G PL.....	.....5,000,000	...103.933	.....5,196,675	.....5,000,000	.....5,000,000	.....	.....	.....	.....	.....3.080	.....3.080	JJ.....	.....66,733	.....154,000	07/25/2017.	07/25/2022.
A3158#	AG	4	HOFER FINANCIAL SERVICES GMBH.....	.....	D	.....1	1.G PL.....	.....4,300,000	...102.302	.....4,398,988	.....4,300,000	.....4,300,000	.....	.....	.....	.....	.....3.620	.....3.620	MS.....	.....41,077	.....155,660	09/26/2018.	09/26/2021.
A3158#	AH	2	HOFER FINANCIAL SERVICES GMBH.....	.....	D	.....1	1.G PL.....	.....3,250,000	...108.435	.....3,524,136	.....3,250,000	.....3,250,000	.....	.....	.....	.....	.....3.790	.....3.790	MS.....	.....32,505	.....123,175	09/26/2018.	09/26/2023.
436440	AP	6	HOLOGIC INC.....	.....	.....	.....1	3.C FE.....	.....764,825	...101.750	.....776,353	.....763,000	.....764,743	.....(82)	.....	.....	.....	.....3.250	.....3.196	FA.....	.....6,406	.....	10/02/2020.	02/15/2029.
437076	BX	9	HOME DEPOT INC.....	.....	.....	.....2	1.F FE.....	.....9,474,808	...140.379	.....13,423,059	.....9,562,000	.....9,477,769	.....1,465	.....	.....	.....	.....4.500	.....4.556	JD.....	.....29,881	.....430,290	11/27/2018.	12/06/2048.
438516	AT	3	HONEYWELL INTERNATIONAL INC.....	.....	.....	.....	1.F FE.....	.....2,422,640	...142.951	.....2,859,020	.....2,000,000	.....2,330,901	.....(13,920)	.....	.....	.....	.....5.700	.....4.274	MS.....	.....33,567	.....114,000	06/13/2013.	03/15/2037.
438516	BB	1	HONEYWELL INTERNATIONAL INC.....	.....	.....	.....	1.F FE.....	.....59,342	...143.581	.....71,791	.....50,000	.....57,757	.....(240)	.....	.....	.....	.....5.375	.....4.224	MS.....	.....896	.....2,688	06/13/2013.	03/01/2041.
40465@	AH	5	HSRE CORE HOLDINGS I LLC.....	.....	.....	.....	2.C.....	.....4,800,000	...114.450	.....5,493,589	.....4,800,000	.....4,800,000	.....	.....	.....	.....	.....4.650	.....4.650	FA.....	.....76,880	.....223,200	02/27/2019.	02/27/2027.
443510	AH	5	HUBBELL INCORPORATED.....	.....	.....	.....1	2.A FE.....	.....54,560	...106.281	.....58,455	.....55,000	.....54,694	.....41	.....	.....	.....	.....3.150	.....3.244	FA.....	.....655	.....1,733	07/31/2017.	08/15/2027.
44409#	AB	7	HUDSON PACIFIC PROPERTIES LP.....	.....	.....	.....	2.C.....	.....2,000,000	...104.199	.....2,083,981	.....2,000,000	.....2,000,000	.....	.....	.....	.....	.....3.660	.....3.660	MS.....	.....21,553	.....73,200	09/15/2016.	09/15/2023.
444097	A*	0	HUDSON PACIFIC PROPERTIES LP.....	2.C FE.....3,000,000	...104.5563,136,6713,000,0003,000,0004.3404.340	JD.....5,425130,200	12/16/2015.	01/02/2023.

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CUSIP Identification						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44416*	AB	2				2.A PL.....	3,006,549	118.089	3,599,870	3,048,435	3,013,235		2,722			4.420	4.547	FMAN.	11,603	133,806	07/13/2018.	05/31/2033.
444454	AD	4				3.A FE.....	394,200	110.375	407,284	369,000	392,919		(1,286)			5.250	3.931	FA.....	8,072	5,775	08/28/2020.	08/01/2026.
44569*	BJ	9				4.B.....	2,264,977	90.708	1,814,164	2,000,000	2,051,016		(30,900)			5.550	3.862	JJ.....	47,483	111,000	02/19/2013.	07/27/2022.
446150	AK	0			2	2.A FE.....	609,079	101.801	620,989	610,000	609,815		174			2.300	2.330	JJ.....	6,508	14,030	08/04/2016.	01/14/2022.
446413	AN	6			1	2.C FE.....	572,125	111.118	581,146	523,000	567,434		(4,692)			3.844	1.797	MN.....	3,351	11,783	07/07/2020.	05/01/2025.
44644A	AE	7			1	1.G FE.....	2,628,850	108.269	2,706,735	2,500,000	2,591,727		(31,868)			3.550	2.175	AO.....	20,955	88,750	10/30/2019.	10/06/2023.
44841S	AC	3			D	1.F FE.....	11,604,721	156.773	18,224,861	11,625,000	11,606,930		811			7.450	7.469	MN.....	89,012	866,063	02/01/2018.	11/24/2033.
45138L	AS	2				1.E FE.....	11,682,759	144.768	16,829,234	11,625,000	11,677,813		(1,797)			6.300	6.255	JD.....	32,550	732,375	02/01/2018.	06/15/2037.
45138L	AT	0				1.E FE.....	4,639,597	142.808	6,640,591	4,650,000	4,640,461		314			6.250	6.270	AO.....	61,354	290,625	02/01/2018.	10/15/2037.
45326Y	A*	8			D	2.B.....	3,500,000	113.416	3,969,566	3,500,000	3,500,000					4.030	4.030	AO.....	23,900	141,050	10/30/2019.	10/30/2028.
454889	AQ	9			1	1.G FE.....	697,599	130.818	915,724	700,000	697,802		46			4.550	4.571	MS.....	9,378	31,850	02/29/2016.	03/15/2046.
456837	AQ	6			D	1.G FE.....	1,601,296	118.803	1,900,853	1,600,000	1,601,108		(111)			4.050	4.040	AO.....	14,760	64,800	04/08/2019.	04/09/2029.
45688C	AA	5			2	3.C FE.....	64,785	101.875	67,238	66,000	65,170		141			4.500	4.782	FA.....	1,238	2,970	03/26/2018.	02/01/2026.
45688C	AB	3			1	3.C FE.....	319,390	100.750	318,370	316,000	319,320		(70)			3.875	3.635	MN.....	2,143		12/23/2020.	11/01/2028.
458140	AS	9			1	1.E FE.....	1,379,404	113.153	1,470,989	1,300,000	1,347,041		(9,491)			3.700	2.851	JJ.....	20,309	48,100	06/14/2017.	07/29/2025.
458140	BG	4			1	1.E FE.....	1,641,966	119.506	2,538,310	2,124,000	1,660,775		7,688			3.734	5.257	JD.....	5,067	79,310	06/15/2018.	12/08/2047.
458140	BL	3			2	1.E FE.....	17,484,075	132.020	23,103,483	17,500,000	17,484,456		381			4.600	4.607	MS.....	214,667	402,500	03/20/2020.	03/25/2040.
G4588#	BJ	9			D	2.C.....	5,000,000	102.032	5,101,595	5,000,000	5,000,000					4.190	4.190	MS.....	53,539	209,500	09/29/2016.	09/29/2021.
459200	GS	4				1.F FE.....	8,514,392	147.645	15,174,963	10,278,000	8,623,537		40,004			5.600	7.164	MN.....	49,563	575,568	02/01/2018.	11/30/2039.
459200	JY	8			1	1.F FE.....	3,104,550	108.328	3,249,840	3,000,000	3,078,647		(22,237)			3.000	2.189	MN.....	11,500	90,000	10/29/2019.	05/15/2024.
459200	KA	8				1.F FE.....	2,147,840	115.708	2,314,150	2,000,000	2,131,359		(13,862)			3.500	2.621	MN.....	8,944	70,000	10/18/2019.	05/15/2029.
460146	CK	7			2	2.B FE.....	1,687,769	134.571	2,220,423	1,650,000	1,685,540		(853)			4.800	4.646	JD.....	79,200		04/11/2018.	06/15/2044.
460146	CQ	4			1	2.B FE.....	12,792,370	130.831	17,411,003	13,308,000	12,816,435		9,213			4.400	4.643	FA.....	221,209	585,552	04/13/2018.	08/15/2047.
460146	CS	0			1	2.B FE.....	6,489,656	130.967	8,921,479	6,812,000	6,503,756		5,417			4.350	4.642	FA.....	111,944	296,322	04/13/2018.	08/15/2048.
47233J	BH	0			1	2.B FE.....	3,999,564	116.558	5,011,973	4,300,000	4,055,124		20,978			4.150	4.937	JJ.....	78,320	178,450	03/27/2018.	01/23/2030.
24422E	RE	1				1.F FE.....	8,875,493	101.856	9,049,941	8,885,000	8,884,398		1,102			3.900	3.913	JJ.....	162,670	346,515	07/07/2011.	07/12/2021.
478160	AT	1				1.A FE.....	5,922,743	156.020	7,176,897	4,600,000	5,652,076		(40,659)			5.850	4.020	JJ.....	124,085	269,100	06/20/2013.	07/15/2038.
478375	AN	8			C	2.5 2.B FE.....	15,270,802	137.278	20,576,554	14,989,000	15,265,533		(1,890)			4.950	4.847	JJ.....	368,917	741,956	02/01/2018.	07/02/2064.
46647P	AJ	5			2.5	1.F FE.....	7,840,000	121.782	9,547,677	7,840,000	7,840,000		3,882			3.882		JJ.....	132,730	304,349	07/17/2017.	07/24/2038.
46625H	JT	8				1.F FE.....	298,326	110.044	330,131	300,000	299,413		176			3.875	3.943	FA.....	4,844	11,625	01/21/2014.	02/01/2024.
46647P	AX	4			1.5	1.F FE.....	200,000	122.010	244,021	200,000	200,000					4.452	4.452	JD.....	643	8,904	11/29/2018.	12/05/2029.
46647P	BD	7			1.5	1.F FE.....	3,630,000	116.003	4,210,923	3,630,000	3,630,000					3.702	3.702	MN.....	20,531	134,383	04/29/2019.	05/06/2030.
46647P	BE	5			1.5	1.F FE.....	1,000,000	108.733	1,087,332	1,000,000	1,000,000					2.739	2.739	AO.....	5,782	29,901	09/05/2019.	10/15/2030.
483007	AJ	9			1	3.B FE.....	487,508	103.750	521,863	503,000	488,001		494			4.625	5.060	MS.....	7,755	2,897	12/15/2020.	03/01/2028.
491674	BG	1			1	1.F FE.....	2,126,698	138.118	2,872,859	2,080,000	2,117,671		(1,359)			5.125	4.967	MN.....	17,767	106,600	02/19/2013.	11/01/2040.
49337W	AJ	9				2.A FE.....	11,578,000	133.563	15,463,889	11,578,000	11,578,000					5.803	5.803	AO.....	167,968	671,871	02/01/2018.	04/01/2035.
49338C	AA	1				1.G FE.....	23,245,000	140.538	32,668,151	23,245,000	23,245,000					5.819	5.819	AO.....	338,157	1,352,627	02/01/2018.	04/01/2041.
494368	BC	6				1.F FE.....	4,348,909	163.066	7,167,130	4,395,235	4,359,484		1,149			6.625	6.707	FA.....	121,327	291,184	07/25/2007.	08/01/2037.
494368	BG	7				1.F FE.....	6,512,160	147.628	9,743,448	6,600,000	6,527,543		1,947			5.300	5.390	MS.....	116,600	349,800	02/03/2011.	03/01/2041.
494550	AW	6				2.B FE.....	172,861	136.831	273,662	200,000	175,583		636			6.950	8.302	JJ.....	6,409	13,900	07/29/2009.	01/15/2038.

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CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
494550	BH	8	KINDER MORGAN ENERGY PARTNERS L.P.....	.....	..	.....	2.B FE.....	.....4,927,524	...132.217	.....7,933,020	.....6,000,000	.....5,010,188	.....	.....19,228	.....	.....	.....6.375	.....8.042	MS.....	.....127,500	.....382,500	02/23/2011.	03/01/2041.
28370T	AG	4	KINDER MORGAN ENERGY PARTNERS LP.....	.....	..	.....1	2.B FE.....	.....8,027,943	...110.723	.....8,525,702	.....7,700,000	.....7,868,887	.....	.....(46,891)	.....	.....	.....4.300	.....3.596	MN.....	.....55,183	.....331,100	06/09/2017.	05/01/2024.
G5264#	AK	5	KINGSPAN SECURITIES LTD.....	.....	..	.....	2.B Z.....	.....6,000,000	...104.420	.....6,265,186	.....6,000,000	.....6,000,000	.....	.....	.....	.....	.....2.470	.....2.470	JD.....	.....8,233	.....	12/11/2020.	12/11/2028.
24668P	AE	7	KONINKLIJKE AHOLD DELHAIZE NV.....	.....	D	.....	2.A FE.....	.....3,753,367	...143.269	.....5,269,441	.....3,678,000	.....3,747,960	.....	.....(1,949)	.....	.....	.....5.700	.....5.539	AO.....	.....52,412	.....209,646	02/01/2018.	10/01/2040.
50077L	AB	2	KRAFT HEINZ FOODS CO.....	.....	..	.....1	3.A FE.....	.....797,237	...108.194	.....905,587	.....837,000	.....798,355	.....	.....779	.....	.....	.....4.375	.....4.688	JD.....	.....3,052	.....36,619	07/17/2019.	06/01/2046.
50077L	AM	8	KRAFT HEINZ FOODS CO.....	.....	..	.....1	3.A FE.....	.....1,398,206	...118.905	.....1,605,223	.....1,350,000	.....1,396,498	.....	.....(999)	.....	.....	.....5.200	.....4.953	JJ.....	.....32,370	.....70,200	07/18/2019.	07/15/2045.
501044	DK	4	KROGER CO.....	.....	..	.....1	2.A FE.....	.....951,330	...130.143	.....1,301,432	.....1,000,000	.....953,489	.....	.....805	.....	.....	.....4.650	.....4.964	JJ.....	.....21,442	.....46,500	03/08/2018.	01/15/2048.
501044	BV	2	KROGER CO. (THE).....	.....	..	.....	2.A FE.....	.....4,975,314	...144.856	.....6,735,799	.....4,650,000	.....4,916,568	.....	.....(21,499)	.....	.....	.....8.000	.....7.106	MS.....	.....109,533	.....372,000	02/01/2018.	09/15/2029.
413875	AN	5	L3HARRIS TECHNOLOGIES INC.....	.....	..	.....	2.B FE.....	.....1,263,066	...147.858	.....1,877,795	.....1,270,000	.....1,264,189	.....	.....145	.....	.....	.....6.150	.....6.190	JD.....	.....3,471	.....78,105	11/30/2010.	12/15/2040.
512807	AT	5	LAM RESEARCH CORPORATION.....	.....	..	.....2	1.G FE.....	.....9,589,566	...144.546	.....13,731,880	.....9,500,000	.....9,586,901	.....	.....(1,488)	.....	.....	.....4.875	.....4.815	MS.....	.....136,365	.....463,125	02/25/2019.	03/15/2049.
513272	AB	0	LAMB WESTON HOLDINGS INC.....	.....	..	.....2	3.B FE.....	.....698,186	...104.530	.....705,578	.....675,000	.....696,463	.....	.....(1,723)	.....	.....	.....4.875	.....3.859	MN.....	.....5,484	.....16,453	09/28/2020.	11/01/2026.
52107Q	AJ	4	LAZARD GROUP LLC.....	.....	..	.....2	2.A FE.....	.....14,834,826	...118.683	.....17,725,336	.....14,935,000	.....14,854,578	.....	.....8,455	.....	.....	.....4.500	.....4.583	MS.....	.....190,421	.....672,075	02/13/2019.	09/19/2028.
52107Q	AK	1	LAZARD GROUP LLC.....	.....	..	.....2	2.A FE.....	.....1,984,820	...117.264	.....2,345,280	.....2,000,000	.....1,987,091	.....	.....1,279	.....	.....	.....4.375	.....4.470	MS.....	.....26,736	.....87,500	03/05/2019.	03/11/2029.
527298	BN	2	LEVEL 3 FINANCING INC.....	.....	..	.....1	3.B FE.....	.....633,740	...104.444	.....645,461	.....618,000	.....632,806	.....	.....(934)	.....	.....	.....4.625	.....3.924	MS.....	.....8,416	.....	09/29/2020.	09/15/2027.
50188F	AE	5	LG&E AND KU ENERGY LLC.....	.....	..	.....1	2.A FE.....	.....2,137,520	...101.847	.....2,036,930	.....2,000,000	.....2,019,950	.....	.....(25,945)	.....	.....	.....4.375	.....3.018	AO.....	.....21,875	.....87,500	03/11/2016.	10/01/2021.
53359#	AE	2	LINCOLN ELECTRIC HOLDINGS INC.....	.....	..	.....	2.A.....	.....1,000,000	...107.247	.....1,072,470	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....2.750	.....2.750	AO.....	.....5,424	.....27,500	10/20/2016.	10/20/2028.
534187	BA	6	LINCOLN NATIONAL CORP.....	.....	..	.....	2.A FE.....	.....10,242,166	...153.007	.....14,229,623	.....9,300,000	.....10,178,972	.....	.....(22,943)	.....	.....	.....7.000	.....6.160	JD.....	.....28,933	.....651,000	02/01/2018.	06/15/2040.
53621@	AD	8	LION INDUSTRIAL PROPERTIES LP.....	.....	..	.....	2.A.....	.....1,000,000	...104.749	.....1,047,490	.....1,000,000	.....1,000,000	.....	.....	.....	.....	.....3.690	.....3.690	MS.....	.....9,328	.....36,900	03/31/2016.	03/31/2023.
538034	AX	7	LIVE NATION ENTERTAINMENT INC.....1	4.A FE.....16,000	...101.04016,16616,00016,0003.750	12/17/2020.	01/15/2028.
539830	BN	8	LOCKHEED MARTIN CORPORATION.....	.....	..	.....1	1.G FE.....	.....498,196	...132.368	.....765,085	.....578,000	.....501,184	.....	.....993	.....	.....	.....4.090	.....4.922	MS.....	.....6,961	.....23,640	10/30/2017.	09/15/2052.
54336#	AA	6	LONGWOOD ENERGY PARTNERS LLC.....	.....	..	.....1	2.C PL.....	.....15,000,000	...115.538	.....17,330,741	.....15,000,000	.....15,000,000	.....	.....	.....	.....	.....4.490	.....4.490	JD.....	.....1,871	.....1,010,250	03/29/2018.	06/30/2051.
546676	AU	1	LOUISVILLE GAS & ELECTRIC CO.....	.....	..	.....1	1.F FE.....	.....1,153,749	...133.545	.....1,509,060	.....1,130,000	.....1,149,207	.....	.....(688)	.....	.....	.....5.125	.....4.978	MN.....	.....7,400	.....57,913	02/19/2013.	11/15/2040.
50212Y	AC	8	LPL HOLDINGS INC.....	.....	..	.....2	4.A FE.....	.....55,185	...103.500	.....56,925	.....55,000	.....55,147	.....	.....(34)	.....	.....	.....4.625	.....4.549	MN.....	.....325	.....2,565	11/14/2019.	11/15/2027.
502175	D@	8	LTC PROPERTIES INC.....	.....	..	.....	2.C.....	.....3,000,000	...110.736	.....3,322,066	.....3,000,000	.....3,000,000	.....	.....	.....	.....	.....4.500	.....4.500	FMAN.....	.....16,875	.....135,000	02/16/2017.	02/16/2032.
55279H	AK	6	MANUFACTURERS AND TRADERS TRUST CO.....	.....	..	.....2	1.F FE.....	.....446,256	...108.775	.....489,488	.....450,000	.....447,864	.....	.....483	.....	.....	.....2.900	.....3.024	FA.....	.....5,256	.....13,050	07/13/2017.	02/06/2025.
55279H	AQ	3	MANUFACTURERS AND TRADERS TRUST CO.....	.....	..	.....	1.G FE.....	.....3,310,648	...113.059	.....3,843,996	.....3,400,000	.....3,332,042	.....	.....8,881	.....	.....	.....3.400	.....3.743	FA.....	.....43,029	.....115,600	07/06/2018.	08/17/2027.
565849	AE	6	MARATHON OIL CORP.....	.....	..	.....	2.C FE.....	.....25,219,864	...123.608	.....27,719,049	.....22,425,000	.....24,969,446	.....	.....(90,382)	.....	.....	.....6.600	.....5.550	AO.....	.....370,013	.....1,480,050	02/01/2018.	10/01/2037.
56585A	AF	9	MARATHON PETROLEUM CORP.....	.....	..	.....	2.B FE.....	.....17,852,774	...134.260	.....24,154,717	.....17,991,000	.....17,862,273	.....	.....3,006	.....	.....	.....6.500	.....6.565	MS.....	.....389,805	.....1,169,415	02/01/2018.	03/01/2041.
56585A	BC	5	MARATHON PETROLEUM CORP.....	.....	..	.....2	2.B FE.....	.....3,459,573	...119.198	.....4,028,882	.....3,380,000	.....3,444,900	.....	.....(9,252)	.....	.....	.....5.125	.....4.750	JD.....	.....7,699	.....173,225	05/22/2019.	12/15/2026.
571676	AB	1	MARS INCORPORATED.....	.....	..	.....1	1.F FE.....	.....259,233	...114.984	.....298,958	.....260,000	.....259,338	.....	.....61	.....	.....	.....3.200	.....3.232	AO.....	.....2,080	.....8,320	03/26/2019.	04/01/2030.
574599	AT	3	MASCO CORP.....	.....	..	.....	2.C FE.....	.....215,427	...139.006	.....269,671	.....194,000	.....209,663	.....	.....(1,326)	.....	.....	.....7.750	.....6.507	FA.....	.....6,265	.....15,035	03/11/2016.	08/01/2029.
574599	AY	2	MASCO CORPORATION.....	.....	..	.....	2.C FE.....	.....132,763	...133.517	.....173,572	.....130,000	.....132,201	.....	.....(125)	.....	.....	.....6.500	.....6.292	FA.....	.....3,192	.....8,450	12/03/2015.	08/15/2032.
575634	AS	9	MASSACHUSETTS ELECTRIC COMPANY.....	.....	..	.....	1.G FE.....	.....3,935,982	...148.441	.....4,690,723	.....3,160,000	.....3,791,081	.....	.....(21,246)	.....	.....	.....5.900	.....4.339	MN.....	.....23,823	.....186,440	02/19/2013.	11/15/2039.
57636Q	AQ	7	MASTERCARD INC.....	.....	..	.....2	1.E FE.....	.....7,468,200	...129.072	.....9,680,370	.....7,500,000	.....7,468,638	.....	.....438	.....	.....	.....3.850	.....3.874	MS.....	.....76,198	.....144,375	03/24/2020.	03/26/2050.
579780	AK	3	MCCORMICK & COMPANY INC.....	.....	..	.....1	2.B FE.....	.....143,931	...108.710	.....157,629	.....145,000	.....144,436	.....	.....105	.....	.....	.....3.250	.....3.337	MN.....	.....602	.....4,713	11/03/2015.	11/15/2025.
961548	AV	6	MEADWESTVACO CORP.....	.....	..	.....	2.B FE.....	.....1,188,844	...142.508	.....1,339,578	.....940,000	.....1,104,341	.....	.....(13,836)	.....	.....	.....8.200	.....5.677	JJ.....	.....35,542	.....77,080	01/28/2015.	01/15/2030.
961548	AY	0	MEADWESTVACO CORP.....	.....	..	.....	2.B FE.....	.....435,999	...142.779	.....519,716	.....364,000	.....412,913	.....	.....(3,399)	.....	.....	.....7.950	.....6.147	FA.....	.....10,932	.....28,938	07/31/2012.	02/15/2031.
55342U	AM	6	MEDICAL PROPERTIES TRUST INC.....	.....	..	.....2	3.A FE.....	.....134,000	...103.250	.....138,355	.....134,000	.....134,000	.....	.....	.....	.....	.....3.500	.....3.500	MS.....	.....352	.....	11/19/2020.	03/15/2031.
585055	BT	2	MEDTRONIC INC.....	.....	..	.....	1.G FE.....	.....4,424,128	...134.660	.....5,541,238	.....4,115,000	.....4,398,803	.....	.....(14,928)	.....	.....	.....4.375	.....3.744	MS.....	.....53,009	.....180,031	04/17/2019.	03/15/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.19

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
585055 BU 9	MEDTRONIC INC.....			.....	..	1.G FE.....	880,742	141.877	1,207,376	851,000	879,418	.....	(648)	.....	.....	4.625	4.399	MS.....	11,589	39,359	11/26/2018.	03/15/2045.
G5963# AG 8	MEGGITT PLC.....			.....	D	2.C.....	1,000,000	105.623	1,056,234	1,000,000	1,000,000	.....	.....	.....	.....	3.310	3.310	JJ.....	16,090	33,100	07/06/2016.	07/06/2023.
586054 AA 6	MEMORIAL SLOAN-KETTERING CANCER CT.....			.....	..	1.D FE.....	8,606,026	136.788	11,564,041	8,454,000	8,595,778	.....	(3,677)	.....	.....	5.000	4.873	JJ.....	211,350	422,700	02/01/2018.	07/01/2042.
588056 AW 1	MERCER INTERNATIONAL INC.....			.....	C	4.A FE.....	212,370	101.813	227,042	223,000	214,517	.....	1,191	.....	.....	5.500	6.304	JJ.....	5,656	12,265	01/17/2019.	01/15/2026.
58933Y AJ 4	MERCK & CO INC.....			.....	..	1.E FE.....	1,570,181	130.062	2,048,481	1,575,000	1,570,908	.....	109	.....	.....	4.150	4.168	MN.....	7,807	65,363	05/15/2013.	05/18/2043.
589331 AE 7	MERCK SHARP & DOHME CORP.....			.....	..	1.E FE.....	1,383,405	132.244	1,983,659	1,500,000	1,443,948	.....	5,254	.....	.....	5.950	6.563	JD.....	7,438	89,250	04/01/2001.	12/01/2028.
P6638M AA 9	METALSA SA DE CV.....			.....	D	3.A FE.....	380,480	104.626	470,817	450,000	395,498	.....	15,988	56,363	.....	4.900	10.976	AO.....	4,104	22,050	04/15/2015.	04/24/2023.
591894 CB 4	METROPOLITAN EDISON COMPANY.....			.....	..	2.B FE.....	2,886,276	109.105	3,061,483	2,806,000	2,852,781	.....	(9,925)	.....	.....	4.000	3.577	AO.....	23,695	112,240	02/01/2018.	04/15/2025.
55303X AJ 4	MGM GROWTH PROPERTIES OPERATING PA.....			.....	..	1.3.C FE.....	394,188	112.187	392,655	350,000	389,266	.....	(4,921)	.....	.....	5.750	3.675	FA.....	8,385	10,063	02/14/2020.	02/01/2027.
594918 AD 6	MICROSOFT CORPORATION.....			.....	..	1.B FE.....	3,956,640	150.852	6,034,088	4,000,000	3,965,989	.....	1,063	.....	.....	5.200	5.272	JD.....	17,333	208,000	08/24/2009.	06/01/2039.
594918 CC 6	MICROSOFT CORPORATION.....			.....	..	2.1.A FE.....	21,386,806	105.454	22,556,696	21,390,000	11,731,433	.....	36	.....	.....	2.525	2.526	JD.....	45,008	270,049	06/01/2020.	06/01/2050.
59565X AC 4	MIDCONTINENT COMMUNICATIONS.....			.....	..	2.4.C FE.....	111,570	104.500	113,905	109,000	111,111	.....	(336)	.....	.....	5.375	4.776	FA.....	2,213	5,055	11/30/2020.	08/15/2027.
60040# AA 0	MILLENNIUM PIPELINE CO LLC.....			.....	..	1.G PL.....	1,992,657	114.135	2,274,313	1,992,657	1,992,657	.....	.....	.....	.....	5.330	5.330	MJSD.	295	104,093	08/26/2010.	06/30/2027.
60040# AB 8	MILLENNIUM PIPELINE CO LLC.....			.....	..	1.G PL.....	1,395,360	128.252	1,789,574	1,395,360	1,395,360	.....	.....	.....	.....	6.000	6.000	MJSD.	233	83,172	08/26/2010.	06/30/2032.
600814 AQ 0	MILlicom INTERNATIONAL CELLULAR S.....			.....	D	3.B FE.....	202,750	112.500	225,000	200,000	202,250	.....	(290)	.....	.....	6.250	6.031	MS.....	3,333	12,500	03/22/2019.	03/25/2029.
60855R AJ 9	MOLINA HEALTHCARE INC.....			.....	..	3.C FE.....	229,133	105.250	234,708	223,000	228,943	.....	(190)	.....	.....	4.375	3.720	JD.....	434	5,230	11/03/2020.	06/15/2028.
61201# AE 5	MONTANA DAKOTA UTILITIES CO.....			.....	..	1.G.....	1,000,000	112.195	1,121,953	1,000,000	1,000,000	.....	.....	.....	.....	3.780	3.780	AO.....	6,405	37,800	01/01/2019.	10/30/2025.
61744Y AK 4	MORGAN STANLEY.....			.....	..	2.5.A FE.....	2,302,979	114.169	2,625,896	2,300,000	2,302,070	.....	(276)	.....	.....	3.591	3.577	JJ.....	36,479	82,593	07/19/2017.	07/22/2028.
61744Y AL 2	MORGAN STANLEY.....			.....	..	2.5.A FE.....	1,322,115	123.248	1,626,871	1,320,000	1,321,858	.....	(78)	.....	.....	3.971	3.960	JJ.....	23,151	52,417	07/19/2017.	07/22/2038.
61746B DQ 6	MORGAN STANLEY.....			.....	..	2.A FE.....	991,240	110.782	1,107,817	1,000,000	996,696	.....	911	.....	.....	3.875	3.982	AO.....	6,674	38,750	04/23/2014.	04/29/2024.
61761J 3R 8	MORGAN STANLEY.....			.....	..	2.A FE.....	685,308	111.777	771,259	690,000	687,205	.....	451	.....	.....	3.125	3.205	JJ.....	9,224	21,563	07/20/2016.	07/27/2026.
61980A AD 5	MOTIVA ENTERPRISES LLC.....			.....	..	2.B FE.....	19,318,203	124.148	20,968,530	16,890,000	18,988,893	.....	(59,503)	.....	.....	6.850	5.766	JJ.....	533,489	1,156,965	02/01/2018.	01/15/2040.
55336V AJ 9	MPLX LP.....			.....	..	1.2.B FE.....	9,601,177	115.507	10,863,424	9,405,000	9,517,029	.....	(22,410)	.....	.....	4.875	4.574	JD.....	38,208	458,494	12/21/2016.	06/01/2025.
55336V AN 0	MPLX LP.....			.....	..	2.2.B FE.....	971,222	118.588	1,142,001	963,000	971,406	.....	(24)	.....	.....	4.700	4.641	AO.....	9,555	33,511	07/01/2020.	04/15/2048.
55342U AH 7	MPT OPERATING PARTNERSHIP LP.....			.....	..	1.3.A FE.....	483,398	106.375	493,580	464,000	481,431	.....	(1,572)	.....	.....	5.000	4.067	AO.....	4,898	15,600	09/30/2020.	10/15/2027.
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT.....			.....	..	1.3.A FE.....	446,188	104.700	465,915	445,000	445,801	.....	(199)	.....	.....	5.250	5.194	FA.....	9,734	23,363	01/24/2019.	08/01/2026.
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT.....			.....	..	1.3.A FE.....	2,292,250	106.875	2,458,125	2,300,000	2,293,127	.....	619	.....	.....	4.625	4.667	FA.....	44,323	107,852	07/19/2019.	08/01/2029.
626738 AE 8	MURPHY OIL USA INC.....			.....	..	1.3.B FE.....	484,304	106.375	499,963	470,000	483,603	.....	(580)	.....	.....	4.750	4.188	MS.....	6,573	14,855	12/15/2020.	09/15/2029.
631005 BC 8	NARRAGANSETT ELECTRIC COMPANY.....			.....	..	1.G FE.....	6,000,000	137.415	8,244,870	6,000,000	6,000,000	.....	.....	.....	.....	5.638	5.638	MS.....	99,605	338,280	03/17/2010.	03/15/2040.
P7077@ AH 7	NASSAU AIRPORT DEVELOPMENT CO.....			.....	D	3.C PL.....	10,320,000	89.140	9,199,226	10,320,000	10,320,000	.....	.....	.....	.....	6.340	6.340	MJSD.	1,817	649,058	02/01/2018.	03/31/2035.
63859W AF 6	NATIONWIDE BUILDING SOCIETY.....			.....	D	2.5.B FE.....	375,792	109.363	437,451	400,000	379,139	.....	1,297	.....	.....	4.125	4.706	AO.....	3,346	16,500	04/24/2018.	10/18/2032.
780097 BK 6	NATWEST GROUP PLC.....			.....	D	2.5.B FE.....	8,430,000	110.629	9,326,033	8,430,000	8,430,000	.....	.....	.....	.....	4.269	4.269	MS.....	98,966	359,877	03/19/2019.	03/22/2025.
63938C AE 8	NAVIENT CORP.....			.....	..	1.3.C FE.....	120,175	109.598	120,558	110,000	116,921	.....	(2,319)	.....	.....	7.250	4.766	MS.....	2,127	7,975	07/29/2019.	09/25/2023.
63938C AK 4	NAVIENT CORP.....			.....	..	1.3.C FE.....	260,625	100.875	280,433	278,000	261,175	.....	550	.....	.....	5.000	6.190	MS.....	4,093	.....	09/30/2020.	03/15/2027.
78442F EQ 7	NAVIENT CORP.....			.....	..	3.C FE.....	515,483	104.500	548,625	525,000	520,280	.....	2,086	.....	.....	5.500	5.969	JJ.....	12,513	28,875	09/07/2018.	01/25/2023.
63946B AJ 9	NBCUNIVERSAL MEDIA LLC.....			.....	..	1.G FE.....	1,800,767	130.952	2,619,036	2,000,000	1,826,252	.....	4,189	.....	.....	4.450	5.112	JJ.....	41,039	89,000	12/10/2013.	01/15/2043.
64110D AL 8	NETAPP INC.....			.....	..	1.2.B FE.....	899,406	104.452	940,071	900,000	899,466	.....	60	.....	.....	1.875	1.889	JD.....	422	8,438	06/17/2020.	06/22/2025.
64110L AN 6	NETFLIX INC.....			.....	..	1.3.C FE.....	276,413	110.875	302,689	273,000	275,827	.....	(417)	.....	.....	4.375	4.174	MN.....	1,526	11,944	07/29/2019.	11/15/2026.
64110L AT 3	NETFLIX INC.....			.....	..	1.3.B FE.....	233,095	119.875	275,713	230,000	232,689	.....	(278)	.....	.....	5.875	5.683	MN.....	1,727	13,513	07/18/2019.	11/15/2028.
013104 AC 8	NEW ALBERTSONS INC.....			.....	..	4.B FE.....	144,360	116.000	167,040	144,000	144,241	.....	(34)	.....	.....	7.750	7.712	JD.....	496	11,160	02/28/2017.	06/15/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.20

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
013104 AF 1						4.B FE.....	175,420	118.375	211,891	179,000	176,205		223			7.450	7.702	FA.....	5,556	13,336	01/25/2017.	08/01/2029.
64952W CX 9						1.A FE.....	1,212,852	111.611	1,339,332	1,200,000	1,210,767		(1,366)			3.000	2.858	JJ.....	17,100	36,000	06/13/2019.	01/10/2028.
62912X AC 8						2.C FE.....	221,769	135.198	250,116	185,000	219,701		(1,156)			7.768	5.991	JD.....	639	14,371	02/27/2019.	12/15/2037.
62912X AF 1					2	2.C FE.....	223,965	113.296	252,649	223,000	223,705		(97)			4.875	4.815	FA.....	4,107	10,871	03/13/2018.	08/15/2027.
65473Q BC 6					1	2.B FE.....	1,204,858	130.975	1,584,801	1,210,000	1,205,540		103			4.800	4.827	FA.....	21,941	58,080	04/09/2013.	02/15/2044.
65473Q BD 4					1	2.B FE.....	7,549,916	143.844	10,932,114	7,600,000	7,555,135		855			5.650	5.695	FA.....	178,917	429,400	10/03/2013.	02/01/2045.
654894 AF 1						2.C FE.....	10,532,042	134.859	13,796,117	10,230,000	10,457,023		(27,559)			8.000	7.548	AO.....	204,600	818,400	02/01/2018.	04/01/2027.
65557F AD 8					D	1.G FE.....	2,663,430	106.153	2,765,273	2,605,000	2,621,168		(8,916)			4.250	3.874	MS.....	30,753	110,713	11/12/2015.	09/21/2022.
665772 CB 3						1.F FE.....	4,682,754	150.385	7,062,066	4,696,000	4,683,997		452			6.250	6.276	JD.....	24,458	293,500	02/01/2018.	06/01/2036.
665859 AM 6						1.F FE.....	1,298,302	101.969	1,329,678	1,304,000	1,303,572		646			3.375	3.427	FA.....	15,648	44,010	08/17/2011.	08/23/2021.
872649 BH 0						2.B FE.....	507,380	140.641	703,205	500,000	503,974		(327)			7.750	7.620	JD.....	3,229	38,750	05/24/2002.	06/01/2029.
668074 F@ 1						1.G.....	5,000,000	108.027	5,401,343	5,000,000	5,000,000					2.800	2.800	JD.....	6,222	140,000	06/15/2016.	06/15/2026.
66989H AK 4					1	1.D FE.....	262,459	130.998	314,394	240,000	260,191		(519)			4.000	3.485	MN.....	1,093	9,600	05/03/2016.	11/20/2045.
629377 CC 4					1	3.B FE.....	514,995	105.604	511,123	484,000	504,006		(7,105)			6.625	4.900	JJ.....	14,786	32,065	08/06/2019.	01/15/2027.
67021C AF 4						1.E FE.....	3,689,925	143.667	5,387,505	3,750,000	3,701,451		1,380			5.500	5.611	MS.....	60,729	206,250	03/11/2010.	03/15/2040.
Q6518@ AA 0					D	2.B.....	4,000,000	108.918	4,356,704	4,000,000	4,000,000					3.080	3.080	MS.....	35,933	123,200	09/16/2016.	09/16/2026.
67079B AB 6					2	2.B FE.....	200,382	101.061	202,123	200,000	200,370		(12)			1.230	1.190	AO.....	718		11/03/2020.	10/01/2025.
67080L AA 3					2	1.C FE.....	9,934,314	119.466	11,684,969	9,781,000	9,908,118		(13,854)			4.000	3.805	MN.....	65,207	391,240	02/14/2019.	11/01/2028.
674599 CR 4					2	3.C FE.....	1,505,820	93.500	1,402,500	1,500,000	1,504,760		(763)			3.200	3.138	FA.....	18,133	48,933	08/06/2019.	08/15/2026.
674599 CX 1					2	3.B FE.....	3,214,481	84.552	2,720,038	3,217,000	3,214,580		72			4.300	4.306	FA.....	52,258	141,021	08/06/2019.	08/15/2039.
674599 DG 7						3.B FE.....	12,233,108	46.000	12,056,140	26,209,000	12,956,331		565,906				4.474	N/A.....			09/18/2019.	10/10/2036.
674599 DJ 1						3.B FE.....	3,336,577	99.000	2,733,390	2,761,000	3,314,072		(17,596)			6.200	4.616	MS.....	50,404	171,182	09/18/2019.	03/15/2040.
67755# AA 0					1	1.G PL.....	10,000,000	112.059	11,205,873	10,000,000	10,000,000					3.460	3.460	MJSD.....	961	346,000	07/06/2017.	07/06/2027.
682189 AQ 8					2	3.B FE.....	532,125	103.500	539,235	521,000	531,536		(589)			3.875	3.402	MS.....	7,290		09/29/2020.	09/01/2028.
682691 AA 8					1	3.C FE.....	199,426	103.761	206,484	199,000	199,424		(2)			4.000	3.968	MS.....	310		12/11/2020.	09/15/2030.
85172F AP 4					1	3.C FE.....	844,820	109.250	870,723	797,000	841,210		(3,610)			6.125	3.942	MS.....	14,374		10/05/2020.	03/15/2024.
68268N AG 8						2.B FE.....	2,927,146	120.166	3,540,102	2,946,000	2,930,151		391			6.125	6.172	FA.....	75,184	180,443	01/21/2011.	02/01/2041.
68389X AE 5						1.G FE.....	6,681,622	158.967	7,948,360	5,000,000	6,332,692		(51,094)			6.500	4.299	AO.....	68,611	325,000	02/19/2013.	04/15/2038.
68389X AM 7						1.G FE.....	14,008,762	143.526	19,212,323	13,386,000	13,954,191		(17,004)			5.375	5.030	JJ.....	331,768	719,498	02/01/2018.	07/15/2040.
68389X AU 9					1	1.G FE.....	1,659,750	109.455	1,811,477	1,655,000	1,658,160		(833)			3.400	3.342	JJ.....	27,041	56,270	01/18/2019.	07/08/2024.
68389X BB 0					1	1.G FE.....	3,611,866	102.674	3,798,920	3,700,000	3,680,461		13,768			2.500	2.896	MN.....	11,819	92,500	09/10/2015.	05/15/2022.
68389X BC 8					1	1.G FE.....	863,688	109.826	922,538	840,000	852,160		(2,594)			2.950	2.598	MN.....	3,166	24,780	05/02/2016.	05/15/2025.
68389X BJ 3					1	1.G FE.....	9,256,443	122.746	12,397,346	10,100,000	9,291,447		16,551			4.000	4.532	JJ.....	186,289	404,000	10/26/2018.	07/15/2046.
68389X BL 8					1	1.G FE.....	1,469,750	105.150	1,545,701	1,470,000	1,469,901		35			2.400	2.403	MS.....	10,388	35,280	06/29/2016.	09/15/2023.
68389X BT 1					1	1.G FE.....	1,689,375	107.476	1,816,341	1,690,000	1,689,464		89			2.500	2.508	AO.....	10,563	21,125	03/30/2020.	04/01/2025.
59284B AG 3					D	2.C FE.....	9,020,002	121.150	11,145,800	9,200,000	9,027,562		2,667			5.500	5.636	JJ.....	233,322	506,000	02/01/2018.	01/15/2048.
694308 JM 0					2	2.C FE.....	5,302,422	113.908	6,097,506	5,353,000	5,192,469		4,436			4.550	4.669	JJ.....	121,104		07/07/2020.	07/01/2030.
694308 JN 8					2	2.C FE.....	5,302,422	119.161	6,378,704	5,353,000	5,188,825		792			4.950	5.011	JJ.....	131,751		07/07/2020.	07/01/2050.
695114 BT 4						1.E FE.....	7,776,947	154.487	11,852,204	7,672,000	7,762,574		(5,276)			7.700	7.538	MN.....	75,484	590,744	02/01/2018.	11/15/2031.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.21

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
695114	CB	2	PACIFICORP.....	.....	..	.....	1.E FE.....	.....4,637,808	...144.256	.....6,707,913	.....4,650,000	.....4,638,951	.....	.....415	.....	.....	...6.100	...6.124	FA.....	.....118,188	.....283,650	02/01/2018.	08/01/2036.
70014L	AA	8	PARK AEROSPACE HOLDINGS LTD.....	.....	D	.....	2.C FE.....	.....54,526	...104.951	.....55,624	.....53,000	.....53,556	.....	.....(323)	.....	.....	...5.250	...4.571	FA.....	.....1,051	.....2,783	02/14/2019.	08/15/2022.
70014L	AB	6	PARK AEROSPACE HOLDINGS LTD.....	.....	D	.....1	2.C FE.....	.....180,358	...109.064	.....188,680	.....173,000	.....176,719	.....	.....(1,081)	.....	.....	...5.500	...4.751	FA.....	.....3,595	.....9,515	07/24/2017.	02/15/2024.
701885	AF	2	PARSLEY ENERGY LLC/ PARSLEY FINANC.....	.....	..	.....2	3.C FE.....	.....550,713	...104.150	.....572,825	.....550,000	.....550,599	.....	.....(113)	.....	.....	...5.250	...5.169	FA.....	.....10,908	.....	09/22/2020.	08/15/2025.
701885	AH	8	PARSLEY ENERGY LLC/ PARSLEY FINANC.....	.....	..	.....1	3.C FE.....	.....310,500	...109.450	.....328,350	.....300,000	.....310,108	.....	.....(392)	.....	.....	...5.625	...4.828	AO.....	.....3,563	.....	10/14/2020.	10/15/2027.
69327R	AG	6	PDC ENERGY INC.....	.....	..	.....1	3.C FE.....	.....211,238	...102.761	.....220,936	.....215,000	.....212,358	.....	.....612	.....	.....	...6.125	...6.504	MS.....	.....3,877	.....13,169	02/12/2019.	09/15/2024.
709068	C*	9	PENNSYLVANIA POWER CO.....	.....	..	.....	1.F.....	.....1,600,000	...108.063	.....1,729,011	.....1,600,000	.....1,600,000	.....	.....	.....	.....	...6.090	...6.090	JD.....	.....271	.....97,440	06/30/2009.	06/30/2022.
709599	AH	7	PENSKE TRUCK LEASING COMPANY LP /.....	.....	..	.....	2.B FE.....	.....4,596,210	...106.611	.....4,797,495	.....4,500,000	.....4,519,705	.....	.....(12,182)	.....	.....	...4.875	...4.575	JJ.....	.....103,594	.....219,375	10/16/2013.	07/11/2022.
709599	AW	4	PENSKE TRUCK LEASING COMPANY LP /.....	.....	..	.....2	2.B FE.....	.....3,589,020	...111.194	.....4,002,984	.....3,600,000	.....3,593,126	.....	.....1,040	.....	.....	...3.400	...3.436	MN.....	.....15,640	.....122,400	10/26/2016.	11/15/2026.
71644E	AE	2	PETRO-CANADA.....	.....	A	.....	2.A FE.....	.....13,399,596	...129.032	.....16,553,502	.....12,829,000	.....13,235,567	.....	.....(59,861)	.....	.....	...7.875	...7.158	JD.....	.....44,902	.....1,010,284	02/01/2018.	06/15/2026.
71644E	AF	9	PETRO-CANADA.....	.....	A	.....	2.A FE.....	.....13,252,654	...130.169	.....17,101,538	.....13,138,000	.....13,228,009	.....	.....(8,903)	.....	.....	...7.000	...6.882	MN.....	.....117,512	.....919,660	02/01/2018.	11/15/2028.
718546	AH	7	PHILLIPS 66.....	.....	..	.....	2.A FE.....	.....14,042,329	...139.036	.....19,277,300	.....13,865,000	.....14,018,390	.....	.....(3,637)	.....	.....	...5.875	...5.784	MN.....	.....135,761	.....814,569	03/08/2012.	05/01/2042.
718592	AB	4	PHILLIPS-VAN HEUSEN CORPORATION.....	.....	..	.....	2.C FE.....	.....79,135	...117.233	.....75,029	.....64,000	.....69,297	.....	.....(1,687)	.....	.....	...7.750	...4.638	MN.....	.....634	.....4,960	05/23/2014.	11/15/2023.
72147K	AC	2	PILGRIMS PRIDE CORP.....	.....	..	.....2	3.A FE.....	.....1,070,079	...102.660	.....1,072,797	.....1,045,000	.....1,066,915	.....	.....(3,164)	.....	.....	...5.750	...4.528	MS.....	.....17,692	.....1,668	09/28/2020.	03/15/2025.
72650R	AZ	5	PLAINS ALL AMERICAN PIPELINE LP.....	.....	..	.....1	3.A FE.....	.....6,987,610	...102.968	.....7,207,725	.....7,000,000	.....6,997,992	.....	.....1,357	.....	.....	...3.650	...3.671	JD.....	.....21,292	.....255,500	03/13/2012.	06/01/2022.
69349L	AM	0	PNC BANK NA.....	.....	..	.....2	1.G FE.....	.....3,124,707	...108.405	.....3,360,561	.....3,100,000	.....3,107,605	.....	.....(2,775)	.....	.....	...3.800	...3.699	JJ.....	.....51,047	.....117,800	02/25/2014.	07/25/2023.
69349L	AQ	1	PNC BANK NA.....	.....	..	.....2	1.G FE.....	.....642,384	...115.291	.....691,746	.....600,000	.....622,660	.....	.....(4,252)	.....	.....	...4.200	...3.347	MN.....	.....4,200	.....25,200	01/14/2016.	11/01/2025.
693475	AW	5	PNC FINANCIAL SERVICES GROUP INC (.....	.....	..	.....2	1.G FE.....	.....3,561,272	...115.269	.....3,919,146	.....3,400,000	.....3,542,242	.....	.....(15,077)	.....	.....	...3.450	...2.877	AO.....	.....22,157	.....117,300	09/20/2019.	04/23/2029.
69351U	AM	5	PPL ELECTRIC UTILITIES CORPORATION.....	.....	..	.....	1.F FE.....	.....1,339,825	...150.627	.....1,506,271	.....1,000,000	.....1,272,714	.....	.....(9,772)	.....	.....	...6.250	...4.119	MN.....	.....7,986	.....62,500	02/19/2013.	05/15/2039.
69354N	AC	0	PRA GROUP INC.....	.....	..	.....2	3.B FE.....	.....610,050	...108.000	.....629,640	.....583,000	.....608,897	.....	.....(1,153)	.....	.....	...7.375	...5.917	MS.....	.....14,810	.....	12/02/2020.	09/01/2025.
740816	AD	5	PRESIDENT & FELLOWS OF HARVARD.....	.....	..	.....	1.A FE.....	.....1,266,658	...147.088	.....1,470,877	.....1,000,000	.....1,210,966	.....	.....(8,068)	.....	.....	...5.625	...3.959	AO.....	.....14,063	.....56,250	02/19/2013.	10/01/2038.
740816	AH	6	PRESIDENT & FELLOWS OF HARVARD.....	.....	..	.....	1.A FE.....	.....4,544,485	...141.879	.....6,490,973	.....4,575,000	.....4,550,408	.....	.....722	.....	.....	...4.875	...4.918	AO.....	.....47,084	.....223,031	11/04/2010.	10/15/2040.
740816	AG	8	PRESIDENT AND FELLOWS OF HARVARD.....	.....	..	.....	1.A FE.....	.....10,880,534	...161.872	.....14,869,544	.....9,186,000	.....10,736,786	.....	.....(51,664)	.....	.....	...6.500	...5.062	JJ.....	.....275,325	.....597,090	02/01/2018.	01/15/2039.
74166M	AC	0	PRIME SECURITY SERVICES BORROWER L.....	.....	..	.....1	3.C FE.....	.....563,805	...109.500	.....584,730	.....534,000	.....561,557	.....	.....(2,028)	.....	.....	...5.750	...4.609	MS.....	.....9,041	.....24,236	09/09/2020.	04/15/2026.
74166M	AF	3	PRIME SECURITY SERVICES BORROWER L.....	.....	..	.....2	3.C FE.....	.....167,911	...99.250	.....167,733	.....169,000	.....167,963	.....	.....51	.....	.....	...3.375	...3.482	JD.....	.....254	.....1,822	08/18/2020.	08/31/2027.
74256L	BJ	7	PRINCIPAL LIFE GLOBAL FUNDING II.....	.....	..	.....	1.E FE.....	.....3,502,415	...105.916	.....3,707,057	.....3,500,000	.....3,501,923	.....	.....(468)	.....	.....	...2.250	...2.235	MN.....	.....8,750	.....78,750	12/11/2019.	11/21/2024.
743315	AN	3	PROGRESSIVE CORP.....	.....	..	.....	1.F FE.....	.....2,560,875	...102.177	.....2,554,428	.....2,500,000	.....2,505,438	.....	.....(8,219)	.....	.....	...3.750	...3.405	FA.....	.....33,333	.....93,750	06/25/2013.	08/23/2021.
743315	AV	5	PROGRESSIVE CORPORATION (THE).....	.....	..	.....1	1.F FE.....	.....2,685,672	...119.579	.....2,869,886	.....2,400,000	.....2,652,561	.....	.....(27,472)	.....	.....	...4.000	...2.564	MS.....	.....32,000	.....96,000	10/11/2019.	03/01/2029.
69370C	AC	4	PTC INC.....	.....	..	.....1	3.C FE.....	.....225,630	...104.813	.....228,491	.....218,000	.....225,197	.....	.....(433)	.....	.....	...4.000	...3.288	FA.....	.....3,294	.....	08/27/2020.	02/15/2028.
74456Q	AU	0	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	..	.....	1.E FE.....	.....1,487,211	...138.645	.....2,068,586	.....1,492,000	.....1,488,195	.....	.....114	.....	.....	...5.375	...5.397	MN.....	.....13,366	.....80,195	11/18/2009.	11/01/2039.
74456Q	AV	8	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	..	.....	1.E FE.....	.....4,289,237	...144.250	.....5,409,379	.....3,750,000	.....4,186,665	.....	.....(14,923)	.....	.....	...5.500	...4.559	MS.....	.....68,750	.....206,250	02/19/2013.	03/01/2040.
74456Q	BQ	8	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	..	.....1	1.E FE.....	.....2,318,116	...122.811	.....2,855,363	.....2,325,000	.....2,318,540	.....	.....151	.....	.....	...3.800	...3.817	MS.....	.....29,450	.....88,350	02/01/2018.	03/01/2046.
74456Q	BR	6	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	..	.....1	1.F FE.....	.....795,775	...108.009	.....928,881	.....860,000	.....819,602	.....	.....6,368	.....	.....	...2.250	...3.156	MS.....	.....5,698	.....19,350	01/30/2017.	09/15/2026.
74531E	AC	6	PUGET SOUND ENERGY INC.....	.....	..	.....	1.G FE.....	.....6,820,054	...136.199	.....9,499,880	.....6,975,000	.....6,849,293	.....	.....10,720	.....	.....	...7.000	...7.294	AO.....	.....103,075	.....488,250	02/01/2018.	03/09/2029.
745867	AX	9	PULTE GROUP INC.....	.....	..	.....1	2.C FE.....	.....26,975	...118.000	.....30,680	.....26,000	.....26,803	.....	.....(114)	.....	.....	...5.000	...4.412	JJ.....	.....599	.....1,300	06/19/2019.	01/15/2027.
745867	AP	6	PULTE HOMES INC.....	.....	..	.....	2.C FE.....	.....103,404	...137.010	.....138,380	.....101,000	.....102,933	.....	.....(102)	.....	.....	...6.375	...6.152	MN.....	.....823	.....6,439	01/25/2017.	05/15/2033.
74736K	AJ	0	QORVO INC.....	.....	..	.....2	3.A FE.....	.....522,564	...103.250	.....537,933	.....521,000	.....522,523	.....	.....(41)	.....	.....	...3.375	...3.334	AO.....	.....4,494	.....	09/15/2020.	04/01/2031.
747525	AK	9	QUALCOMM INC.....	.....	..	.....1	1.G FE.....	.....6,136,616	...142.277	.....8,247,792	.....5,797,000	.....6,109,821	.....	.....(7,256)	.....	.....	...4.800	...4.432	MN.....	.....31,690	.....278,256	01/20/2017.	05/20/2045.
747525	AV	5	QUALCOMM INCORPORATED.....	.....	..	.....2	1.G FE.....	.....10,941,089	...135.588	.....15,856,958	.....11,695,000	.....10,968,737	.....	.....13,310	.....	.....	...4.300	...4.711	MN.....	.....57,273	.....502,885	10/25/2018.	05/20/2047.
74840L	AB	8	QUICKEN LOANS INC.....	.....	..	.....1	3.B FE.....	.....1,259,089	...106.750	.....1,286,338	.....1,205,000	.....1,253,629	.....	.....(5,398)	.....	.....	...5.250	...4.256	JJ.....	.....29,171	.....34,650	09/28/2020.	01/15/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.22

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74841C	AA	9			1	3.B FE	240,000	102.000	244,800	240,000	240,000					3.625	3.625	MS	2,586		12/15/2020	03/01/2029
913017	BA	6				2.A FE	2,140,240	145.152	2,903,030	2,000,000	2,073,284		(5,963)			7.500	6.932	MS	44,167	150,000	04/01/2001	09/15/2029
913017	BT	5				2.A FE	22,156,310	130.401	26,202,797	20,094,000	21,995,019		(57,826)			4.500	3.841	JD	75,353	904,230	02/08/2019	06/01/2042
759509	AF	9			1	2.B FE	150,374	101.567	152,350	150,000	150,344		(30)			1.300	1.249	FA	802		07/29/2020	08/15/2025
76119L	AA	9			2	3.B FE	175,760	105.250	177,873	169,000	174,051		(1,161)			6.125	5.457	MN	1,725	10,351	06/20/2019	11/01/2026
767201	AL	0		D		1.F FE	3,168,098	146.446	4,642,322	3,170,000	3,168,453		44			5.200	5.204	MN	27,015	164,840	10/28/2010	11/02/2040
76823#	AT	8			1	2.A	3,250,000	100.823	3,276,737	3,250,000	3,250,000					3.420	3.420	AO	23,465	111,150	03/28/2018	04/15/2021
771196	BE	1			2	1.C FE	3,121,680	110.126	3,303,780	3,000,000	3,054,893		(13,701)			3.350	2.832	MS	25,404	100,500	10/28/2015	09/30/2024
775109	AL	5		A		2.A FE	9,965,300	157.847	15,784,740	10,000,000	9,971,653		754			7.500	7.529	FA	283,333	750,000	07/30/2008	08/15/2038
776743	AM	8			1	2.B FE	284,624	101.207	288,439	285,000	284,648		24			1.000	1.027	MS	950		08/18/2020	09/15/2025
780082	AD	5		A		1.G FE	2,348,189	118.053	2,597,164	2,200,000	2,292,316		(16,246)			4.650	3.734	JJ	43,762	102,300	05/18/2017	01/27/2026
78081B	AF	0			2	2.C FE	6,807,501	106.545	7,381,438	6,928,000	6,808,287		786			3.550	3.644	MS	81,298		11/10/2020	09/02/2050
74986@	AS	0				1.G	1,000,000	105.116	1,051,155	1,000,000	1,000,000					3.390	3.390	JJ	16,573	33,900	01/05/2016	01/05/2023
78409V	AD	6			2	1.G FE	800,761	113.857	910,859	800,000	800,415		(84)			4.000	3.987	JD	1,422	32,000	11/25/2015	06/15/2025
785592	AD	8			1.5	2.C FE	594,258	109.863	658,079	599,000	597,206		713			5.625	5.767	AO	7,113	33,694	06/29/2016	04/15/2023
785592	AM	8			2	2.C FE	3,891,298	116.632	4,188,262	3,591,000	3,767,722		(37,999)			5.625	4.320	MS	67,331	201,994	05/17/2018	03/01/2025
785592	AU	0			2	2.C FE	6,533,820	114.664	6,879,828	6,000,000	6,517,826		(15,994)			4.200	2.780	MS	74,200		10/07/2020	03/15/2028
785712	AG	5		D	1	3.C FE	446,203	106.375	478,688	450,000	446,853		386			5.750	5.881	JJ	12,506	25,875	04/12/2019	09/07/2027
786514	BA	6				4.B FE	109,458	117.083	132,304	113,000	110,079		187			7.250	7.622	FA	3,414	8,193	05/02/2017	02/01/2031
80282K	AP	1			2	2.A FE	1,081,600	114.285	1,142,849	1,000,000	1,076,230		(5,370)			4.400	3.102	JJ	20,533	22,000	06/24/2020	07/13/2027
80282K	AU	0			2	2.A FE	1,767,865	103.261	1,828,759	1,771,000	1,769,990		1,050			4.450	4.514	JD	6,130	78,810	11/28/2018	12/03/2021
80282K	AZ	9			1	2.A FE	2,626,735	108.602	2,856,230	2,630,000	2,627,132		397			3.244	3.265	AO	20,381	85,554	02/11/2020	10/05/2026
L8038*	AA	4		D		3.C	5,931,821	105.979	6,316,928	5,960,520	5,950,397		6,942			5.500	5.657	MJSD	14,570	320,314	12/27/2017	09/15/2027
806605	AH	4				1.E FE	194,074	160.066	224,092	140,000	182,245		(1,741)			6.550	4.047	MS	2,700	9,170	03/28/2013	09/15/2037
81180W	BB	6		D	1	3.A FE	210,659	100.541	212,142	211,000	210,660		2			3.375	3.393	JJ	455		12/08/2020	07/15/2031
81675*	AC	8				1.G FE	20,000,000	133.618	26,723,628	20,000,000	20,000,000					6.030	6.030	JD	10,050	1,206,000	02/01/2018	12/28/2033
G8030*	AJ	9			1	2.C	3,991,950	98.589	4,042,983	4,100,850	4,100,850				126,600	2.350	2.350	JJ	40,422	99,630	01/31/2018	01/31/2025
822582	AN	2		D		1.D FE	5,971,200	144.317	8,659,026	6,000,000	5,976,762		665			5.500	5.533	MS	88,000	330,000	03/18/2010	03/25/2040
822582	CD	2		D	1	1.D FE	546,117	107.656	592,109	550,000	546,517		348			2.375	2.455	MN	1,959	13,063	11/04/2019	11/07/2029
82481L	AD	1		D	1	2.B FE	1,298,453	111.868	1,454,288	1,300,000	1,299,054		148			3.200	3.214	MS	11,324	41,600	09/19/2016	09/23/2026
05545M	AC	6			1	3.C FE	299,434	100.665	301,995	300,000	299,502		59			4.000	4.027	MS	4,000	10,000	11/01/2019	03/01/2028
78442P	GD	2			2	3.A FE	295,000	105.625	311,594	295,000	295,000					4.200	4.200	AO	2,134		10/26/2020	10/29/2025
78448T	AB	8		D	2	1.G FE	2,213,773	102.633	2,257,919	2,200,000	2,204,497		(2,819)			3.000	2.864	JJ	30,433	66,000	08/11/2017	07/15/2022
84265V	AZ	5				2.B FE	94,190	150.505	136,960	91,000	93,822		(76)			6.750	6.462	AO	1,280	6,143	05/07/2015	04/16/2040
843452	AE	6				2.A FE	469,800	142.838	745,616	522,000	486,618		1,786			8.000	8.974	MS	13,920	41,760	02/25/2003	03/01/2032
84519#	AG	9				1.F	1,125,000	105.017	1,181,443	1,125,000	1,125,000					3.250	3.250	MJSD	102	34,734	11/30/2012	09/30/2024
845467	AL	3			1.5	3.C FE	481,181	104.000	488,800	470,000	479,900		(565)			6.450	5.872	JJ	13,305	6,014	11/18/2020	01/23/2025
845467	AM	1			1	3.C FE	124,200	104.900	125,880	120,000	122,819		(753)			7.500	6.683	AO	2,250	9,000	02/08/2019	04/01/2026
85172F	AM	1				3.C FE	736,754	116.125	845,390	728,000	734,508		(1,344)			6.875	6.624	MS	14,737	50,050	03/22/2019	03/15/2025
85208N	AD	2				2.A FE	3,413,660	108.309	3,690,088	3,407,000	3,411,279		(897)			4.738	4.705	MJSD	4,932	161,424	03/28/2018	03/20/2025

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.23

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
85208N	AE	0	SPRINT SPECTRUM CO I/ II /III/ LLC.....	.....	..	.....	2.A FE.....	.....	5,255,075	...115.750	.....	6,080,348	.....	5,253,000	.....	5,254,600	.....	.....	(179)	.....	5.152	5.147	MJSD.	.....	8,269	.....	270,635	03/19/2018.	03/20/2028.
L8749#	AA	0	STADIUM FINANCE COMPANY SARL.....	.....	..	.....	1.G PL.....	.....	2,256,100	...100.996	.....	2,471,468	.....	2,447,100	.....	2,447,100	.....	.....	202,100	.....	2.220	2.220	JUL	.....	22,787	.....	52,368	07/30/2019.	07/30/2049.
L8749#	AB	8	STADIUM FINANCE COMPANY SARL.....	.....	..	.....	1.G PL.....	.....	4,512,200	...103.849	.....	5,082,594	.....	4,894,200	.....	4,894,200	.....	.....	382,000	.....	2.370	2.370	JUL	.....	48,652	.....	.....	07/30/2020.	07/30/2049.
857477	AM	5	STATE STREET CORP.....	.....	..	.....	1.F FE.....	.....	626,124	...109.571	.....	657,427	.....	600,000	.....	610,179	.....	.....	(3,323)	.....	3.700	3.081	MN	.....	2,528	.....	22,200	11/19/2015.	11/20/2023.
857477	AN	3	STATE STREET CORP.....	.....	..	.....	1.F FE.....	.....	1,015,580	...110.959	.....	1,109,593	.....	1,000,000	.....	1,008,245	.....	.....	(1,930)	.....	3.300	3.077	JD	.....	1,375	.....	33,000	01/05/2017.	12/16/2024.
857477	AW	3	STATE STREET CORP.....	.....	..	.....	1.F FE.....	.....	5,185,944	...110.017	.....	5,830,906	.....	5,300,000	.....	5,227,587	.....	.....	12,250	.....	2.650	2.926	MN	.....	16,386	.....	140,450	06/19/2017.	05/19/2026.
857477	BD	4	STATE STREET CORP.....	.....	..	.....	2.5 1.E FE.....	.....	1,093,190	...120.628	.....	1,206,279	.....	1,000,000	.....	1,079,619	.....	.....	(8,779)	.....	4.141	3.004	JD	.....	3,221	.....	41,410	06/06/2019.	12/03/2029.
858119	BL	3	STEEL DYNAMICS INC.....	.....	..	.....	2.C FE.....	.....	2,286,486	...106.287	.....	2,380,827	.....	2,240,000	.....	2,281,704	.....	.....	(4,782)	.....	2.400	1.961	JD	.....	2,389	.....	28,373	06/16/2020.	06/15/2025.
858912	AG	3	STERICYCLE INC.....	.....	..	.....	3.C FE.....	.....	197,465	...102.750	.....	198,308	.....	193,000	.....	197,421	.....	.....	(44)	.....	3.875	3.078	JJ	.....	769	.....	.....	12/18/2020.	01/15/2029.
86203#	AA	8	STONEHENGE CAPITAL FUND CONNECTICU.....	.....	..	.....	1.G.....	.....	212,706	...100.000	.....	212,706	.....	212,706	.....	212,706	.....	.....	8.000	.....	8.000	MJSD.	.....	756	.....	16,848	12/10/2015.	12/15/2025.	
863667	AF	8	STRYKER CORP.....	.....	..	.....	2.A FE.....	.....	99,124	...108.819	.....	108,819	.....	100,000	.....	99,671	.....	.....	90	.....	3.375	3.479	MN	.....	431	.....	3,375	04/28/2014.	05/15/2024.
86944B	AD	5	SUTTER HEALTH.....	.....	..	.....	1.E FE.....	.....	3,932,640	...113.380	.....	4,535,212	.....	4,000,000	.....	3,947,130	.....	.....	5,853	.....	3.695	3.897	FA	.....	55,836	.....	147,800	06/11/2018.	08/15/2028.
87166B	AA	0	SYNEOS HEALTH INC.....	.....	..	.....	4.B FE.....	.....	88,623	...100.277	.....	88,243	.....	88,000	.....	88,613	.....	.....	(10)	.....	3.625	3.473	JJ	.....	328	.....	.....	11/25/2020.	01/15/2029.
87470L	AA	9	TALLGRASS ENERGY PARTNERS LP.....	.....	..	.....	3.C FE.....	.....	1,451,781	...101.750	.....	1,455,025	.....	1,430,000	.....	1,441,096	.....	.....	(6,107)	.....	5.500	5.019	MS	.....	23,158	.....	78,650	04/09/2019.	09/15/2024.
87470L	AJ	0	TALLGRASS ENERGY PARTNERS LP/TALLG.....	.....	..	.....	3.C FE.....	.....	146,430	...102.905	.....	150,241	.....	146,000	.....	146,430	.....	.....	(0)	.....	6.000	5.953	JD	.....	219	.....	.....	12/23/2020.	12/31/2030.
87612B	BE	1	TARGA RESOURCES PARTNERS LP.....	.....	..	.....	3.C FE.....	.....	967,314	...105.037	.....	1,022,010	.....	973,000	.....	968,160	.....	.....	443	.....	5.375	5.450	FA	.....	21,791	.....	52,299	02/27/2019.	02/01/2027.
87612B	BB	7	TARGA RESOURCES PARTNERS LP/TARGA.....	.....	..	.....	2.3 C FE.....	.....	719,959	...102.500	.....	752,350	.....	734,000	.....	724,044	.....	.....	2,113	.....	5.125	5.500	FA	.....	15,674	.....	37,618	01/25/2019.	02/01/2025.
87612B	BJ	0	TARGA RESOURCES PARTNERS LP/TARGA.....	.....	..	.....	3.C FE.....	.....	122,850	...106.022	.....	124,046	.....	117,000	.....	122,806	.....	.....	(44)	.....	5.875	3.747	AO	.....	1,451	.....	.....	12/22/2020.	04/15/2026.
87724R	AG	7	TAYLOR MORRISON COMMUNITIES INC.....	.....	..	.....	3.C FE.....	.....	753,263	...108.075	.....	752,202	.....	696,000	.....	748,359	.....	.....	(4,904)	.....	6.625	3.664	JJ	.....	21,262	.....	.....	12/16/2020.	07/15/2027.
872287	AF	4	TCI COMMUNICATIONS INC.....	.....	..	.....	1.G FE.....	.....	1,006,720	...134.674	.....	1,346,736	.....	1,000,000	.....	1,002,562	.....	.....	(393)	.....	7.875	7.813	FA	.....	29,750	.....	78,750	04/01/2001.	02/15/2026.
878742	AE	5	TECK RESOURCES LTD.....	.....	A	.....	2.C FE.....	.....	288,710	...128.948	.....	355,898	.....	276,000	.....	287,114	.....	.....	(470)	.....	6.125	5.717	AO	.....	4,226	.....	16,905	06/28/2017.	10/01/2035.
88031V	AA	7	TENASKA GATEWAY PARTNERS LTD.....	.....	..	.....	2.C FE.....	.....	970,944	...104.061	.....	1,189,945	.....	1,143,513	.....	1,096,616	.....	.....	12,430	.....	6.052	8.853	MJSD.	.....	192	.....	64,701	03/30/2009.	12/30/2023.
88032W	AG	1	TENCENT HOLDINGS LTD.....	.....	D	.....	2.1 E FE.....	.....	397,414	...110.393	.....	441,572	.....	400,000	.....	397,869	.....	.....	259	.....	3.595	3.681	JJ	.....	6,471	.....	14,380	03/26/2019.	01/19/2028.
880451	AU	3	TENNESSEE GAS PIPELINE CO.....	.....	..	.....	2.B FE.....	.....	6,392,894	...141.796	.....	8,900,529	.....	6,277,000	.....	6,383,259	.....	.....	(3,516)	.....	7.625	7.440	AO	.....	119,655	.....	478,621	02/01/2018.	04/01/2037.
88166J	AA	1	TEVA PHARMACEUTICAL FINANCE IV BV.....	.....	D	.....	3.C FE.....	.....	897,711	...101.250	.....	912,263	.....	901,000	.....	900,669	.....	.....	374	.....	3.650	3.694	MN	.....	4,659	.....	32,887	11/07/2011.	11/10/2021.
883203	BT	7	TEXTRON INC.....	.....	..	.....	2.B FE.....	.....	8,226,486	...100.526	.....	8,283,326	.....	8,240,000	.....	8,239,643	.....	.....	2,112	.....	3.650	3.677	MS	.....	100,253	.....	300,760	01/23/2014.	03/01/2021.
883203	BU	4	TEXTRON INC.....	.....	..	.....	2.B FE.....	.....	1,247,513	...109.827	.....	1,372,833	.....	1,250,000	.....	1,249,101	.....	.....	260	.....	4.300	4.325	MS	.....	17,917	.....	53,750	01/23/2014.	03/01/2024.
883203	BV	2	TEXTRON INC.....	.....	..	.....	2.B FE.....	.....	5,031,900	...109.871	.....	5,493,550	.....	5,000,000	.....	5,014,384	.....	.....	(3,130)	.....	3.875	3.800	MS	.....	64,583	.....	193,750	10/24/2014.	03/01/2025.
G8781#	AA	5	THAMES WATER UTILITIES CAYMAN FINA.....	.....	D	.....	2.A.....	.....	12,000,000	...103.673	.....	12,440,794	.....	12,000,000	.....	12,000,000	.....	.....	.....	.....	3.870	3.870	FA	.....	159,960	.....	464,400	02/27/2012.	02/27/2022.
G6750*	AB	8	THE 1887 COMPANY LIMITED.....	.....	D	.....	2.C.....	.....	15,000,000	...101.151	.....	15,172,636	.....	15,000,000	.....	15,000,000	.....	.....	.....	.....	5.010	5.010	AO	.....	181,613	.....	751,464	04/04/2011.	04/04/2021.
87246Y	AC	0	TIAA ASSET MANAGEMENT FINANCE COMP.....	.....	..	.....	1.F FE.....	.....	1,188,088	...112.704	.....	1,239,744	.....	1,100,000	.....	1,169,326	.....	.....	(17,072)	.....	4.125	2.394	MN	.....	7,563	.....	45,375	11/21/2019.	11/01/2024.
891160	MJ	9	TORONTO-DOMINION BANK/THE.....	.....	A	.....	2.5 1.F FE.....	.....	5,921,680	...113.331	.....	6,737,540	.....	5,945,000	.....	5,925,845	.....	.....	1,437	.....	3.625	3.662	MS	.....	63,455	.....	215,506	02/01/2018.	09/15/2031.
891490	AR	5	TOSCO CORP.....	.....	..	.....	1.G FE.....	.....	5,297,852	...132.185	.....	6,761,283	.....	5,115,000	.....	5,250,259	.....	.....	(17,447)	.....	7								

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.24

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification									NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89417E	AH	2							1.F FE	828,435	149.079	1,025,664	688,000	803,039		(3,697)			5.350	4.109	MN	6,135	36,808	02/19/2013.	11/01/2040.
G8967#	AU	7			1				2.C FE	2,500,000	108.836	2,720,907	2,500,000	2,500,000					4.350	4.350	JD	302	108,750	07/13/2017.	06/30/2027.
07330M	AB	3			2				1.G FE	4,329,750	112.696	4,787,330	4,248,000	4,294,704		(9,025)			3.625	3.370	MS	44,914	153,990	01/05/2017.	09/16/2025.
05531G	AB	7			2				1.G FE	2,591,015	116.750	2,918,750	2,500,000	2,578,611		(8,218)			3.875	3.430	MS	27,448	96,875	07/10/2019.	03/19/2029.
902133	AG	2		D					2.A FE	11,520,722	151.185	16,273,510	10,764,000	11,457,688		(22,899)			7.125	6.484	AO	191,734	766,935	02/01/2018.	10/01/2037.
902133	AU	1		D	2				1.G FE	4,094,137	111.034	4,571,286	4,117,000	4,101,110		2,123			3.125	3.190	FA	48,603	128,656	07/31/2017.	08/15/2027.
B9550@	AA	9		B					2.B	5,836,500	103.763	6,347,958	6,117,750	6,117,750				505,250	1.840	1.840	JD	7,504	107,856	12/07/2017.	12/07/2027.
02360F	AB	2							1.F FE	3,967,520	134.607	5,384,296	4,000,000	3,976,758		853			5.300	5.353	FA	88,333	212,000	07/29/2005.	08/01/2037.
90932L	AA	5							1.E FE	293,405	100.056	293,568	293,405	293,405					3.450	3.450	JD	844	9,966	11/02/2015.	06/01/2029.
90932J	AA	0							1.E FE	1,527,109	96.482	1,473,377	1,527,109	1,527,109					2.700	2.700	MN	6,872	46,730	09/03/2019.	05/01/2032.
90964*	AG	0							2.A PL	2,000,000	112.658	2,253,169	2,000,000	2,000,000					3.990	3.990	JD	2,217	79,800	12/21/2016.	12/21/2026.
911312	AJ	5							1.G FE	6,069,850	156.896	7,060,298	4,500,000	5,734,645		(49,926)			6.200	3.969	JJ	128,650	279,000	05/23/2013.	01/15/2038.
911312	AN	6							1.G FE	1,182,684	137.333	1,647,996	1,200,000	1,186,005		406			4.875	4.968	MN	7,475	58,500	11/08/2010.	11/15/2040.
911312	AQ	9							1.G FE	938,750	103.726	975,024	940,000	939,759		133			2.450	2.465	AO	5,758	23,030	09/24/2012.	10/01/2022.
91324P	AR	3							1.G FE	8,702,434	149.477	13,901,361	9,300,000	8,758,964		20,560			5.800	6.404	MS	158,823	539,400	02/01/2018.	03/15/2036.
91324P	BE	1							1.G FE	1,126,780	160.547	1,605,468	1,000,000	1,099,785		(3,450)			6.625	5.696	MN	8,465	66,250	01/25/2011.	11/15/2037.
91324P	BK	7							1.G FE	14,179,727	163.830	17,857,481	10,900,000	13,899,750		(113,797)			6.875	4.545	FA	283,097	749,375	10/30/2018.	02/15/2038.
91324P	BN	1			1				1.G FE	5,245,058	150.409	7,931,040	5,273,000	5,249,921		615			5.700	5.737	AO	63,452	300,561	01/06/2011.	10/15/2040.
91324P	CD	2			1				1.G FE	1,487,130	130.969	1,964,541	1,500,000	1,489,093		289			4.250	4.301	MS	18,771	63,750	03/01/2013.	03/15/2043.
914744	AB	3							1.A FE	4,318,392	138.054	5,522,176	4,000,000	4,260,824		(8,361)			4.900	4.398	MS	65,333	196,000	02/19/2013.	03/01/2041.
911596	AL	8							1.G FE	1,576,590	132.164	1,982,453	1,500,000	1,529,065		(4,271)			7.500	7.063	JD	9,375	112,500	04/01/2001.	06/01/2026.
91159H	HG	8			2				1.E FE	1,330,843	109.625	1,425,120	1,300,000	1,312,025		(3,480)			3.700	3.381	JJ	20,175	47,175	04/07/2020.	01/30/2024.
91159H	HW	3			2				1.F FE	1,950,806	111.690	2,122,116	1,900,000	1,945,995		(4,708)			3.000	2.682	JJ	23,908	57,158	12/19/2019.	07/30/2029.
91913Y	AP	5							2.B FE	4,849,629	172.665	8,393,246	4,861,000	4,850,143		193			10.500	10.528	MS	150,286	510,405	02/01/2018.	03/15/2039.
Q9389#	AD	2		D					2.B	12,000,000	106.781	12,813,736	12,000,000	12,000,000					4.230	4.230	JD	15,510	507,600	12/20/2010.	12/20/2022.
92343V	CM	4							2.A FE	4,118,549	140.055	7,229,629	5,162,000	4,141,624		8,396			5.012	6.459	FA	93,426	258,719	02/01/2018.	08/21/2054.
92343V	DC	5			1				2.A FE	3,614,134	122.695	4,436,655	3,616,000	3,614,241		38			4.125	4.128	FA	56,349	149,160	02/01/2018.	08/15/2046.
92343V	EK	6			1				2.A FE	2,570,394	134.502	3,888,453	2,891,000	2,623,586		21,487			6.800	8.364	MN	32,765	196,588	05/10/2018.	05/01/2029.
92552V	AL	4			1				3.A FE	128,281	105.000	131,250	125,000	128,064		(217)			5.625	4.810	AO	1,484	3,516	09/28/2020.	04/15/2027.
92564R	AD	7			1				3.B FE	194,513	102.250	199,388	195,000	194,536		23			3.750	3.794	FA	2,763		08/25/2020.	02/15/2027.
Q9396#	AK	7		D					1.G	2,000,000	107.861	2,157,214	2,000,000	2,000,000					2.760	2.760	AO	12,113	55,200	10/12/2016.	10/12/2026.
92769X	AM	7		D	1				3.C FE	454,434	103.875	453,934	437,000	452,860		(1,574)			5.500	3.927	FA	9,080		09/28/2020.	08/15/2026.
92769X	AP	0		D	1				3.C FE	434,500	108.375	433,500	400,000	433,799		(701)			5.500	3.591	MN	2,811		11/19/2020.	05/15/2029.
92783#	AB	2							1.G PL	17,700,000	117.906	20,869,318	17,700,000	17,700,000					3.720	3.720	MJSD	1,829	658,440	02/01/2018.	11/03/2041.
P9798*	AB	6		D	1				3.C PL	2,000,000	108.815	2,176,309	2,000,000	2,000,000					6.250	6.250	MS	39,583	125,000	09/06/2018.	03/07/2025.
92826C	AF	9			1				1.D FE	3,208,830	136.974	4,402,338	3,214,000	3,209,130		107			4.300	4.310	JD	6,526	138,202	02/01/2018.	12/14/2045.
92826C	AH	5			1				1.D FE	1,743,604	111.423	2,034,591	1,826,000	1,759,973		8,645			2.750	3.357	MS	14,786	50,215	01/25/2019.	09/15/2027.
92840V	AA	0			1				3.A FE	203,475	104.220	212,609	204,000	203,597		59			5.500	5.541	MS	3,740	11,220	11/07/2018.	09/01/2026.
92840V	AB	8			1				3.A FE	329,814	106.364	340,365	320,000	326,699		(1,941)			5.625	4.894	FA	6,800	18,000	05/29/2019.	02/15/2027.
92840V	AF	9			1				3.A FE	147,919	106.000	155,820	147,000	147,667		(167)			5.000	4.860	JJ	3,083	8,167	06/06/2019.	07/31/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value																			Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code																				
92857W	BM	1	VODAFONE GROUP PLC.....	.....D	.....	2.B FE.....	.....14,298,136	.....139.295	.....18,346,531	.....13,171,000	.....14,270,386	.....	.....(19,379)	.....	.....	.....5.250	.....4.705	MN.....	.....59,544	.....691,478	07/17/2019.	05/30/2048.
92857W	BS	8	VODAFONE GROUP PLC.....	.....D	.....1	2.B FE.....	.....10,237,373	.....133.640	.....13,135,485	.....9,829,000	.....10,227,794	.....	.....(6,694)	.....	.....	.....4.875	.....4.617	JD.....	.....15,972	.....479,164	07/26/2019.	06/19/2049.
928668	AR	3	VOLKSWAGEN GROUP OF AMERICA FINANC.....	.....	.....	2.A FE.....	.....7,952,720	.....109.982	.....8,798,560	.....8,000,000	.....7,971,657	.....	.....9,091	.....	.....	.....4.250	.....4.383	MN.....	.....45,333	.....340,000	11/07/2018.	11/13/2023.
931142	CS	0	WALMART INC.....	.....	.....	1.C FE.....	.....5,949,300	.....152.930	.....9,175,824	.....6,000,000	.....5,958,886	.....	.....1,154	.....	.....	.....5.625	.....5.684	AO.....	.....84,375	.....337,500	03/24/2010.	04/01/2040.
254687	DF	0	WALT DISNEY CO.....	.....	.....	1.G FE.....	.....5,128,819	.....131.512	.....5,929,890	.....4,509,000	.....5,022,809	.....	.....(95,787)	.....	.....	.....7.700	.....4.954	AO.....	.....58,830	.....347,193	11/22/2019.	10/30/2025.
254687	DM	5	WALT DISNEY CO.....	.....	.....	2.A FE.....	.....3,869,515	.....136.681	.....4,194,740	.....3,069,000	.....3,776,465	.....	.....(84,092)	.....	.....	.....7.125	.....3.505	AO.....	.....50,415	.....218,666	11/22/2019.	04/08/2028.
254687	ED	4	WALT DISNEY CO.....	.....	.....	1.G FE.....	.....7,924,482	.....168.207	.....11,732,459	.....6,975,000	.....7,889,440	.....	.....(31,710)	.....	.....	.....8.150	.....6.783	AO.....	.....116,851	.....568,463	11/22/2019.	10/17/2036.
C9716#	AA	7	WASTE CONNECTIONS INC.....	.....	.....	2.A FE.....	.....5,000,000	.....100.789	.....5,039,432	.....5,000,000	.....5,000,000	.....	.....	.....	.....	.....2.390	.....2.390	JD.....	.....9.958	.....119,500	06/01/2016.	06/01/2021.
C9716#	AB	5	WASTE CONNECTIONS INC.....	.....	.....	2.A FE.....	.....3,000,000	.....104.829	.....3,144,869	.....3,000,000	.....3,000,000	.....	.....	.....	.....	.....2.750	.....2.750	JD.....	.....6.875	.....82,500	06/01/2016.	06/01/2023.
G9523#	AF	5	WEIR GROUP PLC.....	.....D	.....	3.A.....	.....2,106,840	.....100.884	.....2,017,682	.....2,000,000	.....2,015,699	.....	.....(13,452)	.....	.....	.....4.270	.....3.552	FA.....	.....32,025	.....85,400	05/30/2013.	02/16/2022.
949746	RF	0	WELLS FARGO & COMPANY.....	.....	.....	2.B FE.....	.....14,327,729	.....141.730	.....22,790,152	.....16,080,000	.....14,412,251	.....	.....30,769	.....	.....	.....5.606	.....6.479	JJ.....	.....415,666	.....901,445	02/01/2018.	01/15/2044.
94974B	GH	7	WELLS FARGO & COMPANY.....	.....	.....	2.A FE.....	.....3,591,840	.....108.714	.....3,805,004	.....3,500,000	.....3,573,500	.....	.....(16,695)	.....	.....	.....3.000	.....2.462	FA.....	.....38,500	.....105,000	11/21/2019.	02/19/2025.
94974B	GP	9	WELLS FARGO & COMPANY.....	.....	.....	2.A FE.....	.....1,057,800	.....112.334	.....1,123,340	.....1,000,000	.....1,047,777	.....	.....(9,379)	.....	.....	.....3.550	.....2.476	MS.....	.....9,072	.....35,500	12/04/2019.	09/29/2025.
95000U	2D	4	WELLS FARGO & COMPANY.....	.....	.....1	2.A FE.....	.....2,395,728	.....118.700	.....2,848,802	.....2,400,000	.....2,396,424	.....	.....366	.....	.....	.....4.150	.....4.172	JJ.....	.....43,437	.....99,600	01/16/2019.	01/24/2029.
95000U	2G	7	WELLS FARGO & COMPANY.....	.....	.....1.5	1.F FE.....	.....199,328	.....109.099	.....218,198	.....200,000	.....199,389	.....	.....53	.....	.....	.....2.879	.....2.915	AO.....	.....976	.....5,758	11/05/2019.	10/30/2030.
95000U	2M	4	WELLS FARGO & COMPANY.....	.....	.....2.5	1.F FE.....	.....12,500,000	.....142.122	.....17,765,213	.....12,500,000	.....12,500,000	.....	.....	.....	.....	.....5.013	.....5.013	AO.....	.....151,434	.....320,275	03/23/2020.	04/04/2051.
95709T	AJ	9	WESTAR ENERGY INC.....	.....	.....1	1.F FE.....	.....698,529	.....124.752	.....829,597	.....665,000	.....693,020	.....	.....(815)	.....	.....	.....4.100	.....3.813	AO.....	.....6,816	.....27,265	05/08/2013.	04/01/2043.
95709T	AL	4	WESTAR ENERGY INC.....	.....	.....1	1.F FE.....	.....119,999	.....110.710	.....132,852	.....120,000	.....119,999	.....	.....0	.....	.....	.....3.250	.....3.250	JD.....	.....325	.....3,900	11/05/2015.	12/01/2025.
960386	AQ	3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE.....	.....	.....1	2.C FE.....	.....1,758,099	.....107.886	.....1,898,792	.....1,760,000	.....1,758,279	.....	.....180	.....	.....	.....3.200	.....3.224	JD.....	.....2,503	.....25,970	06/16/2020.	06/15/2025.
960413	AS	1	WESTLAKE CHEMICAL CORP.....	.....	.....2	2.B FE.....	.....22,063,064	.....129.752	.....29,439,431	.....22,689,000	.....22,092,626	.....	.....10,650	.....	.....	.....5.000	.....5.185	FA.....	.....428,570	.....1,134,450	02/01/2018.	08/15/2046.
961214	DF	7	WESTPAC BANKING CORP.....	.....D	.....2.5	2.A FE.....	.....4,472,325	.....114.028	.....5,131,238	.....4,500,000	.....4,476,627	.....	.....1,643	.....	.....	.....4.322	.....4.382	MN.....	.....20,530	.....194,490	04/11/2018.	11/23/2031.
96949L	AD	7	WILLIAMS COMPANIES INC.....	.....	.....2	2.B FE.....	.....1,679,459	.....114.104	.....1,916,940	.....1,680,000	.....1,679,629	.....	.....50	.....	.....	.....3.750	.....3.754	JD.....	.....2,800	.....63,000	06/01/2017.	06/15/2027.
96950F	AF	1	WILLIAMS COMPANIES INC.....	.....	.....	2.B FE.....	.....5,818,929	.....132.994	.....7,454,308	.....5,605,000	.....5,784,934	.....	.....(4,856)	.....	.....	.....6.300	.....6.016	AO.....	.....74,547	.....353,115	12/20/2016.	04/15/2040.
96950F	AN	4	WILLIAMS COMPANIES INC.....	.....	.....1	2.B FE.....	.....18,913,604	.....123.511	.....23,743,793	.....19,224,000	.....18,929,327	.....	.....5,698	.....	.....	.....5.400	.....5.516	MS.....	.....337,381	.....1,038,096	02/01/2018.	03/04/2044.
969457	BV	1	WILLIAMS COS INC.....	.....	.....2	2.C FE.....	.....411,505	.....129.605	.....500,274	.....386,000	.....410,118	.....	.....(530)	.....	.....	.....5.750	.....5.277	JD.....	.....432	.....22,195	05/24/2018.	06/24/2044.
97164#	AQ	7	WILMINGTON INVESTMENTS INC.....	.....	.....	2.C.....	.....10,000,000	.....118.646	.....11,864,590	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....4.690	.....4.690	JD.....	.....20,844	.....469,000	06/15/2017.	06/15/2029.
97164#	AR	5	WILMINGTON INVESTMENTS INC.....	.....	.....1	2.C.....	.....3,500,000	.....119.847	.....4,194,652	.....3,500,000	.....3,500,000	.....	.....	.....	.....	.....4.730	.....4.730	JJ.....	.....69,439	.....165,550	07/31/2018.	07/31/2030.
97164#	AS	3	WILMINGTON INVESTMENTS INC.....	.....	.....1	2.C.....	.....3,250,000	.....110.684	.....3,597,219	.....3,250,000	.....3,250,000	.....	.....	.....	.....	.....3.680	.....3.680	AO.....	.....29,568	.....119,600	10/02/2019.	10/02/2026.
976656	CE	6	WISCONSIN ELECTRIC POWER CO.....	.....	.....1	1.G FE.....	.....1,200,420	.....113.029	.....1,469,372	.....1,300,000	.....1,215,845	.....	.....2,328	.....	.....	.....3.650	.....4.100	JD.....	.....2,109	.....47,450	06/13/2013.	12/15/2042.
976657	AG	1	WISCONSIN ENERGY CORP.....	.....	.....	2.A FE.....	.....10,379,658	.....136.295	.....13,235,637	.....9,711,000	.....10,290,013	.....	.....(32,351)	.....	.....	.....6.200	.....5.524	AO.....	.....150,521	.....602,082	02/01/2018.	04/01/2033.
980745	F*	9	WOODWARD INC.....	.....	.....	2.C.....	.....2,334,600	.....98.263	.....2,404,595	.....2,447,100	.....2,447,100	.....	.....	.....	.....202,100	.....1.120	.....1.120	MS.....	.....7,461	.....25,125	09/23/2016.	09/23/2026.
980745	G#	4	WOODWARD INC.....	.....	.....1	2.C.....	.....6,000,000	.....122.368	.....7,342,060	.....6,000,000	.....6,000,000	.....	.....	.....	.....	.....4.610	.....4.610	MN.....	.....23,818	.....276,600	05/31/2018.	05/30/2033.
98212B	AE	3	WPX ENERGY INC.....	.....	.....2	4.A FE.....	.....156,480	.....108.927	.....177,551	.....163,000	.....158,502	.....	.....1,052	.....	.....	.....5.250	.....6.093	MS.....	.....2,520	.....8,558	01/07/2019.	09/15/2024.
98212B	AH	6	WPX ENERGY INC.....	.....	.....1	4.A FE.....	.....238,395	.....105.125	.....250,198	.....238,000	.....238,240	.....	.....(62)	.....	.....	.....5.750	.....5.717	JD.....	.....1,140	.....13,685	05/17/2018.	06/01/2026.
92940P	AB	0	WRKCO INC.....	.....	.....2	2.B FE.....	.....4,992,881	.....117.606	.....5,880,305	.....5,000,000	.....4,994,539	.....	.....907	.....	.....	.....4.650	.....4.674	MS.....	.....68,458	.....232,500	02/20/2019.	03/15/2026.
98478*	AX	5	YANKEE GAS SERVICES CO.....	.....	.....1	1.F IF.....	.....4,000,000	.....97.906	.....3,916,250	.....4,000,000	.....4,000,000	.....	.....	.....	.....	.....2.900	.....2.900	MS.....	.....34,156	.....	09/15/2020.	09/15/2050.
984851	AG	0	YARA INTERNATIONAL ASA.....	.....D	.....2	2.B FE.....	.....1,875,000	.....108.278	.....2,030,218	.....1,875,000	.....1,875,000	.....	.....	.....	.....	.....3.148	.....3.148	JD.....	.....4,427	.....29,513	05/28/2020.	06/04/2030.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			.....	.....	.....	.....2,601,882,154	.....XXX	.....3,232,703,950	.....2,567,671,560	.....2,583,707,616	.....0	.....(2,205,932)	.....56,363	.....1,502,450	XXX	XXX	XXX	.....32,706,162	.....125,071,864	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
04542B	LY	6	ABFC_05-WF1.....	.....	.....	.....4.5	1.A FM.....	.....252,381	.....99.635	.....268,580	.....269,566	.....264,481	.....	.....2,308	.....	.....0.688	.....3.568	MON...	.....21	.....3,071	05/24/2016.	11/25/2034.

E10.25

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.26

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
004421	MF	7	ACE_05-HE2		4.5	1.D FM.	6,663	102.136	7,034	6,887	6,815		1			1.108	1.259	MON...	8	58	02/24/2016.	04/25/2035.
004421	MG	5	ACE_05-HE2		4.5	1.D FM.	854,688	99.091	990,907	1,000,000	943,777		22,951			1.168	3.891	MON...	1,202	15,705	02/11/2016.	04/25/2035.
00969D	AA	8	AJAXM_17-B		4.5	1.B FE.	1,601,846	100.237	1,605,639	1,601,851	1,601,848					3.163	3.163	MON...	844	49,747	12/15/2017.	09/25/2056.
03072S	XD	2	AMSI_04-R12		4.5	1.D FM.	19,144	100.704	19,968	19,828	19,654		191			1.003	3.627	MON...	2	271	05/05/2016.	01/25/2035.
03072S	QC	2	AMSI_04-R3		4.5	1.D FM.	226,610	99.698	235,954	236,668	230,996		1,284			0.928	2.571	MON...	24	3,334	12/09/2016.	05/25/2034.
03072S	RX	5	AMSI_04-R5		4.5	1.D FM.	417,931	99.961	469,663	469,845	444,894		4,138			1.018	4.334	MON...	53	7,078	01/11/2016.	07/25/2034.
03464N	AA	0	AOMT_18-3		4.5	1.A FM.	928,190	101.952	946,318	928,197	928,196		3			3.649	3.649	MON...	2,822	31,317	08/16/2018.	09/01/2048.
03464N	AB	8	AOMT_18-3		4.5	1.A FM.	920,872	100.478	925,289	920,883	920,881		5			3.751	3.751	MON...	2,879	32,955	08/16/2018.	09/01/2048.
042856	AA	2	ARRW_18-1		4.5	1.A FM.	6,030,814	101.479	6,120,161	6,030,940	6,030,901		22			3.763	3.763	MON...	18,912	218,949	05/04/2018.	04/01/2048.
042856	AB	0	ARRW_18-1		4.5	1.A FM.	3,200,730	101.609	3,252,266	3,200,762	3,200,753		6			4.016	4.016	MON...	10,712	124,249	05/04/2018.	04/01/2048.
073879	NZ	7	BSABS_04-HE11		4.5	1.D FM.	551,402	100.247	617,329	615,809	603,342		5,491			1.723	4.457	MON...	118	13,237	11/07/2012.	12/25/2034.
144531	BC	3	CARR_05-NC1		4.5	1.D FM.	188,193	101.218	197,682	195,303	194,295		1,663			0.928	3.272	MON...	20	2,336	05/05/2015.	02/25/2035.
12489W	MZ	4	CBASS_05-CB5		4.5	1.D FM.	715,034	99.351	792,907	798,085	769,061		8,354			0.748	3.849	MON...	66	9,969	11/02/2016.	08/25/2035.
17307G	UV	8	CMLTI_05-OPT4		4.5	1.D FM.	930,000	98.960	989,603	1,000,000	971,376		11,565			1.078	2.394	MON...	120	15,991	11/30/2016.	07/25/2035.
19687X	AC	1	COLT_19-1		4.5	1.A FM.	3,420,665	100.503	3,437,879	3,420,667	3,420,665					4.012	4.012	MON...	11,436	126,861	01/30/2019.	03/01/2049.
152314	NB	2	CXHE_05-B		4.5	1.A FM.	283,561	99.818	306,513	307,071	303,525		3,405			0.748	0.840	MON...	26	3,528	05/04/2015.	03/25/2035.
24380T	AC	0	DRMT_17-1A		4.5	1.C FE.	40,510	100.495	40,711	40,510	40,510					3.485	3.486	MON...	118	1,245	04/07/2017.	12/02/2046.
24380T	AD	8	DRMT_17-1A		4.5	1.F FE.	1,009,995	100.440	1,014,440	1,010,000	1,009,997		1			4.498	4.498	MON...	3,786	45,430	04/07/2017.	12/02/2046.
24381C	AB	8	DRMT_17-2A		4.5	1.A FM.	169,259	100.027	169,308	169,261	169,261					2.606	2.606	MON...	368	4,052	06/07/2017.	06/01/2047.
24381C	AC	6	DRMT_17-2A		4.5	1.A FM.	236,506	99.927	236,337	236,510	236,510					2.708	2.708	MON...	534	5,884	06/07/2017.	06/01/2047.
24381C	AD	4	DRMT_17-2A		4.5	1.D FM.	1,194,944	102.990	1,230,732	1,195,000	1,195,000					3.897	3.897	MON...	3,881	46,569	06/07/2017.	06/01/2047.
24381F	AD	7	DRMT_17-3A		4.5	1.D FM.	2,099,988	101.532	2,132,164	2,100,000	2,100,000		5			3.511	3.511	MON...	6,144	73,731	11/01/2017.	10/01/2047.
24381H	AA	9	DRMT_18-2A		4.5	1.A FM.	1,614,015	101.964	1,645,736	1,614,035	1,614,034		5			3.479	3.479	MON...	4,679	53,477	05/23/2018.	04/01/2058.
32027N	LA	7	FFML_04-FF7		4.5	1.A FM.	302,612	100.168	329,165	328,614	315,554		2,625			1.018	4.132	MON...	37	4,909	11/23/2015.	09/25/2034.
32027N	TA	9	FFML_05-FFH1		4.5	1.A FM.	524,639	99.874	551,557	552,251	544,300		4,668			0.823	3.081	MON...	51	7,046	02/16/2016.	06/25/2036.
32027N	XD	8	FFML_05-FFH4		4.5	1.D FM.	17,254	99.803	18,247	18,283	18,058		173			0.868	3.393	MON...	2	238	11/16/2015.	12/25/2035.
320276	AB	4	FFML_06-FF9		4.5	1.D FM.	344,707	98.383	365,026	371,027	353,169		2,848			0.398	3.184	MON...	16	3,235	09/16/2016.	06/25/2036.
31659T	DV	4	FMIC_05-2		4.5	1.D FM.	116,788	99.526	153,381	154,112	139,257		2,536			0.883	7.488	MON...	15	2,094	11/17/2015.	12/25/2035.
35690A	AS	7	FREMF_16-K58		4.5	1.D FM.	3,693,738	109.398	4,320,628	3,949,462	3,788,412		24,503			3.738	4.561	MON...	12,303	150,171	10/26/2016.	09/01/2049.
362341	GM	5	GSAA_05-9		4.5	1.D FM.	398,475	100.233	507,179	506,000	475,302		25,096			0.868	6.641	MON...	49	6,989	05/03/2016.	08/25/2035.
362334	LJ	1	GSAMP_06-HE2		4.5	1.D FM.	876,250	98.058	980,581	1,000,000	947,796		23,275			0.628	3.182	MON...	70	11,391	01/18/2017.	03/25/2046.
362334	EC	4	GSAMP_06-NC1		4.5	1.A FM.	86,254	99.751	99,038	99,286	95,390		1,270			0.728	4.886	MON...	8	1,194	02/23/2016.	02/25/2036.
437084	JU	1	HEAT_05-2		4.5	1.A FM.	250,447	100.095	276,808	276,546	269,820		2,383			1.243	3.975	MON...	38	4,677	11/23/2015.	07/25/2035.
43789A	AA	2	HOF_18-1		4.5	1.A FM.	1,079,086	100.626	1,085,844	1,079,091	1,079,086					3.766	3.766	MON...	3,387	38,413	07/31/2018.	06/01/2048.
43789V	AB	4	HOF_19-2		4.5	1.A FM.	1,681,140	101.095	1,699,557	1,681,145	1,681,143		2			2.906	2.906	MON...	4,071	48,076	08/19/2019.	09/01/2059.
456606	GV	8	INABS_05-B		4.5	1.D FM.	99,431	100.609	101,078	100,467	100,325		214			0.883	1.536	MON...	10	1,135	05/24/2017.	08/25/2035.
456606	HU	9	INABS_05-C		4.5	1.A FM.	738,716	99.714	841,833	844,246	815,968		12,729			0.868	5.607	MON...	81	11,119	02/24/2016.	10/25/2035.
46639G	AF	3	JPMMT_13-1		4.5	1.A FM.	1,394,427	102.412	1,386,465	1,353,812	1,383,183		(4,937)			3.548	1.825	MON...	4,003	46,252	06/01/2017.	03/01/2043.
46639G	AG	1	JPMMT_13-1		4.5	1.A FM.	792,121	101.904	787,394	772,683	787,988		(1,739)			3.548	1.993	MON...	2,284	26,398	06/01/2017.	03/01/2043.
46639G	AH	9	JPMMT_13-1		4.5	1.A FM.	685,472	101.425	685,280	675,654	684,393		(423)			3.548	2.672	MON...	1,998	23,083	06/01/2017.	03/01/2043.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46643D	BF	3	JPMMT_14-OAK4		4,5	1.A FM.	932,978	101.651	917,417	902,518	929,119		(1,758)			3.962	2.563	MON...	2,980	35,207	11/08/2017.	09/01/2044.
525221	EM	5	LXS_05-7N		4,5	1.D FM.	342,611	96.101	348,274	362,405	344,522		555			0.688	1.900	MON...	28	4,296	04/19/2017.	12/25/2035.
61913P	AS	1	MHL_05-1		4,5	1.D FM.	67,913	99.969	72,904	72,926	69,287		401			0.868	3.959	MON...	11	967	01/06/2016.	02/25/2035.
64352V	LL	3	NCHET_05-3		4,5	1.A FM.	582,829	99.941	647,251	647,634	638,839		10,327			0.658	5.263	MON...	47	8,310	02/11/2016.	07/25/2035.
64829L	AA	6	NRZT_16-4		4,5	1.A FM.	1,009,454	106.552	1,084,153	1,017,483	1,010,147		279			3.750	3.972	MON...	3,180	37,417	10/17/2018.	11/01/2056.
64829J	AA	1	NRZT_17-1A		4,5	1.A FM.	2,573,400	108.075	2,749,005	2,543,616	2,568,415		(1,100)			4.000	3.676	MON...	8,479	99,495	10/25/2018.	02/01/2057.
64830G	AB	2	NRZT_18-1		4,5	1.A FM.	401,821	108.136	433,649	401,024	401,684		(40)			4.000	3.938	MON...	1,337	15,760	10/30/2018.	12/01/2057.
64828C	AY	5	NRZT_18-2		4,5	1.A FM.	2,591,575	109.538	2,813,259	2,568,300	2,586,420		(1,825)			4.250	4.087	MON...	9,096	108,616	06/06/2018.	02/01/2058.
68389F	JY	1	OOMLT_05-5		4,5	1.A FM.	752,357	99.278	856,685	862,919	832,556		9,920			0.733	4.657	MON...	70	10,113	01/15/2016.	12/25/2035.
73316P	EN	6	POPLR_05-B		4,5	1.D FM.	846,475	100.009	905,405	905,320	891,839		11,781			1.228	2.850	MON...	124	15,865	09/28/2016.	08/25/2035.
70069F	FL	6	PPSI_05-WCH1		4,5	1.A FM.	1,318,964	100.048	1,323,729	1,323,098	1,321,356		499			1.393	1.478	MON...	205	25,254	05/15/2017.	01/25/2036.
76112B	Z3	7	RAMP_06-RZ1		4,5	1.A FM.	293,955	99.884	303,280	303,633	301,956		1,395			0.568	2.200	MON...	21	3,461	02/23/2017.	03/25/2036.
76113A	AG	6	RASC_06-KS1		4,5	1.A FM.	13,670	99.987	15,272	15,274	15,140		286			0.718	8.724	MON...	1	89	11/20/2015.	02/25/2036.
75406W	AD	3	RASC_06-KS6		4,5	1.A FM.	405,603	99.321	454,875	457,985	437,746		5,999			0.398	4.879	MON...	20	4,025	04/20/2016.	08/25/2036.
805564	QV	6	SAST_04-3		4,5	1.D FM.	682,879	98.156	770,443	784,919	718,994		7,701			1.048	3.863	MON...	91	12,311	04/08/2016.	12/26/2034.
81745J	AA	6	SEMT_13-11		4,5	1.A FM.	187,093	101.756	200,004	196,552	189,480		201			3.500	5.255	MON...	573	6,499	09/06/2013.	09/01/2043.
81746N	CB	2	SEMT_16-3		4,5	1.A FM.	610,293	104.323	621,923	596,155	607,745		(563)			3.662	3.075	MON...	1,819	21,850	10/17/2016.	11/01/2046.
81746N	CC	0	SEMT_16-3		4,5	1.A FM.	445,469	104.008	468,316	450,268	446,230		79			3.662	3.918	MON...	1,374	16,503	10/17/2016.	11/01/2046.
35564C	AP	2	SLST_18-2		4	1.A FE	2,972,344	106.694	3,200,808	3,000,000	2,977,294		2,575			3.500	3.615	MON...	8,750	105,000	01/10/2019.	11/01/2028.
84751P	ET	2	SURF_05-BC1		4,5	1.A FM.	333,286	100.108	333,646	333,286	333,286					1.228	1.228	MON...	45	6,506	04/11/2017.	12/25/2035.
89172E	AE	4	TPMT_16-1		4	1.A FM.	1,459,027	105.746	1,580,909	1,495,000	1,476,275		8,856			3.500	4.045	MON...	4,360	52,325	07/10/2018.	02/01/2055.
89173U	AC	1	TPMT_17-4		4	1.A FM.	3,108,947	107.798	3,427,980	3,180,000	3,127,851		8,166			3.250	3.506	MON...	8,613	103,350	10/30/2017.	06/01/2057.
92922F	4R	6	WAMU_05-AR13		4,5	1.D FM.	118,484	99.012	126,313	127,574	119,347		272			1.008	2.684	MON...	25	1,899	01/24/2017.	10/25/2045.
92925C	BD	3	WAMU_05-AR19		4,5	1.D FM.	83,304	99.269	93,971	94,663	84,416		297			0.968	3.983	MON...	18	1,374	05/11/2016.	12/25/2045.
9497EN	AE	3	WFHET_05-3		4,5	1.D FM.	174,448	99.987	193,738	193,764	191,406		3,341			1.093	4.324	MON...	24	3,028	01/11/2016.	11/25/2035.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						62,304,671	XXX	65,785,387	63,986,673	63,321,269	0	224,262	0	0	XXX	XXX	XXX	148,488	1,974,989	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

682439	AC	8	AACMT_05-C6A		4	1.A FM.	11,649,744	119.915	13,940,165	11,625,000	11,642,468		(2,646)			5.690	5.658	MON...	36,745	661,416	02/01/2018.	10/11/2037.
059500	BK	3	BACM_06-3 IS		4,5,6	6. *	24,433	0.001	22							0.105	0.590	MON...	189	2,269	07/25/2006.	07/01/2044.
059497	BW	6	BACM_07-1 IS		4,5,6	6. FE	28,974	0.001	76							0.425	25.010	MON...	2,706	52,334	02/22/2007.	01/01/2049.
06541W	BA	9	BANK_17-BNK5		4	1.A FM.	3,707,879	112.027	4,032,965	3,600,000	3,673,687		(10,156)			3.624	3.270	MON...	10,872	130,464	06/16/2017.	06/01/2060.
055287	AC	0	BBSG_16-MRP		4	1.A FM.	3,398,861	89.855	2,965,222	3,300,000	3,358,019		(9,602)			3.727	3.371	MON...	10,249	122,991	06/09/2016.	06/01/2036.
05538U	AJ	2	BBUBS_12-SHOW		4,5	1.D FM.	5,760,000	80.931	4,855,878	6,000,000	5,831,007		39,117			4.026	4.832	MON...	20,130	245,586	01/25/2019.	11/01/2036.
21871F	AN	8	BCORE_19-CORE		4,5	1.D FM.	10,388,000	97.530	10,131,375	10,388,000	10,388,000					2.059	2.059	MON...	10,099	268,603	03/01/2019.	12/15/2031.
08162P	BB	6	BMARK_18-B1		4,5	3.B FM.	2,942,589	106.766	3,122,914	2,925,000	2,938,113		(1,595)			4.115	4.041	MON...	10,031	122,405	01/19/2018.	01/01/2051.
08163A	AF	0	BMARK_20-B18 IS		4,5,6	1.A FE	1,669,438	12.023	1,610,519		1,582,840		(87,182)			1.794	2.310	MON...	20,025	104,377	07/23/2020.	07/01/2053.
07383F	YN	2	BSCMS_04-PWR3 IS		34	6. *	1,121	0.001	3									MON...			03/04/2004.	02/01/2041.
07383F	6S	2	BSCMS_05-PWR8 IS		4,5,6	6. FE	408	0.902	164							0.716	25.000	MON...	11	976	06/08/2005.	06/01/2041.
07388N	AX	4	BSCMS_06-T24 IS		4,5,6	6. FE	35,513	0.013	891		891	66	(7,220)				4.811	MON...		8,769	10/18/2006.	10/01/2041.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.28

1			2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12515A	BD	1	CD_16-CD2				4	1 A FM	9,190,500	107.986	9,826,762	9,100,000	9,154,002		(9,720)			3.248	3.124	MON	24,631	295,568	11/18/2016	11/01/2049
12515G	AF	4	CD_17-CD3				4	1 A FM	4,840,657	110.319	5,184,998	4,700,000	4,791,081		(13,421)			3.833	3.475	MON	15,013	180,151	01/27/2017	02/01/2050
12515B	AF	5	CD_19-CD8 IS				4,5,6	1 A FE	4,118,934	9.898	3,520,536		3,561,307		(423,662)			1.411	2.750	MON	41,812	527,866	08/12/2019	08/01/2057
12531W	BA	9	CFCRE_16-C3				4	1 A FM	5,049,939	110.720	5,536,005	5,000,000	5,026,492		(5,090)			3.597	3.475	MON	14,988	179,850	01/22/2016	01/01/2048
12531Y	AM	0	CFCRE_16-C4				4	1 A FM	484,782	107.168	514,405	480,000	482,617		(498)			3.014	2.894	MON	1,206	14,467	05/04/2016	05/01/2058
12532B	AH	0	CFCRE_16-C7 IS				4,5,6	1 A FE	1,902,916	3.646	1,183,690		1,139,944		(210,028)			0.715	4.000	MON	19,333	260,695	12/13/2016	12/01/2054
17318U	AF	1	CGCMT_12-GC8				4	1 A FM	2,644,286	103.535	2,671,213	2,580,000	2,591,308		(7,227)			3.683	3.383	MON	7,918	95,021	09/10/2012	09/01/2045
17320D	AE	8	CGCMT_13-GC11				4	1 A FM	95,311	103.517	97,693	94,373	94,584		(103)			2.815	2.698	MON	221	2,657	04/16/2013	04/01/2046
17324D	AY	0	CGCMT_15-P1				4,5	1 A FM	7,199,113	96.028	7,202,115	7,500,000	7,300,135		37,436			4.368	5.017	MON	27,303	332,743	02/01/2018	09/01/2048
17291C	BV	6	CGCMT_16-C2				4,5	4 B FM	1,029,933	100.570	1,005,695	1,000,000	1,018,214		(2,887)			4.031	3.670	MON	3,359	40,310	08/11/2016	08/01/2049
17324T	AE	9	CGCMT_16-GC36				4	1 A FM	1,241,250	112.389	1,348,663	1,200,000	1,225,005		(4,628)			3.616	3.158	MON	3,616	43,392	05/01/2017	02/01/2049
17290X	AS	9	CGCMT_16-GC37				4	1 A FM	2,034,878	106.050	2,136,712	2,014,814	2,025,394		(2,273)			3.050	2.927	MON	5,121	67,578	04/13/2016	04/01/2049
29429C	AC	9	CGCMT_16-P3				4	1 A FM	3,029,777	107.720	3,231,609	3,000,000	3,015,746		(3,137)			3.063	2.941	MON	7,658	91,890	03/29/2016	04/01/2049
29429E	AH	4	CGCMT_16-P4				4	1 A FM	2,575,000	104.582	2,614,548	2,500,000	2,544,063		(7,326)			3.075	2.730	MON	6,406	76,875	07/14/2016	07/01/2049
29429E	AJ	0	CGCMT_16-P4				4	3 B FM	2,059,940	103.572	2,071,436	2,000,000	2,035,430		(5,833)			3.377	3.027	MON	5,628	67,540	07/14/2016	07/01/2049
17327G	BC	7	CGCMT_18-C6				4,5	1 A FM	3,843,282	103.233	3,903,247	3,781,000	3,832,702		(5,276)			5.066	4.856	MON	15,962	194,751	11/19/2018	11/01/2051
29429M	AJ	2	CGCMT_19-SMRT				4,5	1 D FM	3,911,478	103.445	4,008,486	3,875,000	3,898,517		(7,144)			4.744	4.527	MON	15,319	186,931	01/10/2019	01/01/2036
29429M	AL	7	CGCMT_19-SMRT				4,5	1 D FM	1,980,024	101.034	2,020,672	2,000,000	1,987,070		3,893			4.744	4.976	MON	7,907	96,480	01/10/2019	01/01/2036
12624K	AF	3	COMM_12-CR2				4	1 A FM	1,004,468	102.938	1,008,788	980,000	984,286		(2,735)			3.791	3.491	MON	3,096	37,152	08/08/2012	08/01/2045
12623S	AS	9	COMM_12-CR5				4,5	3 B FM	3,357,847	95.860	3,120,240	3,255,000	3,302,390		(23,458)			4.320	3.533	MON	11,717	142,926	02/01/2018	12/01/2045
12625K	AD	7	COMM_13-CR8				4	1 A FM	109,611	105.416	114,500	108,617	108,876		(110)			3.334	3.225	MON	302	3,621	06/04/2013	06/01/2046
12630D	BD	5	COMM_14-CR14				4,5	1 A FM	1,162,400	103.272	1,228,936	1,190,000	1,179,949		3,029			4.620	4.923	MON	4,582	55,896	03/28/2016	02/01/2047
12592L	BM	3	COMM_14-CR20				4,5	1 A FM	617,959	106.914	641,486	600,000	607,670		(1,864)			4.239	3.872	MON	2,120	25,434	10/22/2014	11/01/2047
12591U	AG	8	COMM_14-UBS2 IS				4,5,6	1 A FE	309,757	2.900	94,276		89,849		(36,623)			1.149	4.050	MON	3,114	41,306	03/04/2014	03/01/2047
12592P	BJ	1	COMM_14-UBS6				4,5	1 A FM	999,570	106.081	1,060,814	1,000,000	999,780		52			4.349	4.355	MON	3,624	43,490	03/15/2016	12/01/2047
12592P	BG	7	COMM_14-UBS6 IS				4,5,6	1 A FE	978,593	2.735	448,117		400,325		(137,307)			0.887	4.749	MON	12,117	160,083	03/15/2016	12/01/2047
12593Q	BD	1	COMM_15-CCRE26				4	1 A FM	5,933,693	108.119	6,267,563	5,796,922	5,872,477		(14,638)			3.359	3.046	MON	16,227	194,710	11/14/2016	10/01/2048
12592X	BF	2	COMM_15-CR22				4,5	1 A FM	5,704,439	109.761	6,124,653	5,580,000	5,660,791		(18,025)			3.603	3.228	MON	16,754	201,047	02/01/2018	03/01/2048
12593A	BD	6	COMM_15-CR23				4,5	2 B FM	1,579,688	108.894	1,633,410	1,500,000	1,543,460		(9,334)			4.183	3.449	MON	5,229	62,745	07/28/2016	05/01/2048
12593J	BK	1	COMM_15-CR24				4,5	1 A FM	385,557	102.273	409,090	400,000	386,849		2,498			4.379	5.193	MON	1,460	17,805	07/24/2015	08/01/2048
12635Q	BF	6	COMM_15-CR27				4	1 A FM	908,991	109.674	987,069	900,000	904,577		(912)			3.349	3.229	MON	2,512	30,141	10/20/2015	10/01/2048
12629N	AH	8	COMM_15-DC1				4	1 A FM	6,179,464	108.334	6,548,814	6,045,000	6,126,589		(18,742)			3.724	3.363	MON	18,760	225,116	02/01/2018	02/01/2048
12629N	AJ	4	COMM_15-DC1				4,5	1 A FM	5,704,398	104.896	5,853,208	5,580,000	5,660,233		(18,297)			4.035	3.648	MON	18,763	225,153	02/01/2018	02/01/2048
200474	BF	0	COMM_15-LC19				4,5	1 A FM	3,469,650	107.974	3,665,177	3,394,500	3,442,849		(11,082)			3.829	3.447	MON	10,831	129,975	02/01/2018	02/01/2048
12593Y	BD	4	COMM_16-CR28				4	1 A FM	4,039,790	110.943	4,437,700	4,000,000	4,021,216		(4,050)			3.495	3.374	MON	11,650	139,800	01/27/2016	02/01/2049
12594C	BJ	8	COMM_16-DC2				4,5	1 A FM	1,127,188	107.083	1,070,834	1,000,000	1,072,960		(13,026)			4.638	3.085	MON	3,865	47,159	07/28/2016	02/01/2049
12594J	AJ	4	COMM_16-GCT				4,5	1 D FM	3,503,889	100.236	3,508,274	3,500,000	3,500,537		(896)			3.461	3.435	MON	10,096	123,168	07/25/2016	08/01/2029
12635F	AY	0	CSAIL_15-C3				4,5	1 A FM	8,047,312	93.349	7,467,928	8,000,000	8,030,703		(6,091)			4.126	4.032	MON	27,505	333,987	02/01/2018	08/01/2048
12636L	AX	8	CSAIL_16-C5				4	1 A FM	1,297,989	107.459	1,381,000	1,285,139	1,292,368		906			3.489	3.342	MON	3,736	43,338	01/26/2016	11/01/2048
12637U	BA	6	CSAIL_16-C7				4,5	1 A FM	6,694,974	112.563	7,316,595	6,500,000	6,622,219		(18,797)			3.958	3.595	MON	21,439	257,264	11/10/2016	11/01/2049

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.29

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12595B	BF	7	CSAIL_17-C8		4,5	1.A FM.	412,000	111.393	445,573	400,000	408,195		(1,130)			3.615	3.261	MON...	1,205	14,461	06/21/2017.	06/01/2050.
12652U	BA	6	CSAIL_18-CX11		4,5	3.B FM.	4,017,320	106.613	4,264,516	4,000,000	4,013,659		(1,559)			4.790	4.734	MON...	15,967	194,831	04/03/2018.	04/01/2051.
22541Q	EP	3	CSFB_03-C3	IS	34	6. FE	699	0.004	10							1.732	25.000	MON...		21,846	03/30/2009.	05/01/2038.
22545L	BR	9	CSMC_06-C5	IS	4,5,6	6. FE	353,464	1.779	299,965							0.902	4.790	MON...		7,647	12/13/2006.	12/01/2039.
22545X	BB	8	CSMC_07-C1	IS	4,5,6	6. FE	46,493	0.433	70,981							0.455	25.000	MON...		20,896	03/06/2007.	02/01/2040.
12690C	AJ	2	CSMC_18-SITE		4,5	1.D FM.	3,706,568	84.346	3,162,956	3,750,000	3,721,437		7.877			4.782	5.037	MON...	14,944	182,315	12/12/2018.	04/01/2036.
12690C	AL	7	CSMC_18-SITE		4,5	2.B FM.	3,541,020	79.097	2,966,149	3,750,000	3,611,348		37,416			4.782	6.038	MON...	14,944	182,315	12/12/2018.	04/01/2036.
23312L	AR	9	DBJPM_16-C1		4	1.A FM.	2,524,959	106.493	2,662,318	2,500,000	2,513,507		(2,575)			3.015	2.895	MON...	6,281	75,375	03/31/2016.	05/01/2049.
23312V	AJ	5	DBJPM_16-C3		4	1.A FM.	1,235,918	102.052	1,224,623	1,200,000	1,221,387		(3,476)			3.264	2.918	MON...	3,264	39,168	07/26/2016.	08/01/2049.
23312V	AG	1	DBJPM_16-C3	IS	4,5,6	1.A FE	1,912,264	6.676	1,092,717		1,045,787		(219,735)			1.469	3.000	MON...	20,042	254,959	07/27/2016.	08/01/2049.
23312V	AL	0	DBJPM_16-C3	IS	4,5,6	1.D FE	995,285	4.950	578,507		565,961		(103,809)			0.976	3.000	MON...	9,506	122,407	07/27/2016.	08/01/2049.
23312J	AH	6	DBJPM_17-C6		4,5	1.A FM.	720,994	111.421	779,949	700,000	714,997		(2,073)			3.561	3.191	MON...	2,077	24,927	06/14/2017.	06/01/2050.
68275C	AC	2	FB_05-1		4	1.A FM.	4,588,497	106.191	4,849,215	4,566,524	4,580,724		(2,658)			5.278	5.197	MON...	15,399	240,749	02/01/2018.	08/08/2035.
30294D	AN	3	FREMF_16-K52		4,5	2.B FM.	4,071,406	110.424	4,416,972	4,000,000	4,040,780		(7,552)			3.925	3.694	MON...	13,082	159,662	08/24/2016.	01/01/2049.
30289H	AE	1	FREMF_16-K55		4,5	1.D FM.	2,832,177	111.936	3,358,086	3,000,000	2,897,064		16,893			4.163	4.911	MON...	10,409	126,902	06/08/2016.	04/01/2049.
30289U	AS	1	FREMF_16-K56		4,5	1.D FM.	1,489,974	110.664	1,674,340	1,513,000	1,498,987		2,276			3.940	4.132	MON...	4,967	60,623	07/27/2016.	06/01/2049.
30296A	AS	6	FREMF_17-K61		4,5	1.D FM.	4,355,810	109.956	5,167,923	4,700,000	4,477,306		32,195			3.684	4.606	MON...	14,430	176,106	01/19/2017.	12/01/2049.
302949	AQ	5	FREMF_17-K62		4,5	1.D FM.	1,861,872	109.312	2,186,232	2,000,000	1,910,435		12,682			3.874	4.738	MON...	6,457	78,781	02/15/2017.	01/01/2050.
30295X	AS	7	FREMF_17-K724		4,5	1.D FM.	1,605,448	105.789	1,798,406	1,700,000	1,657,323		13,815			3.484	4.429	MON...	4,936	60,206	01/13/2017.	11/01/2023.
302954	AS	1	FREMF_18-K76		4,5	1.D FM.	3,930,788	112.492	4,499,692	4,000,000	3,944,355		6,349			4.205	4.429	MON...	14,016	171,068	05/23/2018.	06/01/2051.
30296V	AS	0	FREMF_18-K77		4,5	1.D FM.	2,651,562	113.639	3,068,248	2,700,000	2,661,997		4,287			4.160	4.385	MON...	9,360	114,232	06/14/2018.	05/01/2051.
30296X	AG	2	FREMF_18-K78		4,5	1.D FM.	2,745,291	113.865	3,188,223	2,800,000	2,755,570		4,948			4.128	4.379	MON...	9,632	117,515	07/10/2018.	06/01/2051.
30308K	AA	9	FREMF_18-K85		4,5	1.D FM.	14,467,650	114.586	17,187,840	15,000,000	14,566,124		51,522			4.324	4.771	MON...	54,053	659,444	11/29/2018.	12/01/2050.
30298F	AJ	3	FREMF_19-K735		4,5	2.B FM.	4,147,608	110.786	4,431,436	4,000,000	4,118,667		(19,906)			4.018	3.409	MON...	13,394	163,525	07/17/2019.	05/01/2026.
20173Q	BC	4	GCCFC_07-GG9	IS	4,5,6	6. FE	3,968	0.389	9,819							0.632	25.000	MON...		10,070	02/23/2007.	03/01/2039.
36248G	AF	7	GSMS_13-GC16	IS	4,5,6	1.A FE	66,067	2.454	18,230		15,097		(7,597)			1.023	12.500	MON...	633	8,470	11/15/2013.	11/01/2046.
36253B	AU	7	GSMS_14-GC22		4	1.A FM.	1,029,969	109.757	1,097,567	1,000,000	1,011,313		(3,145)			3.862	3.502	MON...	3,218	38,620	06/05/2014.	06/01/2047.
36253B	AW	3	GSMS_14-GC22	IS	4,5,6	1.A FE	666,082	2.096	184,299		181,326		(86,349)			0.980	3.679	MON...	7,185	94,861	06/05/2014.	06/01/2047.
36250V	AD	4	GSMS_15-GC34		4	1.A FM.	718,102	111.321	779,249	700,000	710,727		(2,101)			3.506	3.152	MON...	2,045	24,542	05/01/2017.	10/01/2048.
36252C	AG	7	GSMS_17-485L		4	1.A FM.	3,810,697	107.887	3,991,819	3,700,000	3,772,150		(10,455)			3.871	3.514	MON...	11,936	143,227	02/03/2017.	02/01/2037.
36252C	AC	6	GSMS_17-485L	IS	4,5,6	1.A FE	2,082,313	1.669	1,348,552		1,324,387		(211,395)			0.261	3.700	MON...	17,561	264,354	02/07/2017.	02/01/2037.
36253P	AG	7	GSMS_17-GS6		4	1.A FM.	1,853,991	112.363	2,022,527	1,800,000	1,836,386		(5,123)			3.638	3.282	MON...	5,457	65,484	05/19/2017.	05/01/2050.
44421G	AL	7	HY_19-30HY		4,5	2.B FE	4,636,140	102.616	4,930,680	4,805,000	4,656,959		14,391			3.443	3.869	MON...	13,787	168,200	06/24/2019.	07/01/2039.
45257Y	AQ	3	IFUND_14-1		4,5	1.D FM.	209,490	83.510	208,774	250,000	213,647		1,041			6.244	7.815	MON...	1,301	15,610	03/28/2016.	08/01/2047.
46625Y	JP	9	JPMCC_05-CB11	IS	4,5,6	5.B FE	1,737	0.021	363							0.142	25.000	MON...	205	2,963	03/28/2005.	08/01/2037.
46625Y	WE	9	JPMCC_05-CB13	IS	4,5,6	6. *	10,068	0.001	51									MON...			11/22/2005.	01/01/2043.
46625Y	NP	4	JPMCC_05-LDP2	IS	4,5,6	6. FE	581	0.001	2								25.000	MON...		57	06/10/2005.	07/01/2042.
46639Y	AP	2	JPMCC_13-LC11		4	1.A FM.	179,484	104.011	188,509	181,240	180,675		265			2.694	2.846	MON...	407	4,883	05/21/2013.	04/01/2046.
46642C	BJ	8	JPMCC_14-C20		4	1.A FM.	411,997	109.255	437,019	400,000	404,483		(1,264)			3.805	3.444	MON...	1,268	15,218	06/12/2014.	07/01/2047.
46590M	AQ	3	JPMCC_16-JP2		4	1.A FM.	1,894,512	106.512	1,997,894	1,875,754	1,886,099		(2,214)			2.559	2.438	MON...	4,000	47,999	07/08/2016.	08/01/2049.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.30

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F																		
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46590M	AW	0	JPMCC_16-JP2	.....	4	2.B FM.....	1,029,999	105.467	1,054,674	1,000,000	1,017,761	.....	(2,916)	.....	.....	3.460	3.108	MON...	2,883	34,595	07/08/2016.	08/01/2049.
48128K	AX	9	JPMCC_17-JP6	.....	4	1.A FM.....	1,493,490	112.037	1,624,529	1,450,000	1,479,463	.....	(4,132)	.....	.....	3.744	3.385	MON...	4,524	54,285	05/25/2017.	07/01/2050.
50185V	AA	1	LCCM_14-909	.....	4	1.A FM.....	473,777	100.000	460,001	460,000	460,735	.....	(2,163)	.....	.....	3.388	2.906	MON...	1,299	15,585	06/02/2014.	05/01/2031.
55312Y	BD	3	MLCFC_07-5 IS	.....	4,5,6	6. FE.....	7,492	.....	1	.....	1	1.875	(1,876)	.....	.....	0.289	24.999	MON...	326	6,785	03/01/2007.	08/01/2048.
59022H	JD	5	MLMT_05-MCP1 IS	.....	4,5,6	6. FE.....	3,848	.....	0	.....	.....	.....	.....	.....	.....	0.001	.....	MON...	.....	.....	06/21/2005.	06/01/2043.
61761A	AZ	1	MSBAM_12-C5	.....	4	1.A FM.....	1,652,263	103.084	1,669,958	1,620,000	1,625,087	.....	(3,674)	.....	.....	3.176	2.942	MON...	4,288	51,451	07/13/2012.	08/01/2045.
61762X	AX	5	MSBAM_13-C12	.....	4,5	1.A FM.....	509,125	105.004	525,022	500,000	502,934	.....	(1,011)	.....	.....	4.763	4.529	MON...	1,985	24,219	10/10/2013.	10/01/2046.
61761Q	AD	5	MSBAM_13-C8	.....	4	1.A FM.....	181,878	103.655	186,658	180,077	180,455	.....	(206)	.....	.....	2.863	2.746	MON...	430	5,156	02/05/2013.	12/01/2048.
61763M	AG	5	MSBAM_14-C16 IS	.....	4,5,6	1.A FE.....	543,068	2.473	164,873	.....	144,069	.....	(66,119)	.....	.....	0.996	3.664	MON...	5,536	72,777	06/05/2014.	06/01/2047.
61764P	BZ	4	MSBAM_14-C19	.....	4	1.A FM.....	2,029,569	104.615	2,196,911	2,100,000	2,068,545	.....	7.198	.....	.....	4.000	4.417	MON...	7,000	84,000	12/09/2014.	12/01/2047.
61690F	AS	2	MSBAM_15-C22	.....	4,5	1.D FM.....	794,250	89.754	807,789	900,000	840,668	.....	11,880	.....	.....	4.215	5.975	MON...	3,161	38,675	03/09/2016.	04/01/2048.
61765L	AX	8	MSBAM_15-C24	.....	4,5	2.B FM.....	1,317,214	108.857	1,409,693	1,295,000	1,307,459	.....	(2,655)	.....	.....	4.342	4.096	MON...	4,686	57,195	07/29/2016.	05/01/2048.
61765T	AE	3	MSBAM_15-C25	.....	4	1.A FM.....	6,362,949	110.021	6,931,336	6,300,000	6,331,643	.....	(6,425)	.....	.....	3.372	3.252	MON...	17,703	212,436	10/07/2015.	10/01/2048.
61766E	BD	6	MSBAM_16-C29	.....	4	1.A FM.....	605,985	107.574	645,443	600,000	603,270	.....	(604)	.....	.....	3.058	2.938	MON...	1,529	18,348	04/22/2016.	05/01/2049.
61766R	BA	3	MSBAM_16-C31 IS	.....	4,5,6	1.A FE.....	2,579,988	5.755	1,480,369	.....	1,443,812	.....	(321,787)	.....	.....	1.360	3.800	MON...	29,158	384,894	10/26/2016.	11/01/2049.
61767C	AY	4	MSBAM_17-C33	.....	4	1.A FM.....	514,963	113.515	567,577	500,000	510,046	.....	(1,414)	.....	.....	3.852	3.494	MON...	1,605	19,260	05/04/2017.	05/01/2050.
61690Y	BV	3	MSC_16-BNK2 IS	.....	4,5,6	1.A FE.....	2,778,026	4.290	1,562,563	.....	1,471,952	.....	(355,954)	.....	.....	1.048	3.400	MON...	31,819	413,469	11/07/2016.	11/01/2049.
61691E	AZ	8	MSC_16-UB12	.....	4	1.A FM.....	8,079,928	107.163	8,573,024	8,000,000	8,050,014	.....	(7,596)	.....	.....	3.337	3.219	MON...	22,247	266,960	11/22/2016.	12/01/2049.
61691J	AY	0	MSC_17-H1	.....	4	1.A FM.....	1,750,910	112.256	1,908,344	1,700,000	1,734,523	.....	(4,801)	.....	.....	3.773	3.416	MON...	5,345	64,141	05/24/2017.	06/01/2050.
61691N	AE	5	MSC_17-HR2	.....	4	1.A FM.....	7,457,227	114.754	8,606,558	7,500,000	7,467,784	.....	4,020	.....	.....	3.587	3.657	MON...	22,419	269,025	04/12/2018.	12/01/2050.
61767Y	BE	9	MSC_18-H3	.....	4,5	4.B FM.....	3,259,222	110.933	3,583,123	3,230,000	3,252,417	.....	(2,455)	.....	.....	4.850	4.738	MON...	13,054	159,269	06/27/2018.	07/01/2051.
61692B	BU	3	MSC_20-HR8 IS	.....	4,5,6	1.A FE.....	2,257,023	14.449	2,194,113	.....	2,163,688	.....	(95,501)	.....	.....	1.846	2.650	MON...	23,365	121,712	07/24/2020.	07/01/2053.
61746W	HJ	2	MSDWC_01-TOP3 IS	.....	34	6. FE.....	5,335	0.001	12	.....	.....	.....	.....	.....	.....	0.047	24.999	MON...	48	800	04/30/2003.	07/01/2033.
68245H	AC	8	OMPT_17-1MKT	.....	4	1.A FM.....	1,029,996	103.474	1,034,735	1,000,000	1,014,219	.....	954	.....	.....	3.845	3.359	MON...	3,204	38,453	02/15/2017.	02/01/2032.
563136	AJ	9	OMW_20-OMW	.....	4,5	1.D FM.....	7,886,061	100.324	8,276,714	8,250,000	7,898,633	.....	12,573	.....	.....	2.335	3.042	MON...	16,053	65,282	08/17/2020.	09/01/2039.
78413M	AE	8	SFAVE_15-SAVE	.....	4,5	1.A FM.....	9,338,672	94.482	9,448,240	10,000,000	9,353,247	.....	14,575	.....	.....	4.144	4.778	MON...	34,533	172,667	07/02/2020.	01/01/2043.
78413M	AG	3	SFAVE_15-SAVE IS	.....	4,5,6	1.A FE.....	3,344,981	5.167	2,873,520	.....	2,906,755	.....	(157,752)	.....	.....	0.453	4.511	MON...	21,003	292,705	02/01/2018.	01/01/2043.
90349D	AE	2	UBSBB_12-C3	.....	4	1.A FM.....	3,551,406	104.297	3,650,385	3,500,000	3,511,455	.....	(6,549)	.....	.....	3.814	3.611	MON...	11,124	133,490	03/27/2014.	08/01/2049.
90270Y	BE	8	UBSBB_13-C5	.....	4	1.A FM.....	36,434	102.465	36,963	36,073	36,177	.....	(37)	.....	.....	2.920	2.768	MON...	88	1,445	02/15/2013.	03/01/2046.
90276C	AH	4	UBSCM_17-C2	.....	4,5	1.A FM.....	514,992	111.394	556,971	500,000	510,422	.....	(1,410)	.....	.....	3.740	3.382	MON...	1,558	18,700	07/31/2017.	08/01/2050.
90276F	BB	9	UBSCM_18-C10	.....	4,5	3.B FM.....	2,983,988	111.162	3,334,845	3,000,000	2,987,002	.....	1,416	.....	.....	5.089	5.160	MON...	12,722	155,228	05/23/2018.	05/01/2051.
90276X	BA	2	UBSCM_18-C11	.....	4,5	4.B FM.....	6,011,045	97.103	5,826,192	6,000,000	6,008,990	.....	(979)	.....	.....	4.894	4.870	MON...	24,469	298,542	06/28/2018.	06/01/2051.
90278K	BF	7	UBSCM_18-C14	.....	4,5	4.B FM.....	2,071,126	104.527	2,195,065	2,100,000	2,075,916	.....	2,400	.....	.....	5.273	5.453	MON...	9,227	112,524	11/28/2018.	12/01/2051.
90278K	BB	6	UBSCM_18-C14 IS	.....	4,5,6	1.A FE.....	1,943,616	6.387	1,654,515	.....	1,548,360	.....	(211,876)	.....	.....	0.994	4.250	MON...	21,457	282,732	11/28/2018.	12/01/2051.
92978T	BU	4	WBCMT_07-C31 IS	.....	4,5,6	6. FE.....	73,116	0.001	38	.....	.....	.....	.....	.....	.....	.....	.....	MON...	.....	.....	05/15/2007.	04/01/2047.
94989A	AX	3	WFCM_14-LC18 IS	.....	4,5,6	1.A FE.....	1,337,140	3.244	523,253	.....	495,534	.....	(170,442)	.....	.....	1.042	3.946	MON...	14,006	195,298	12/16/2014.	12/01/2047.
94989A	AY	1	WFCM_14-LC18 IS	.....	4,5,6	2.B FE.....	887,950	1.548	386,950	.....	366,574	.....	(94,336)	.....	.....	0.377	4.289	MON...	7,858	112,463	12/16/2014.	12/01/2047.
94989C	AZ	4	WFCM_15-C26	.....	4	1.A FM.....	3,802,312	107.991	4,017,250	3,720,000	3,769,821	.....	(11,485)	.....	.....	3.580	3.223	MON...	11,098	133,176	02/01/2018.	02/01/2048.
94989D	BB	4	WFCM_15-C27	.....	4,5	3.B FM.....	4,025,209	105.749	4,151,189	3,925,530	3,990,684	.....	(14,201)	.....	.....	4.139	3.708	MON...	13,540	162,478	02/01/2018.	02/01/2048.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
94989D	BA	6	WFCM_15-C27	IS	4,5,6	2.C FE	.....	.....	177,590	1.500	.....	88,494	.....	85,788	.....	(21,114)	.....	.....	0.355	4.202	MON	.....	1,744	.....	25,173	03/28/2016	02/01/2048.
95000M	BT	7	WFCM_16_C36	IS	4,5,6	1.D FE	.....	.....	5,355,605	3.340	.....	3,010,392	.....	3,200,177	.....	(553,106)	.....	.....	0.674	3.400	MON	.....	50,645	.....	671,783	10/25/2016	11/01/2059.
95000G	BA	1	WFCM_16-BNK1		4	1.A FM	.....	.....	2,059,890	106.082	.....	2,121,640	.....	2,000,000	.....	(5,868)	.....	.....	2.814	2.473	MON	.....	4,690	.....	56,280	08/04/2016	08/01/2049.
95000G	BB	9	WFCM_16-BNK1	IS	4,5,6	1.A FE	.....	.....	2,466,646	7.827	.....	1,411,096	.....	1,350,596	.....	(288,502)	.....	.....	1.741	2.820	MON	.....	26,159	.....	331,536	08/05/2016	08/01/2049.
95000L	BE	2	WFCM_16-C33		4,5	1.A FM	.....	.....	1,029,936	110.416	.....	1,104,160	.....	1,000,000	.....	(3,037)	.....	.....	4.506	4.123	MON	.....	3,755	.....	45,060	03/18/2016	03/01/2059.
95000L	BF	9	WFCM_16-C33		4	1.D FM	.....	.....	606,192	102.213	.....	715,488	.....	700,000	.....	8,972	.....	.....	3.896	5.665	MON	.....	2,273	.....	27,272	03/18/2016	03/01/2059.
95000F	AV	8	WFCM_16-C35		4	1.A FM	.....	.....	5,149,945	108.076	.....	5,403,810	.....	5,000,000	.....	(14,693)	.....	.....	3.184	2.836	MON	.....	13,267	.....	159,200	07/15/2016	07/01/2048.
95000F	AY	2	WFCM_16-C35		4	2.B FM	.....	.....	2,368,959	104.830	.....	2,411,085	.....	2,300,000	.....	(6,703)	.....	.....	3.438	3.087	MON	.....	6,590	.....	79,074	07/15/2016	07/01/2048.
95000H	BL	5	WFCM_16-LC24		4	2.B FM	.....	.....	1,987,422	106.925	.....	2,138,494	.....	2,000,000	.....	1,235	.....	.....	3.621	3.699	MON	.....	6,035	.....	72,420	01/05/2017	10/01/2049.
95000H	BM	3	WFCM_16-LC24		4,5	3.B FM	.....	.....	4,403,724	98.850	.....	4,379,033	.....	4,430,000	.....	2,644	.....	.....	4.465	4.544	MON	.....	16,482	.....	201,081	01/05/2017	10/01/2049.
95000J	AU	2	WFCM_16-LC25		4	1.A FM	.....	.....	9,089,793	110.659	.....	9,959,292	.....	9,000,000	.....	(8,955)	.....	.....	3.374	3.254	MON	.....	25,305	.....	303,660	11/22/2016	12/01/2059.
95001M	AG	5	WFCM_17-C38		4,5	1.A FM	.....	.....	1,956,861	111.953	.....	2,127,103	.....	1,900,000	.....	(5,449)	.....	.....	3.665	3.304	MON	.....	5,803	.....	69,635	06/27/2017	07/01/2050.
95001F	AX	3	WFCM_17-RC1		4	1.A FM	.....	.....	5,615,969	114.019	.....	6,385,053	.....	5,600,000	.....	(1,682)	.....	.....	3.631	3.593	MON	.....	16,945	.....	203,336	04/12/2018	01/01/2060.
95001J	BC	0	WFCM_18-C44		4,5	2.B FM	.....	.....	3,781,175	100.278	.....	3,810,549	.....	3,800,000	.....	1,662	.....	.....	4.834	4.898	MON	.....	15,308	.....	186,781	04/30/2018	05/01/2051.
95001N	BD	9	WFCM_18-C45		4	2.B FM	.....	.....	1,399,896	108.377	.....	1,517,271	.....	1,400,000	.....	9	.....	.....	4.727	4.728	MON	.....	5,515	.....	66,178	06/28/2018	06/01/2051.
92936C	AW	9	WFRBS_11-C4		4,5	1.D FM	.....	.....	112,706	88.070	.....	96,877	.....	110,000	.....	(563)	.....	.....	5.193	4.655	MON	.....	476	.....	5,834	03/28/2016	06/01/2044.
92936Y	AC	5	WFRBS_12-C8		4	1.A FM	.....	.....	1,223,956	102.885	.....	1,234,616	.....	1,200,000	.....	(2,754)	.....	.....	3.001	2.767	MON	.....	3,001	.....	36,012	07/20/2012	08/01/2045.
92890P	AD	6	WFRBS_13-C14		4	1.A FM	.....	.....	291,750	105.099	.....	315,296	.....	300,000	.....	905	.....	.....	3.073	3.401	MON	.....	768	.....	9,219	06/12/2013	06/01/2046.
92938V	AS	4	WFRBS_14-C19		4	1.A FM	.....	.....	257,497	109.008	.....	272,520	.....	250,000	.....	(790)	.....	.....	4.271	3.906	MON	.....	890	.....	10,677	03/10/2014	03/01/2047.
96221T	AG	2	WFRBS_14-LC14		4,5	1.A FM	.....	.....	514,960	109.098	.....	545,489	.....	500,000	.....	(1,613)	.....	.....	4.351	3.980	MON	.....	1,813	.....	21,755	02/04/2014	03/01/2047.
3499999.			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							390,122,490	XXX	396,884,530	351,126,564	375,527,151	1,941	(3,958,611)	0	0	XXX	XXX	XXX	1,495,131	18,322,975	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																													
00119V	AC	3	AGL_20-6A - ABS		4,5	1.C FE	.....	.....	10,000,000	100.428	.....	10,042,758	.....	10,000,000	.....	10,000,000	.....	.....	2.651	2.651	JAJO	.....	93,521	.....	.....	07/22/2020	07/20/2031.
008511	AE	7	AGL_20-7A - ABS		4,5	1.C FE	.....	.....	7,700,000	100.229	.....	7,717,618	.....	7,700,000	.....	7,700,000	.....	.....	2.650	2.650	JAJO	.....	64,037	.....	.....	08/10/2020	07/15/2031.
00868P	AA	3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS		4,5	2.B FE	2,260,737	108.054	1,938,743	1,794,236	2,015,956	(11,909)	8.620	5.163	JJ	76,902	141,324	02/19/2013	01/02/2025.	
03066P	AF	6	AMCAR_20-3		4	2.B FE	5,288,175	100.343	5,308,145	5,290,000	5,288,216	41	1.490	1.498	MON	2,846	5,255	11/17/2020	09/18/2026.	
03762Y	AH	0	APID_16-25A - ABS		4,5	1.C FE	.....	.....	14,300,000	100.012	.....	14,301,747	.....	14,300,000	.....	14,300,000	.....	.....	1.918	1.918	JAJO	.....	55,628	.....	434,319	10/24/2018	10/20/2031.
28622P	AA	1	AWPT_17-6A - ABS		4,5	1.A FE	.....	.....	1,700,000	99.882	.....	1,697,999	.....	1,700,000	.....	1,700,000	.....	.....	1.517	1.517	JAJO	.....	5,587	.....	45,117	06/19/2017	07/15/2029.
09629L	AC	9	BLUEM_18-23A - ABS		4,5	1.A FE	4,000,000	100.005	4,000,191	4,000,000	4,000,000	1,668	1.668	1.668	JAJO	13,532	111,349	10/17/2018	10/20/2031.	
08179X	AL	9	BSP_13-IIA - ABS		C	4,5	1.A FE	1,699,095	99.956	1,698,351	1,699,095	1,699,095	1,487	1.487	1.487	JAJO	5,474	44,571	06/13/2017	07/15/2029.
12189P	AF	9	BURLINGTON NORTHERN AND SANTE FE R - ABS		2	1.B FE	.....	.....	35,907	100.012	.....	30,453	.....	30,449	.....	30,449	.....	.....	7.570	7.570	.....	.....	1,146	.....	1,153	03/21/2003	01/02/2021.
22534B	AC	8	CAALT_18-1A		4	1.C FE	2,399,934	100.772	2,418,528	2,400,000	2,399,992	26	3.600	3.601	MON	3,840	86,400	02/13/2018	04/15/2027.	
22534B	AE	4	CAALT_18-1A		4	1.F FE	4,128,960	101.595	4,195,869	4,130,000	4,129,793	378	3.770	3.778	MON	6,920	155,701	02/13/2018	06/15/2027.	
22535F	AC	8	CAALT_18-2A		4	1.F FE	199,967	102.601	205,201	200,000	199,990	11	4.160	4.165	MON	370	8,320	05/15/2018	09/15/2027.	
22534D	AE	0	CAALT_18-3		4	1.F FE	1,008,047	102.892	1,028,916	1,000,000	1,003,714	(2,602)	4.040	3.777	MON	1,796	40,400	03/07/2019	12/15/2027.	
22535A	AE	5	CAALT_19-1		4	1.F FE	1,953,935	104.531	1,975,628	1,890,000	1,943,520	(10,415)	3.940	2.617	MON	3,310	31,028	07/17/2020	06/15/2028.	
22535M	AC	3	CAALT_20-2		4	1.D FE	6,498,744	101.395	6,590,669	6,500,000	6,498,901	157	1.930	1.936	MON	5,576	49,483	07/15/2020	09/17/2029.	
22535M	AE	9	CAALT_20-2		4	1.G FE	3,249,318	102.623	3,335,254	3,250,000	3,249,397	79	2.730	2.736	MON	3,943	34,997	07/15/2020	11/15/2029.	
22536B	AC	6	CAALT_20-3A		4	1.C FE	3,609,125	101.297	3,656,833	3,610,000	3,609,173	47	1.770	1.777	MON	2,840	9,407	10/16/2020	12/17/2029.	
136055	AA	8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS		A	2	1.C FE	5,137,100	124.051	6,315,246	5,090,846	(2,461)	7.262	7.084	AO	83,182	361,059	02/01/2018	04/10/2032.	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

E10.32

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14315E AF 7	CARMX_18-4				4	1.F FE	2,124,542	105.625	2,244,540	2,125,000	2,124,774		106			3.850	3.856	MON	3,636	81,813	10/17/2018	07/15/2024
12510H AB 6	CAUTO_20-1A				4	1.A FE	4,548,349	104.192	4,739,814	4,549,102	4,548,396		47			3.030	3.033	MON	6,126	122,735	01/15/2020	02/15/2050
12510H AD 2	CAUTO_20-1A				4	1.E FE	754,557	103.048	777,686	754,685	754,579		22			3.190	3.194	MON	1,070	21,533	01/15/2020	02/15/2050
165183 BS 2	CFII_18-2A				4	2.B FE	6,108,750	102.546	6,152,784	6,000,000	6,084,036		(24,714)			4.060	2.691	MON	10,827	81,200	09/04/2020	08/15/2030
165183 CM 4	CFII_20-1A				4	1.F FE	924,987	101.827	941,900	925,000	924,989		2			2.140	2.141	MON	880	8,028	07/14/2020	08/16/2032
165183 CN 2	CFII_20-1A				4	2.B FE	2,499,554	101.523	2,538,078	2,500,000	2,499,624		70			2.830	2.837	MON	3,144	28,693	07/14/2020	08/16/2032
14311M AQ 9	CGMS_15-3A - ABS				4.5	1.C FE	5,000,000	99.238	4,961,925	5,000,000	5,000,000					1.822	1.822	JAJO	16,451	143,123	07/18/2018	07/28/2028
12655C AC 0	CPS_18-C				4	1.E FE	1,779,115	101.089	1,798,412	1,779,045	1,779,057		(23)			3.680	3.679	MON	2,910	64,779	07/27/2018	06/17/2024
12596U AC 2	CPS_19-C				4	1.F FE	1,294,191	102.157	1,322,928	1,295,000	1,294,438		248			2.840	2.876	MON	1,635	21,454	06/05/2020	06/16/2025
12597T AC 4	CPS_20-C				4	1.F FE	1,389,971	101.394	1,409,370	1,390,000	1,389,974		3			1.710	1.711	MON	1,056	5,942	09/11/2020	08/17/2026
14889K AN 2	CRMN_15-1A - ABS		C		4.5	1.C FE	680,000	98.306	668,477	680,000	680,000					1.516	1.516	JAJO	2,033	17,814	12/20/2017	04/22/2027
126659 AA 9	CVS PASSTHROUGH TRUST - ABS					2.B IF	4,617,811	132.249	4,554,674	3,444,003	4,221,604		(53,052)			8.353	5.520	MON	16,781	286,421	02/19/2013	07/10/2031
12665U AA 2	CVS PASSTHROUGH TRUST - ABS				4	2.B FE	5,508,401	113.453	6,239,645	5,499,762	5,499,762					4.704	4.704	MON	15,091	257,831	02/01/2018	01/10/2036
269330 AA 4	E3_19-1 - ABS				4	1.A FE	1,974,743	102.800	2,030,095	1,974,803	1,974,743		1			3.100	3.100	MS	17,175	62,667	06/21/2019	09/20/2055
30166N AF 3	EART_20-3A				4	2.B FE	8,158,796	101.362	8,271,098	8,160,000	8,158,896		100			1.730	1.735	MON	6,274	32,155	09/16/2020	07/15/2026
278300 AA 6	EATON_20-1A - ABS		C		4.5	1.A FE	5,000,000	100.000	4,999,982	5,000,000	5,000,000					1.900	1.900	JAJO	34,042		07/29/2020	10/15/2030
278300 AC 2	EATON_20-1A - ABS		C		4.5	1.C FE	4,200,000	100.116	4,204,877	4,200,000	4,200,000					2.350	2.350	JAJO	35,368		07/29/2020	10/15/2030
33767M AE 5	FKH_20-SFR1 - ABS				4	1.F FE	2,849,989	100.134	2,853,816	2,850,000	2,849,990		1			1.941	1.941	MON	4,610	16,442	07/31/2020	09/01/2025
33767J AE 2	FKH_20-SFR2 - ABS				4	1.E FE	12,249,688	98.797	12,102,682	12,250,000	12,249,707		19			1.667	1.668	MON	17,017	23,257	10/02/2020	10/03/2037
30280@ AA 4	FR-ENCLAVE LLC - ABS				4	2.B	3,617,358	122.131	4,417,930	3,617,358	3,617,358					5.190	5.190	JAJO	43,806	186,335	07/12/2011	09/30/2033
38082J AA 7	GLDN_16-2A - ABS				4	1.A FE	178,521	103.113	184,079	178,521	178,521					3.160	3.160	MS	1,583	5,394	10/25/2016	09/20/2047
38218G AA 0	GOODG_18-1 - ABS		C		4	1.A FE	3,932,266	106.603	4,192,326	3,932,672	3,932,278		6			3.930	3.931	AO	32,628	157,328	04/20/2018	10/15/2053
38218D AA 7	GOODG_19-1A - ABS				4	1.C FE	5,707,164	105.695	6,034,008	5,708,898	5,707,200		24			3.860	3.862	AO	46,521	223,311	01/22/2019	10/15/2054
42770R AA 8	HERO_14-1A - ABS				4	1.A FE	480,579	106.283	489,950	460,987	478,540		(1,050)			4.750	3.502	MS	6,143	20,328	12/07/2016	09/20/2038
42770U AA 1	HERO_15-2A - ABS				4	1.A FE	469,712	105.848	486,834	459,939	471,934		(1,325)			3.990	3.745	MS	5,149	18,687	12/07/2016	09/20/2040
46185H AE 2	IHSFR_18-SFR2 - ABS				4.5	1.E FE	8,143,330	99.695	8,224,829	8,250,000	8,250,000		106,670			1.439	1.439	MON	4,945	60,426	07/13/2020	06/17/2037
47206V AL 8	JPARK_16-1A - ABS		C		4.5	1.B FE	22,000,000	99.006	21,781,299	22,000,000	22,000,000					1.668	1.668	JAJO	74,428	612,420	10/17/2018	10/20/2027
48254@ AA 8	KKR_20-II-RE - ABS				4.5	2.C PL	2,979,820	110.000	3,277,802	2,979,820	2,979,820					6.000	6.000	FMAN	44,038	46,850	12/08/2020	03/15/2031
532619 AM 5	LROCK_14-3A - ABS		C		4.5	1.A FE	15,000,000	99.843	14,976,384	15,000,000	15,000,000					1.768	1.768	JAJO	53,788	432,767	01/30/2017	10/20/2026
532619 AP 8	LROCK_14-3A - ABS		C		4.5	1.A FE	4,000,000	99.863	3,994,505	4,000,000	4,000,000					2.468	2.468	JAJO	20,021	143,793	01/30/2017	10/20/2026
56844A AC 3	MARNR_19-1A - ABS				4.5	1.C FE	10,000,000	100.082	10,008,177	10,000,000	10,000,000					2.214	2.214	FMAN	38,752	323,595	03/29/2019	04/30/2032
58769T AC 9	MBART_19-1				4.5	1.A FE	1,566,744	100.017	1,567,003	1,566,744	1,566,744					0.339	0.339	MON	251	12,212	09/18/2019	06/15/2022
59217G BY 4	METROPOLITAN LIFE GLOBAL FUNDING I - ABS					1.D FE	2,118,070	114.090	2,281,792	2,000,000	2,106,041		(12,029)			3.450	2.488	JD	2,492	69,000	04/02/2020	12/18/2026
65341K BB 1	NFMOT_18-1A				4	1.F FE	4,999,544	100.341	5,017,045	5,000,000	4,999,980		161			3.570	3.573	MON	7,933	178,500	03/06/2018	02/15/2023
65341K BE 5	NFMOT_18-2A				4	1.F FE	10,039,074	102.571	10,298,169	10,040,000	10,039,745		312			4.010	4.013	MON	17,894	402,604	10/09/2018	10/15/2023
67097L AA 4	OCP CLO LTD OCP_17-13A - ABS				4.5	1.A FE	7,037,310	100.000	7,049,998	7,050,000	7,043,789		1,997			1.497	1.527	JAJO	22,865	185,670	06/16/2017	07/15/2030
67592C AE 6	OCT39_18-3A - ABS				4.5	1.C FE	12,500,000	100.002	12,500,222	12,500,000	12,500,000					2.068	2.068	JAJO	52,428	373,313	10/12/2018	10/20/2030
67109U AS 1	OZLM_15-11A - ABS				4.5	1.A FE	247,297	99.451	245,940	247,297	247,297					1.464	1.464	FMAN	634	6,105	08/08/2017	10/30/2030
67108F AN 6	OZLMF_13-4A - ABS				4.5	1.A FE	7,574,613	99.841	7,562,540	7,574,613	7,574,613					1.466	1.466	JAJO	21,897	194,064	08/31/2017	10/22/2030
69376B AA 4	PACEF_20-1A - ABS				4	1.A FE	4,529,777	103.536	4,651,588	4,492,747	4,529,660		(117)			3.000	2.962	MS	37,814	26,901	10/21/2020	09/20/2055

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	Fair Value						12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
70017W	AA	1	PAIA_19-1A - ABS.....	.....	..	4.5	1 A FE.....	.....5,000,000	...100.909	.....5,045,445	.....5,000,000	.....5,000,000	.....	.....	.....	.....	.....	.....	.....1.701	.....1.701	FMAN.	.....10,868	.....129,744	04/23/2019.	05/15/2032.
70017W	AC	7	PAIA_19-1A - ABS.....	.....	..	4.5	1 C FE.....	.....10,000,000	...99.936	.....9,993,624	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....	.....	.....2.221	.....2.221	FMAN.	.....28,379	.....312,499	04/23/2019.	05/15/2032.
70018A	AA	8	PAIA_19-2A - ABS.....	.....	C	4.5	1 A FE.....	.....8,700,000	...100.038	.....8,703,324	.....8,700,000	.....8,700,000	.....	.....	.....	.....	.....	.....	.....1.637	.....1.637	JAJO..	.....30,855	.....241,508	09/18/2019.	10/15/2032.
70018A	AC	4	PAIA_19-2A - ABS.....	.....	C	4.5	1 C FE.....	.....10,000,000	...99.661	.....9,966,088	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....	.....	.....2.187	.....2.187	JAJO..	.....47,382	.....333,512	09/18/2019.	10/15/2032.
74114B	AJ	2	PART_20-1A.....	.....	..	4	2 B FE.....	.....2,499,959	...100.577	.....2,514,430	.....2,500,000	.....2,499,961	.....	.....2	.....	.....	.....	.....	.....1.620	.....1.621	MON...	.....1,800	.....5,963	10/14/2020.	11/16/2026.
724060	AA	6	PIPELINE FUNDING COMPANY LLC - ABS.....	.....	..	4	2 B FE.....	.....2,416,706	...131.164	.....2,702,574	.....2,060,449	.....2,347,541	.....	.....(23,770)	.....	.....	.....	.....	.....7.500	.....5.247	JJ.....	.....71,257	.....153,720	02/01/2018.	01/15/2030.
69701B	AA	0	PLMRS_20-2A - ABS.....	.....	..	4.5	1 A FE.....	.....7,000,000	...100.093	.....7,006,478	.....7,000,000	.....7,000,000	.....	.....	.....	.....	.....	.....	.....1.904	.....1.904	JAJO..	.....49,239	.....	07/20/2020.	07/15/2031.
69701B	AE	2	PLMRS_20-2A - ABS.....	.....	..	4.5	1 C FE.....	.....9,000,000	...100.289	.....9,026,046	.....9,000,000	.....9,000,000	.....	.....	.....	.....	.....	.....	.....2.354	.....2.354	JAJO..	.....78,270	.....	07/20/2020.	07/15/2031.
69700H	AE	0	PSTAT_18-2A - ABS.....	.....	C	4.5	1 F FE.....	.....1,400,000	...97.706	.....1,367,887	.....1,400,000	.....1,400,000	.....	.....	.....	.....	.....	.....	.....1.687	.....1.687	JAJO..	.....5,117	.....39,575	03/12/2018.	07/15/2026.
69700P	AA	0	PSTAT_18-5A - ABS.....	.....	..	4.5	1 A FE.....	.....6,937,898	...99.433	.....6,898,570	.....6,937,898	.....6,937,898	.....	.....	.....	.....	.....	.....	.....1.068	.....1.068	JAJO..	.....15,031	.....140,025	11/09/2018.	01/20/2027.
69700P	AC	6	PSTAT_18-5A - ABS.....	.....	..	4.5	1 B FE.....	.....10,000,000	...98.176	.....9,817,603	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....	.....	.....1.618	.....1.618	JAJO..	.....32,817	.....273,303	11/09/2018.	01/20/2027.
80286W	AG	1	SDART_20-4.....	.....	..	4	2 B FE.....	.....7,978,489	...100.973	.....8,057,613	.....7,980,000	.....7,978,525	.....	.....37	.....	.....	.....	.....	.....1.480	.....1.485	MON...	.....5,249	.....6,889	11/17/2020.	01/15/2027.
83609G	AY	1	SNDPT_15-2A - ABS.....	.....	C	4.5	1 C FE.....	.....14,290,000	...100.027	.....14,293,801	.....14,290,000	.....14,290,000	.....	.....	.....	.....	.....	.....	.....2.168	.....2.168	JAJO..	.....62,833	.....622,615	07/16/2019.	07/20/2032.
83613H	AA	5	SNDPT_18-3A - ABS.....	.....	..	4.5	1 A FE.....	.....9,000,000	...99.679	.....8,971,143	.....9,000,000	.....9,000,000	.....	.....	.....	.....	.....	.....	.....1.395	.....1.395	JAJO..	.....23,362	.....220,348	08/29/2018.	10/26/2031.
83613H	AE	7	SNDPT_18-3A - ABS.....	.....	..	4.5	1 C FE.....	.....3,900,000	...99.040	.....3,862,558	.....3,900,000	.....3,900,000	.....	.....	.....	.....	.....	.....	.....1.965	.....1.965	JAJO..	.....14,261	.....117,961	08/29/2018.	10/26/2031.
83421#	AA	1	SOLGEN LLC - ABS.....	.....	..	4	2 C PL.....	.....12,444,067	...109.490	.....13,624,998	.....12,444,067	.....12,444,067	.....	.....	.....	.....	.....	.....	.....3.930	.....3.930	JD.....	.....1,358	.....485,923	02/01/2018.	09/30/2036.
89613G	AC	0	TAH_20-SFR1 - ABS.....	.....	..	4	1 G FE.....	.....5,949,984	...101.296	.....6,027,094	.....5,950,000	.....5,949,986	.....	.....2	.....	.....	.....	.....	.....2.249	.....2.249	MON...	.....11,151	.....48,694	07/08/2020.	07/01/2038.
88631Y	AE	7	TIA_18-1A - ABS.....	.....	..	4.5	1 C FE.....	.....20,000,000	...99.084	.....19,816,851	.....20,000,000	.....20,000,000	.....	.....	.....	.....	.....	.....	.....1.918	.....1.918	JAJO..	.....77,801	.....607,440	11/13/2018.	01/20/2032.
87250F	AA	8	TICP_18-12A - ABS.....	.....	..	4.5	1 A FE.....	.....10,000,000	...99.805	.....9,980,512	.....10,000,000	.....10,000,000	.....	.....	.....	.....	.....	.....	.....1.347	.....1.347	JAJO..	.....29,182	.....248,112	11/15/2018.	01/15/2031.
90139Q	AB	3	TWIN BROOK I - OFFSHORE - ABS.....	.....	..	4.5	1 E PL.....	.....5,838,207	...100.147	.....5,846,776	.....5,838,207	.....5,838,207	.....	.....	.....	.....	.....	.....	.....3.500	.....3.500	JAJO..	.....52,220	.....233,330	04/25/2019.	04/25/2024.
90139P	AB	5	TWIN BROOK I - ONSHORE - ABS.....	.....	..	4.5	1 E PL.....	.....5,924,551	...100.147	.....5,933,247	.....5,924,551	.....5,924,551	.....	.....	.....	.....	.....	.....	.....3.500	.....3.500	JAJO..	.....52,992	.....236,647	04/25/2019.	04/25/2024.
90139#	AA	9	TWINBROOK II - OFFSHORE - ABS.....	.....	..	4.5	1 E PL.....	.....35,873,661	...100.274	.....36,062,078	.....35,963,569	.....35,877,219	.....	.....3,558	.....	.....	.....	.....	.....4.250	.....4.374	JAJO..	.....175,891	.....	12/16/2020.	06/09/2026.
90139*	AA	3	TWINBROOK II - ONSHORE - ABS.....	.....	..	4.5	1 E PL.....	.....46,628,071	...100.274	.....46,872,973	.....46,744,933	.....46,632,283	.....	.....4,212	.....	.....	.....	.....	.....4.250	.....4.375	JAJO..	.....203,975	.....	12/16/2020.	06/09/2026.
92330J	CE	4	VENTR_15-20A - ABS.....	.....	C	4.5	1 B FE.....	.....2,700,000	...98.910	.....2,670,569	.....2,700,000	.....2,700,000	.....	.....	.....	.....	.....	.....	.....1.487	.....1.487	JAJO..	.....8,698	.....70,833	12/15/2017.	04/15/2027.
92330J	CG	9	VENTR_15-20A - ABS.....	.....	C	4.5	1 B FE.....	.....2,850,000	...98.910	.....2,818,934	.....2,850,000	.....2,850,000	.....	.....	.....	.....	.....	.....	.....1.487	.....1.487	JAJO..	.....9,181	.....74,768	12/15/2017.	04/15/2027.
92558E	AC	6	VIBR_17-6A - ABS.....	.....	..	4.5	1 C FE.....	.....5,970,000	...100.010	.....6,000,608	.....6,000,000	.....5,981,673	.....	.....10,223	.....	.....	.....	.....	.....2.089	.....2.270	MJSD.	.....3,829	.....167,672	08/21/2019.	06/20/2029.
96042G	AJ	1	WLAKE_18-3.....	.....	..	4	1 B FE.....	.....2,462,306	...100.967	.....2,483,783	.....2,460,000	.....2,460,347	.....	.....(787)	.....	.....	.....	.....	.....3.610	.....3.574	MON...	.....3,947	.....88,806	08/16/2018.	10/16/2023.
96042J	AL	0	WLAKE_19-1.....	.....	..	4	1 F FE.....	.....2,473,219	...103.899	.....2,493,576	.....2,400,000	.....2,456,880	.....	.....(16,338)	.....	.....	.....	.....	.....3.670	.....2.062	MON...	.....3,915	.....36,700	07/21/2020.	03/15/2024.
96042P	AE	2	WLAKE_20-2A.....	.....	..	4	1 F FE.....	.....2,019,698	...102.051	.....2,061,428	.....2,020,000	.....2,019,752	.....	.....54	.....	.....	.....	.....	.....2.010	.....2.015	MON...	.....1,805	.....19,399	06/16/2020.	07/15/2025.
98887V	AA	1	ZAIS7_17-2A - ABS.....	.....	C	4.5	1 A FE.....	.....6,841,068	...99.797	.....6,827,181	.....6,841,068	.....6,841,068	.....	.....	.....	.....	.....	.....	.....1.527	.....1.527	JAJO..	.....22,632	.....181,698	09/11/2017.	04/15/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								.....550,051,549	XXX	.....556,261,144	.....547,925,367	.....549,386,632	.....0	.....(31,977)	.....0	.....0	XXX	XXX	XXX	.....2,297,881	.....11,613,055	XXX	XXX		
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								.....3,604,360,863	XXX	.....4,251,635,012	.....3,530,710,163	.....3,571,942,669	.....1,941	.....(5,972,257)	.....56,363	.....1,502,450	XXX	XXX	XXX	.....36,647,662	.....156,982,882	XXX	XXX		
Hybrid Securities - Issuer Obligations																									
59156R	AP	3	METLIFE INC.....	.....	..	1.5	2 B FE.....	.....16,334,609	...129.344	.....21,165,836	.....16,364,000	.....16,334,893	.....	.....104	.....	.....	.....	.....	.....6.400	.....6.412	JD.....	.....46,546	.....1,047,296	02/01/2018.	12/15/2066.
4299999. Hybrid Securities - Issuer Obligations.....								.....16,334,609	XXX	.....21,165,836	.....16,364,000	.....16,334,893	.....0	.....104	.....0	.....0	XXX	XXX	XXX	.....46,546	.....1,047,296	XXX	XXX		
Hybrid Securities - Other Loan-Backed and Structured Securities																									
21869M	AA	5	CORESTATES CAPITAL III.....	.....	..	13	2 B FE.....	.....8,313,750	...93.414	.....8,407,287	.....9,000,000	.....8,328,545	.....	.....14,795	.....	.....	.....	.....	.....0.791	.....2.093	FMAN.	.....9,294	.....19,553	11/05/2020.	02/15/2027.
381427	AA	1	GOLDMAN SACHS CAPITAL TRUST II.....	.....	..	5	3 A FE.....	.....416,460	...98.250	.....619,958	.....631,000	.....416,460	.....	.....	.....	.....	.....	.....	.....4.000	.....6.586	MJSD.	.....2,173	.....25,591	06/01/2012.	01/01/9999.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities.....								.....8,730,210	XXX	.....9,027,245	.....9,631,000	.....8,745,005	.....0	.....14,795	.....0	.....0	XXX	XXX	XXX	.....11,468	.....45,143	XXX	XXX		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description			Code	n	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
4899999. Total - Hybrid Securities.....											25,064,819	XXX	30,193,080	25,995,000	25,079,899	0	14,899	0	0	XXX	XXX	XXX	58,014	1,092,439	XXX	XXX	
Unaffiliated Bank Loans - Acquired																											
BHM22N	4D	9	1011778 BC UNLIMITED LIABILITY CO.....	.....	A	.....5	3.B FE.....	244,471	98.469	240,728	244,471	244,471	244,471	244,471	0	303	0	0	1.967	1.967	MON...	636	6,444	11/19/2019.	11/14/2026.
02376C	AX	3	AMERICAN AIRLINES GROUP INC.....	.....	.....	5	4.A FE.....	548,649	85.500	471,196	551,106	548,951	548,951	548,951	0	303	0	0	1.979	2.048	MON...	515	14,075	01/29/2020.	01/29/2027.
BHM1VQ	Q6	3	BAUSCH HEALTH COMPANIES INC.....	.....	A	.....5	3.B FE.....	296,439	99.563	296,627	297,929	296,474	296,474	296,474	0	35	0	0	3.240	3.358	MON...	453	1,015	11/20/2020.	06/02/2025.
BHM27W	U5	2	ENERGIZER HOLDINGS INC.....	.....	.....	5	3.A FE.....	35,571	99.813	35,683	35,750	35,571	35,571	35,571	0	0	0	0	3.000	0	MON...	57	0	01/04/2021.	12/16/2027.
BHM27X	DY	6	ENERGIZER HOLDINGS INC.....	.....	.....	5	3.A FE.....	42,039	99.813	42,171	42,250	42,039	42,039	42,039	0	0	0	0	3.000	0	MON...	151	0	01/28/2021.	12/16/2027.
51508P	AG	9	GOLDEN NUGGET LLC.....	.....	.....	5	4.B FE.....	0	96.328	0	0	0	0	0	0	0	0	0	2.737	4.343	MON...	533	0	02/04/2020.	10/04/2023.
52729K	AP	1	LEVEL 3 PARENT LLC.....	.....	.....	5	3.A FE.....	101,325	98.229	99,406	101,198	101,198	101,198	101,198	0	(102)	0	0	1.967	1.967	MON...	206	2,528	11/29/2019.	03/01/2027.
BHM23Q	4L	3	LUMEN TECHNOLOGIES INC.....	.....	.....	5	3.A FE.....	87,011	98.850	86,118	87,120	87,024	87,024	87,024	0	13	0	0	2.467	2.486	MON...	283	1,840	02/24/2020.	03/15/2027.
58004G	AB	4	MCDERMOTT TECHNOLOGY AMERICAS INC.....	.....	.....		1.B FE.....	0	38.000	0	0	0	0	0	0	0	0	0	7.366	7.366	MON...	778	0	08/14/2018.	03/27/2025.
BHM27X	DX	8	MILEAGE PLUS HOLDINGS LLC.....	.....	.....	5	2.C FE.....	123,236	103.938	122,647	118,000	123,236	123,236	123,236	0	0	0	0	5.467	0	MON...	233	0	01/28/2021.	06/20/2027.
55328H	AE	1	MPH ACQUISITION HOLDINGS LLC.....	.....	.....	5	4.B FE.....	0	98.503	0	0	0	0	0	0	0	0	0	4.000	5.716	MON...	0	6,076	03/12/2019.	06/07/2023.
63937Y	AE	1	NAVISTAR INTERNATIONAL CORPORATION.....	.....	.....	5	3.C FE.....	1,182,820	99.775	1,185,273	1,187,946	1,183,058	1,183,058	1,183,058	0	238	0	0	3.717	3.831	MON...	2,085	7,881	11/03/2020.	11/02/2024.
81753H	AD	3	SERTA SIMMONS BEDDING LLC.....	.....	.....	5	6. FE.....	55,513	37.125	156,131	420,555	16,026	16,026	16,026	0	(40,250)	123,730	123,730	9.000	10.880	MON...	8,201	50,572	06/20/2017.	10/21/2024.
BHM26W	E0	2	SKYMILES IP LIMITED.....	.....	C	.....5	2.B FE.....	1,039,045	103.534	1,067,436	1,031,000	1,038,958	1,038,958	1,038,958	0	(87)	0	0	4.750	3.699	MON...	11,021	0	01/28/2021.	09/16/2027.
BHM26Y	ZY	1	SPIRIT AEROSYSTEMS INC.....	.....	.....	5	3.C FE.....	1,055,245	100.750	1,061,905	1,054,000	1,055,232	1,055,232	1,055,232	0	(13)	0	0	6.000	2.820	MON...	8,924	0	01/28/2021.	01/15/2025.
78466D	BF	0	SS&C TECHNOLOGIES HOLDINGS INC.....	.....	.....	5	3.B FE.....	124,762	98.763	123,837	125,389	124,867	124,867	124,867	0	106	0	0	1.967	2.068	MON...	116	2,645	01/31/2020.	04/16/2025.
86277*	AA	3	STRATEGIC PRT FUND VIII TERM LOAN.....	.....	.....	5	1.F PL.....	25,000,000	100.752	25,188,084	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	3.145	3.145	MON...	218,759	0	12/22/2020.	03/10/2025.
22051U	AM	7	VERTIV INTERMEDIATE HOLDING II COR.....	.....	.....	5	4.B FE.....	0	93.900	0	0	0	0	0	0	0	0	0	5.000	6.928	MON...	76	0	04/01/2019.	11/30/2023.
BHM21Y	1D	9	WELLS ENTERPRISES INC.....	.....	.....	5	4.A FE.....	204,802	99.625	204,179	204,947	204,620	204,620	204,620	0	(91)	0	0	3.217	3.257	MON...	1,443	8,726	11/15/2019.	03/29/2025.
6499999. Unaffiliated Bank Loans - Acquired.....											30,140,928	XXX	30,381,420	30,501,661	30,101,726	0	(39,850)	123,730	123,730	0	XXX	XXX	XXX	253,084	103,189	XXX	XXX
6599999. Total - Unaffiliated Bank Loans.....											30,140,928	XXX	30,381,420	30,501,661	30,101,726	0	(39,850)	123,730	123,730	0	XXX	XXX	XXX	253,084	103,189	XXX	XXX
Totals																											
7699999. Total - Issuer Obligations.....											3,338,748,733	XXX	4,153,382,524	3,311,381,376	3,323,670,561	0	(937,910)	56,363	1,502,450	1,502,450	XXX	XXX	XXX	38,701,519	151,329,993	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities.....											190,019,829	XXX	199,748,741	187,122,326	190,919,103	0	103,010	0	0	XXX	XXX	XXX	523,821	5,531,629	XXX	XXX	
7899999. Total - Commercial Mortgage-Backed Securities.....											501,603,226	XXX	493,137,268	375,924,279	468,055,314	1,941	(11,507,742)	0	0	XXX	XXX	XXX	2,476,961	27,864,245	XXX	XXX	
7999999. Total - Other Loan-Backed and Structured Securities.....											558,990,851	XXX	565,513,652	557,765,459	558,340,729	0	(17,181)	0	0	XXX	XXX	XXX	2,311,111	11,665,134	XXX	XXX	
8299999. Total - Unaffiliated Bank Loans.....											30,140,928	XXX	30,381,420	30,501,661	30,101,726	0	(39,850)	123,730	123,730	0	XXX	XXX	XXX	253,084	103,189	XXX	XXX
8399999. Grand Total - Bonds.....											4,619,503,568	XXX	5,442,163,605	4,462,695,101	4,571,087,433	1,941	(12,399,673)	180,093	1,502,450	1,502,450	XXX	XXX	XXX	44,266,495	196,494,191	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....1,060,467,933	1B	.....121,749,408	1C	.....272,350,778	1D	....187,946,890	1E	....298,103,977	1F	.....399,952,146	1G	..501,240,670
2A	.....515,268,957	2B	.....702,756,972	2C	.....340,203,211								
3A	.....41,565,948	3B	.....61,083,715	3C	.....49,995,042								
4A	.....2,287,451	4B	.....15,283,681	4C	.....813,735								
5A	.....0	5B	.....0	5C	.....0								
6	.....16,917												

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F or ei g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505	EN 0 BANK OF AMERICA CORP.....			6,000,000.000	.....100.00	.....1.110	.....6,639,285	....113.305	.....6,798,300	.....6,639,285	.....93,895	.....34,260					.....0		2.C FE.....	08/14/2020
8499999	Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						.....6,639,285	XXX	.....6,798,300	.....6,639,285	.....93,895	.....34,260	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
8999999	Total - Preferred Stocks.....						.....6,639,285	XXX	.....6,798,300	.....6,639,285	.....93,895	.....34,260	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....0	1B	.....0	1C	.....0	1D	.....0	1E	.....0	1F	.....0	1G	.....0
2A	.....0	2B	.....0	2C	.....6,639,285								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
						3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
66116*	11	0	NORTH MILWAUKEE STATE BANK.....			.....	...	.....250.000	.....	.....	.....	.....2,500	.....	.....	.....	.....	.....	.....0	.....	12/31/1977.	.....
BHM0U8	H4	1	REVEL ENTERTAINMENT LLC.....			.....	...	.....14,704.560	.....0	.....	.....0	.....	.....	.....	.....	.....	.....	.....0	.....	05/21/2013.	.....
31338#	11	2	FEDERAL HOME LOAN BANK BOSTON.....			.....	...	.....15,607.000	.....1,560,700	....100.000	.....1,560,700	.....1,560,700	.....	.....76,917	.....	.....	.....	.....0	.....	12/31/2019.	.....
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....									.....1,560,700	XXX	.....1,560,700	.....1,563,200	.....0	.....76,917	.....0	.....0	.....0	.....0	.....0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
87423*	10	6	TALCOTT RESOLUTION DISTRIBUTION COMPANY, INC.....			.....	...	.....25,000.000	.....7,576,322	....303.053	.....7,576,322	.....7,300,225	.....	.....	.....	.....28,283	.....	.....28,283	.....	05/23/2018.	.....
87423@	10	4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYEE BENEFIT SERVICE COMPANY			.....	...	.....100.000	.....2,657,959	26,579.589	.....2,657,959	.....2,680,733	.....	.....	.....	.....(5,995)	.....	.....(5,995)	.....	05/23/2018.	.....
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....									.....10,234,281	XXX	.....10,234,281	.....9,980,958	.....0	.....0	.....0	.....22,288	.....0	.....22,288	.....0	XXX	XXX
Common Stocks - Mutual Funds																					
018914	50	7	ALLIANCEBERNSTEIN S M VAL R.....			.....	...	.....2,969.520	.....45,523	.....0.776	.....45,523	.....58,685	.....	.....447	.....	.....(10,590)	.....	.....(10,590)	.....	01/31/2011.	.....
298706	84	7	AMERICAN EUROPACIFIC GRTH R4.....			.....	...	.....230.060	.....13,045	.....1.323	.....13,045	.....9,857	.....	.....122	.....	.....690	.....	.....690	.....	01/31/2011.	.....
399874	84	1	AMERICAN GROWTH FD OF AMERICA CL R4.....			.....	...	.....2,132.360	.....128,176	.....1.261	.....128,176	.....101,681	.....	.....2,501	.....	.....(33,775)	.....	.....(33,775)	.....	01/31/2011.	.....
09661L	30	2	BNY MELLON S&P 500 INDEX Fund.....			.....	...	.....2,831.200	.....149,799	.....1.064	.....149,799	.....140,742	.....	.....	.....	.....(21,639)	.....	.....(21,639)	.....	01/31/2011.	.....
26200Q	10	5	DREYFUS INDEX FDSS&P 500 INDEX #078.....			.....	...	.....	.....	.....	.....	.....	.....	.....5,791	.....	.....	.....	.....0	.....	01/31/2011.	.....
354026	50	2	FRANKLIN MUTUAL SHARES FD R.....			.....	...	.....2,615.340	.....57,590	.....0.828	.....57,590	.....69,529	.....	.....5,886	.....	.....(15,358)	.....	.....(15,358)	.....	01/31/2011.	.....
355148	82	6	FRANKLIN SMALL CAP VALUE R.....			.....	...	.....590.450	.....23,588	.....0.772	.....23,588	.....30,567	.....	.....313	.....	.....(4,889)	.....	.....(4,889)	.....	01/31/2011.	.....
416649	35	8	HARTFORD CAPITAL APPREC R4.....			.....	...	.....24,739.190	.....1,146,661	.....1.163	.....1,146,661	.....985,819	.....	.....3,465	.....	.....(5,063)	.....	.....(5,063)	.....	01/31/2011.	.....
416649	28	3	HARTFORD DIVIDEND AND GRT R4.....			.....	...	.....23,842.000	.....603,441	.....1.052	.....603,441	.....573,789	.....	.....8,875	.....	.....(50,009)	.....	.....(50,009)	.....	01/31/2011.	.....
416641	87	6	HARTFORD GROWTH OPPORT R4.....			.....	...	.....6,992.400	.....424,229	.....1.583	.....424,229	.....268,080	.....	.....	.....	.....99,053	.....	.....99,053	.....	01/31/2011.	.....
416649	39	0	HARTFORD SMALL COMPANY FD R4.....			.....	...	.....14,328.570	.....417,105	.....1.414	.....417,105	.....295,057	.....	.....	.....	.....52,874	.....	.....52,874	.....	01/31/2011.	.....
00141M	59	8	INVESCO MID CAP CORE EQ R.....			.....	...	.....	.....	.....	.....	.....	.....	.....309	.....	.....9,206	.....	.....9,206	.....	01/31/2011.	.....
00900R	54	9	INVESCO OPPENHEIMER MAIN STREET CLASS R.....			.....	...	.....337.790	.....7,435	.....1.109	.....7,435	.....6,705	.....	.....	.....	.....730	.....	.....730	.....	01/31/2011.	.....
00141L	50	9	INVESCO SM CAP EQUITY FUND R.....			.....	...	.....4,189.490	.....47,299	.....0.922	.....47,299	.....51,320	.....	.....	.....	.....1,948	.....	.....1,948	.....	01/31/2011.	.....
354713	55	4	FRANKLIN STRATEGIC INCOME R.....			.....	...	.....6,893.280	.....63,487	.....0.957	.....63,487	.....66,327	.....	.....3,267	.....	.....(1,048)	.....	.....(1,048)	.....	01/31/2011.	.....
416649	34	1	HARTFORD HIGH YIELD FD R4.....			.....	...	.....7,060.660	.....51,472	.....0.999	.....51,472	.....51,513	.....	.....3,405	.....	.....(1,063)	.....	.....(1,063)	.....	01/31/2011.	.....
416649	25	9	HARTFORD TOTAL RETURN BON R4.....			.....	...	.....31,596.490	.....360,200	.....1.072	.....360,200	.....336,071	.....	.....7,450	.....	.....16,523	.....	.....16,523	.....	01/31/2011.	.....
552981	46	6	MFS TOTAL RETURN FUND CLASS RS.....			.....	...	.....157,974.680	.....3,126,475	.....1.272	.....3,126,475	.....2,458,658	.....	.....51,587	.....	.....(113,756)	.....	.....(113,756)	.....	01/31/2011.	.....
9499999. Total - Common Stocks - Mutual Funds.....									.....6,665,524	XXX	.....6,665,524	.....5,504,401	.....0	.....93,420	.....0	.....(76,168)	.....0	.....(76,168)	.....0	XXX	XXX
9799999. Total - Common Stock.....									.....18,460,505	XXX	.....18,460,505	.....17,048,559	.....0	.....170,337	.....0	.....(53,880)	.....0	.....(53,880)	.....0	XXX	XXX
9899999. Total Common and Preferred Stock.....									.....25,099,790	XXX	.....25,258,805	.....23,687,844	.....93,895	.....204,597	.....0	.....(53,880)	.....0	.....(53,880)	.....0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A0

1B0

1C0

1D0

1E0

1F0

1G

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
				2A	0	2B	0	2C	0								
				3A	0	3B	0	3C	0								
				4A	0	4B	0	4C	0								
				5A	0	5B	0	5C	0								
				6	0												

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
912810	SN	9	TREASURY BOND.....			07/01/2020.....	CITIGROUP GLOBAL MARKETS, INC.....				101,420,469	106,000,000	187,228	
912828	Z6	0	TREASURY NOTE.....			01/30/2020.....	CITIGROUP GLOBAL MARKETS, INC.....				10,292,355	10,300,000	1,167	
912828	ZC	7	TREASURY NOTE.....			03/09/2020.....	Various.....				18,998,590	18,500,000	5,656	
912828	ZQ	6	TREASURY NOTE.....			05/22/2020.....	SG AMERICAS, LLC.....				9,969,531	10,000,000	1,868	
0599999. Total - Bonds - U.S. Government.....											140,680,946	144,800,000	195,919	
Bonds - All Other Government														
29135L	AH	3	ABU DHABI (EMIRATE OF).....	D.....	04/14/2020.....	JP MORGAN SECURITIES LLC.....				413,000	400,000			
445545	AL	0	HUNGARY (REPUBLIC OF).....	D.....	05/26/2020.....	CAMBRIDGE INTERNATIONAL SECURITIES.....				446,935	398,000	3,658		
91087B	AE	0	MEXICO (UNITED MEXICAN STATES) (GO.....	D.....	02/24/2020.....	MARKET AXESS TRADING PLATFORM.....				215,728	200,000	938		
74727P	BA	8	QATAR (STATE OF).....	D.....	01/02/2020.....	BARCLAYS CAPITAL INC.....				223,600	200,000	2,489		
74727P	BD	2	QATAR (STATE OF).....	D.....	04/07/2020.....	DEUTSCHE BANK SECURITIES INC.....				399,240	400,000			
1099999. Total - Bonds - All Other Government.....											1,698,503	1,598,000	7,084	
Bonds - U.S. Special Revenue and Special Assessment														
3133A3	3Y	2	FHLMC 30YR UMBS.....		04/22/2020.....	DAIWA CAPITAL MARKETS AMERICA INC.....				5,034,380	4,842,205	4,035		
3133A9	D8	5	FHLMC 30YR UMBS.....		09/01/2020.....	PNC CAPITAL MARKETS LLC.....				2,610,302	2,519,368	1,820		
3132AC	RS	1	FHLMC 30YR UMBS MIRROR.....		09/01/2020.....	MORGAN STANLEY & CO. LLC.....				5,642,538	5,151,533	7,441		
3137FT	G2	7	FHMS_K109 IS.....		07/15/2020.....	BREAN CAPITAL, LLC.....				4,712,669		32,748		
3137FU	ZE	7	FHMS_K111 IS.....		07/16/2020.....	Various.....				4,952,353		29,978		
3137FU	ZX	5	FHMS_K112 IS.....		07/23/2020.....	BARCLAYS CAPITAL INC.....				3,050,030		31,554		
3137FV	NK	4	FHMS_K114 IS.....		08/13/2020.....	BANC OF AMERICA SECURITIES LLC.....				3,575,882		25,394		
3137FW	GA	2	FHMS_K115 IS.....		09/10/2020.....	WELLS FARGO ADVISORS, LLC.....				2,303,840		13,970		
3137F6	2Q	9	FHMS_K118 IS.....		10/21/2020.....	AMHERST PIERPONT SECURITIES LLC.....				1,310,614		13,651		
3137F8	3S	0	FHMS_K121 IS.....		12/02/2020.....	GOLDMAN SACHS & CO LLC.....				1,497,229		4,578		
3137FU	ZK	3	FHMS_K1516 IS.....		07/17/2020.....	CREDIT SUISSE SECURITIES (USA) LLC.....				4,015,293		24,049		
3137BP	CR	8	FHMS_KW01 IS.....		08/04/2020.....	BREAN CAPITAL, LLC.....				1,047,387		4,549		
3137FV	NQ	1	FHMS_Q012 IS.....		08/18/2020.....	CITIGROUP GLOBAL MARKETS, INC.....				4,996,126		60,439		
3137F7	2J	3	FHMS_Q014 IS.....		11/13/2020.....	WELLS FARGO ADVISORS, LLC.....				591,459		4,838		
3140GQ	6T	8	FNMA 30YR.....		09/01/2020.....	BANC OF AMERICA SECURITIES LLC.....				23,563,174	22,160,810	28,009		
3140K4	UB	4	FNMA 30YR UMBS.....		04/22/2020.....	CITIGROUP GLOBAL MARKETS, INC.....				4,929,453	4,665,557	4,666		
3140KC	WV	0	FNMA 30YR UMBS.....		04/30/2020.....	NOMURA SECURITIES INTERNATIONAL INC.....				4,885,453	4,684,882	3,904		
3140X7	S4	2	FNMA 30YR UMBS SUPER.....		09/01/2020.....	MORGAN STANLEY & CO. LLC.....				6,344,522	5,989,813	5,407		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											85,062,705	50,014,168	301,031	
Bonds - Industrial and Miscellaneous														
00119V	AC	3	AGL_20-6A - ABS.....		07/22/2020.....	BNP PARIBAS SECURITIES CORP.....				10,000,000	10,000,000			
008511	AE	7	AGL_20-7A - ABS.....		08/10/2020.....	BARCLAYS CAPITAL INC.....				7,700,000	7,700,000			
019736	AE	7	ALLISON TRANSMISSION HOLDINGS INC.....		09/30/2020.....	Various.....				753,642	731,000	10,417		
019736	AG	2	ALLISON TRANSMISSION INC.....		11/12/2020.....	Various.....				209,065	209,000			
00164V	AD	5	AMC NETWORKS INC.....		10/20/2020.....	Various.....				293,268	288,000	825		
03066P	AF	6	AMCAR_20-3.....		11/17/2020.....	RBC CAPITAL MARKETS, LLC.....				5,288,175	5,290,000			
00175P	AB	9	AMN HEALTHCARE INC.....		09/15/2020.....	Various.....				350,005	344,000	5,631		
00175P	AC	7	AMN HEALTHCARE INC.....		10/06/2020.....	SUNTRUST ROBINSON HUMPHREY, INC.....				399,493	398,000			
03969A	AN	0	ARDAGH PACKAGING FINANCE PLC/ARDAG.....	D.....	09/16/2020.....	JP MORGAN SECURITIES LLC.....				362,408	354,000	4,989		
04317@	BR	8	ARTHUR J GALLAGHER & CO.....		01/30/2020.....	BANC OF AMERICA SECURITIES LLC.....				10,000,000	10,000,000			
05970F	AC	5	BANCO SANTANDER CHILE.....	D.....	02/21/2020.....	BANC OF AMERICA SECURITIES LLC.....				305,550	300,000	1,013		
05969B	AD	5	BANCO SANTANDER MEXICO SA INSTITUC.....	D.....	04/15/2020.....	MORGAN STANLEY & CO. LLC.....				601,950	600,000			
91911K	AN	2	BAUSCH HEALTH COMPANIES INC.....	A.....	10/01/2020.....	JP MORGAN SECURITIES LLC.....				126,383	123,000	2,894		

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1		2	3	4	5	6	7	8	9
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
08163A	AF 0	BMARK_20-B18 IS.....		07/23/2020.....	DEUTSCHE BANK SECURITIES INC.....		1,670,022		21,454
097023	CY 9	BOEING CO.....		05/20/2020.....	OUTSIDE MANAGED ACCT.....		4,707,744	4,625,000	11,909
110122	CP 1	BRISTOL-MYERS SQUIBB CO.....		07/20/2020.....	EXCHANGE.....		1,975,195	1,990,000	32,702
110122	CR 7	BRISTOL-MYERS SQUIBB CO.....		07/20/2020.....	EXCHANGE.....		6,451,290	6,505,000	64,508
110122	DK 1	BRISTOL-MYERS SQUIBB CO.....		07/20/2020.....	EXCHANGE.....		95,441	100,000	785
110122	DL 9	BRISTOL-MYERS SQUIBB CO.....		07/20/2020.....	EXCHANGE.....		1,875,117	1,900,000	36,021
11135F	AQ 4	BROADCOM INC.....		08/13/2020.....	EXCHANGE.....		2,739,377	2,450,000	26,831
11135F	AS 0	BROADCOM INC.....		08/13/2020.....	EXCHANGE.....		7,490,702	7,500,000	85,104
12467A	AF 5	C&S GROUP ENTERPRISES LLC.....		12/22/2020.....	Various.....		56,260	56,000	22
22535A	AE 5	CAALT_19-1.....		07/17/2020.....	CREDIT SUISSE SECURITIES (USA) LLC.....		1,953,935	1,890,000	1,241
22535M	AC 3	CAALT_20-2.....		07/15/2020.....	WELLS FARGO ADVISORS, LLC.....		6,498,744	6,500,000	
22535M	AE 9	CAALT_20-2.....		07/15/2020.....	WELLS FARGO ADVISORS, LLC.....		3,249,318	3,250,000	
22536B	AC 6	CAALT_20-3A.....		10/16/2020.....	WELLS FARGO ADVISORS, LLC.....		3,609,125	3,610,000	
131347	CM 6	CALPINE CORP.....		12/16/2020.....	BANC OF AMERICA SECURITIES LLC.....		489,396	473,000	7,170
136375	CD 2	CANADIAN NATIONAL RAILWAY COMPANY.....	A.....	04/14/2020.....	OUTSIDE MANAGED ACCT.....		3,357,252	3,170,000	37,666
12510H	AB 6	CAUTO_20-1A.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA) LLC.....		4,899,189	4,900,000	
12510H	AD 2	CAUTO_20-1A.....		01/15/2020.....	CREDIT SUISSE SECURITIES (USA) LLC.....		754,872	755,000	
1248EP	CD 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI.....		09/15/2020.....	DEUTSCHE BANK SECURITIES INC.....		647,058	610,000	998
15135B	AL 5	CENTENE CORPORATION.....		01/28/2020.....	EXCHANGE.....		925,142	920,000	15,698
15135B	AM 3	CENTENE CORPORATION.....		01/28/2020.....	EXCHANGE.....		44,000	44,000	1,071
15135B	AR 2	CENTENE CORPORATION.....		05/08/2020.....	EXCHANGE.....		162,461	162,000	2,907
165183	BS 2	CFIL_18-2A.....		09/04/2020.....	JP MORGAN SECURITIES LLC.....		6,108,750	6,000,000	16,240
165183	CM 4	CFIL_20-1A.....		07/14/2020.....	MIZUHO SECURITIES USA INC.....		924,987	925,000	
165183	CN 2	CFIL_20-1A.....		07/14/2020.....	MIZUHO SECURITIES USA INC.....		2,499,554	2,500,000	
159864	AE 7	CHARLES RIVER LABORATORIES INTERNA.....		09/17/2020.....	Various.....		163,506	157,000	2,492
16411Q	AB 7	CHENIERE ENERGY PARTNERS LP.....		11/19/2020.....	TD SECURITIES (USA) LLC.....		23,604	23,000	174
16411Q	AG 6	CHENIERE ENERGY PARTNERS LP.....		07/09/2020.....	EXCHANGE.....		275,753	275,000	3,369
12596U	AC 2	CPS_19-C.....		06/05/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		1,294,191	1,295,000	2,452
12597T	AC 4	CPS_20-C.....		09/11/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		1,389,971	1,390,000	
228701	AF 5	CROWNROCK LP / CROWNROCK FINANCE I.....		12/16/2020.....	Various.....		194,521	191,000	1,858
233851	DZ 4	DAIMLER FINANCE NORTH AMERICA LLC.....		07/17/2020.....	OUTSIDE MANAGED ACCT.....		819,408	800,000	6,186
237266	AH 4	DARLING INGREDIENTS INC.....		09/21/2020.....	Various.....		404,708	382,000	7,889
Q3079#	AE 8	DBCT FINANCE PTY LTD.....	D.....	12/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		5,000,000	5,000,000	
Q3079#	AF 5	DBCT FINANCE PTY LTD.....	D.....	12/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		15,000,000	15,000,000	
25470D	BK 4	DISCOVERY COMMUNICATIONS LLC.....		09/21/2020.....	HIMCO OPERATIONAL TRANSACTION.....		2,468,773	3,050,652	
30166N	AF 3	EART_20-3A.....		09/16/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		8,158,796	8,160,000	
278300	AA 6	EATON_20-1A - ABS.....	C.....	07/29/2020.....	WELLS FARGO ADVISORS, LLC.....		5,000,000	5,000,000	
278300	AC 2	EATON_20-1A - ABS.....	C.....	07/29/2020.....	WELLS FARGO ADVISORS, LLC.....		4,200,000	4,200,000	
28035Q	AA 0	EDGEWELL PERSONAL CARE CO.....		11/16/2020.....	Various.....		287,881	269,000	7,059
29260F	AD 2	ENDEAVOR ENERGY RESOURCES LP.....		12/11/2020.....	Various.....		596,445	582,000	8,319
29272W	AD 1	ENERGIZER HOLDINGS INC.....		12/21/2020.....	Various.....		215,506	210,000	2,078
29362U	AB 0	ENTEGRIS INC.....		09/28/2020.....	Various.....		463,628	450,000	1,987
26884L	AF 6	EQT CORP.....		12/17/2020.....	STIFEL, NICOLAUS & COMPANY INCORPOR.....		198,000	200,000	1,733
26884L	AL 3	EQT CORP.....		12/15/2020.....	Various.....		558,884	542,000	1,651
294429	AR 6	EQUIFAX INC.....		07/21/2020.....	OUTSIDE MANAGED ACCT.....		1,605,683	1,600,000	621
26884T	AP 7	ERAC USA FINANCE LLC.....		08/20/2020.....	OUTSIDE MANAGED ACCT.....		334,863	300,000	3,578

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

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1		2		3	4	5	6	7	8	9
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
33767M	AE 5	FKH_20-SFR1 - ABS.....			07/31/2020.....	MORGAN STANLEY & CO. LLC.....		2,849,989	2,850,000	
33767J	AE 2	FKH_20-SFR2 - ABS.....			10/02/2020.....	MORGAN STANLEY & CO. LLC.....		12,249,688	12,250,000	
345397	YT 4	FORD MOTOR CREDIT COMPANY LLC.....			10/30/2020.....	BANC OF AMERICA SECURITIES LLC.....		329,800	340,000	36
34960P	AB 7	FORTRESS TRANSPORTATION AND INFRAS.....			12/22/2020.....	MORGAN STANLEY & CO. LLC.....		38,958	38,000	565
34960P	AC 5	FORTRESS TRANSPORTATION AND INFRAS.....			11/05/2020.....	Various.....		209,388	196,000	4,997
35671D	CC 7	FREEPORT-MCMORAN INC.....			10/30/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		180,785	173,000	1,490
35671D	CE 3	FREEPORT-MCMORAN INC.....			12/21/2020.....	JEFFERIES & CO. INC.....		179,704	173,000	2,220
369550	BJ 6	GENERAL DYNAMICS CORPORATION.....			03/23/2020.....	BANC OF AMERICA SECURITIES LLC.....		4,598,395	4,667,000	
37953T	AB 1	GLOBAL SHIP LEASE INC.....	D.....		11/02/2020.....	DEUTSCHE BANK SECURITIES INC.....		204,000	200,000	9,272
398905	AN 9	GROUP 1 AUTOMOTIVE INC.....			10/06/2020.....	Various.....		328,278	328,000	1,054
432833	AJ 0	HILTON DOMESTIC OPERATING COMPANY.....			11/17/2020.....	Various.....		328,109	328,000	
436440	AP 6	HOLOGIC INC.....			10/02/2020.....	Various.....		764,825	763,000	211
444454	AD 4	HUGHES SATELLITE SYSTEMS CORP.....			08/28/2020.....	BANC OF AMERICA SECURITIES LLC.....		284,253	259,000	1,133
446413	AN 6	HUNTINGTON INGALLS INDUSTRIES INC.....			07/07/2020.....	OUTSIDE MANAGED ACCT.....		572,125	523,000	5,529
46185H	AE 2	IHSFR_18-SFR2 - ABS.....			07/13/2020.....	WELLS FARGO ADVISORS, LLC.....		8,143,330	8,250,000	9,399
45688C	AB 3	INGEVITY CORP.....			12/23/2020.....	Various.....		319,390	316,000	913
458140	BL 3	INTEL CORPORATION.....			03/20/2020.....	BANC OF AMERICA SECURITIES LLC.....		17,484,075	17,500,000	
483007	AJ 9	KAISER ALUMINUM CORPORATION.....			12/15/2020.....	Various.....		405,508	421,000	2,032
G5264#	AK 5	KINGSPAN SECURITIES LTD.....			12/11/2020.....	BANC OF AMERICA SECURITIES LLC.....		6,000,000	6,000,000	
48254@	AA 8	KKR_20-II-RE - ABS.....			12/08/2020.....	Various.....		2,979,820	2,979,820	
513272	AB 0	LAMB WESTON HOLDINGS INC.....			09/28/2020.....	Various.....		698,186	675,000	12,424
527298	BN 2	LEVEL 3 FINANCING INC.....			09/29/2020.....	Various.....		633,740	618,000	1,221
538034	AX 7	LIVE NATION ENTERTAINMENT INC.....			12/17/2020.....	JP MORGAN SECURITIES LLC.....		16,000	16,000	
57636Q	AQ 7	MASTERCARD INC.....			03/24/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		7,468,200	7,500,000	
55342U	AM 6	MEDICAL PROPERTIES TRUST INC.....			11/19/2020.....	GOLDMAN SACHS & CO LLC.....		134,000	134,000	
59217G	BY 4	METROPOLITAN LIFE GLOBAL FUNDING I - ABS.....			04/02/2020.....	OUTSIDE MANAGED ACCT.....		2,118,070	2,000,000	20,700
55303X	AJ 4	MGM GROWTH PROPERTIES OPERATING PA.....			02/14/2020.....	DEUTSCHE BANK SECURITIES INC.....		394,188	350,000	1,006
594918	CC 6	MICROSOFT CORPORATION.....			06/01/2020.....	HIMCO OPERATIONAL TRANSACTION.....		21,386,806	21,390,000	
59565X	AC 4	MIDCONTINENT COMMUNICATIONS.....			11/30/2020.....	RBC CAPITAL MARKETS, LLC.....		17,845	17,000	268
60855R	AJ 9	MOLINA HEALTHCARE INC.....			11/03/2020.....	BANC OF AMERICA SECURITIES LLC.....		229,133	223,000	4,146
55336V	AN 0	MPLX LP.....			07/01/2020.....	MILLENNIUM ADVISORS, LLC.....		515,350	500,000	5,288
55342U	AH 7	MPT OPERATING PARTNERSHIP LP.....			09/30/2020.....	Various.....		317,198	304,000	6,987
61692B	BU 3	MSC_20-HR8 IS.....			07/24/2020.....	MORGAN STANLEY & CO. LLC.....		2,259,188		24,996
626738	AE 8	MURPHY OIL USA INC.....			12/15/2020.....	Various.....		169,260	159,000	1,494
63938C	AK 4	NAVIENT CORP.....			09/30/2020.....	RBC CAPITAL MARKETS, LLC.....		260,625	278,000	656
64110D	AL 8	NETAPP INC.....			06/17/2020.....	OUTSIDE MANAGED ACCT.....		899,406	900,000	
67079B	AB 6	NUTRITION & BIOSCIENCES INC.....			11/03/2020.....	OUTSIDE MANAGED ACCT.....		200,382	200,000	335
563136	AJ 9	OMW_20-OMW.....			08/17/2020.....	DEUTSCHE BANK SECURITIES INC.....		7,886,061	8,250,000	14,924
682189	AQ 8	ON SEMICONDUCTOR CORPORATION.....			09/29/2020.....	BARCLAYS CAPITAL INC.....		532,125	521,000	1,673
682691	AA 8	ONEMAIN FINANCE CORP.....			12/11/2020.....	Various.....		199,426	199,000	
85172F	AP 4	ONEMAIN FINANCE CORP.....			10/05/2020.....	BANC OF AMERICA SECURITIES LLC.....		844,820	797,000	2,983
68389X	BT 1	ORACLE CORPORATION.....			03/30/2020.....	OUTSIDE MANAGED ACCT.....		1,689,375	1,690,000	
69376B	AA 4	PACEF_20-1A - ABS.....			10/21/2020.....	Various.....		4,943,196	4,905,114	3,215
694308	GJ 0	PACIFIC GAS & ELECTRIC CO.....			06/29/2020.....	COUNTERPARTY FOR SYSTEM GENERATED C.....		10,604,844	10,706,000	
694308	JM 0	PACIFIC GAS AND ELECTRIC COMPANY.....			08/01/2020.....	COUNTERPARTY FOR SYSTEM GENERATED C.....		5,188,033	5,353,000	
694308	JN 8	PACIFIC GAS AND ELECTRIC COMPANY.....			08/01/2020.....	COUNTERPARTY FOR SYSTEM GENERATED C.....		5,188,033	5,353,000	

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
701885	AF	2		09/22/2020	Various		550,713	550,000	2,970
701885	AH	8		10/14/2020	GOLDMAN SACHS & CO LLC		310,500	300,000	47
74114B	AJ	2		10/14/2020	WELLS FARGO ADVISORS, LLC		2,499,959	2,500,000	
72147K	AC	2		09/28/2020	Various		1,070,079	1,045,000	3,139
69701B	AA	0		07/20/2020	BARCLAYS CAPITAL INC.		7,000,000	7,000,000	
69701B	AE	2		07/20/2020	BARCLAYS CAPITAL INC.		9,000,000	9,000,000	
69354N	AC	0		12/02/2020	BANC OF AMERICA SECURITIES LLC		610,050	583,000	5,363
74166M	AC	0		09/09/2020	UBS SECURITIES LLC		248,625	225,000	6,325
74166M	AF	3		08/18/2020	DEUTSCHE BANK SECURITIES INC.		167,911	169,000	
69370C	AC	4		08/27/2020	SUNTRUST ROBINSON HUMPHREY, INC.		225,630	218,000	388
74736K	AJ	0		09/15/2020	Various		522,564	521,000	
74840L	AB	8		09/28/2020	Various		694,133	661,000	8,244
74841C	AA	9		12/15/2020	Various		240,000	240,000	2,240
759509	AF	9		07/29/2020	OUTSIDE MANAGED ACCT.		150,374	150,000	
776743	AM	8		08/18/2020	OUTSIDE MANAGED ACCT.		284,624	285,000	
78081B	AF	0		11/10/2020	Various		6,807,501	6,928,000	27,662
785592	AU	0		10/07/2020	BARCLAYS CAPITAL INC.		6,533,820	6,000,000	16,800
80282K	AP	1		06/24/2020	JANE STREET EXECUTION SERVICES LLC		1,081,600	1,000,000	19,922
80282K	AZ	9		02/11/2020	EXCHANGE		3,625,494	3,630,000	41,542
80286W	AG	1		11/17/2020	BARCLAYS CAPITAL INC.		7,978,489	7,980,000	
81180W	BB	6	D	12/08/2020	Various		210,659	211,000	24
78413M	AE	8		07/02/2020	WELLS FARGO ADVISORS, LLC		9,338,672	10,000,000	6,907
78442P	GD	2		10/26/2020	JP MORGAN SECURITIES LLC		295,000	295,000	
845467	AL	3		11/18/2020	CITIGROUP GLOBAL MARKETS, INC.		381,393	373,000	7,819
85769F	AE	8		02/12/2020	JEFFERIES & CO. INC.		5,989,000	5,989,000	9,166
L8749#	AB	8		07/30/2020	BANC OF AMERICA SECURITIES LLC		4,512,200	4,512,200	
858119	BL	3		06/16/2020	OUTSIDE MANAGED ACCT.		2,286,486	2,240,000	1,733
858912	AG	3		12/18/2020	Various		197,465	193,000	425
87166B	AA	0		11/25/2020	Various		88,623	88,000	32
89613G	AC	0		07/08/2020	DEUTSCHE BANK SECURITIES INC.		5,949,984	5,950,000	
87470L	AJ	0		12/23/2020	Various		146,430	146,000	43
87612B	BJ	0		12/22/2020	JP MORGAN SECURITIES LLC		122,850	117,000	1,317
87724R	AG	7		12/16/2020	Various		753,263	696,000	8,938
90139#	AA	9		12/16/2020	DIRECT WITH ISSUER.		36,875,790	36,968,211	
90139*	AA	3		12/16/2020	DIRECT WITH ISSUER.		47,911,710	48,031,789	
91159H	HG	8		04/07/2020	OUTSIDE MANAGED ACCT.		52,580	50,000	355
92552V	AL	4		09/28/2020	CITIZENS CAPITAL MARKETS		128,281	125,000	3,223
92564R	AD	7		08/25/2020	JP MORGAN SECURITIES LLC		194,513	195,000	244
92769X	AM	7	D	09/28/2020	Various		454,434	437,000	2,932
92769X	AP	0	D	11/19/2020	Various		434,500	400,000	397
95000U	2M	4		03/23/2020	WELLS FARGO ADVISORS, LLC		12,500,000	12,500,000	
960386	AQ	3		06/16/2020	OUTSIDE MANAGED ACCT.		1,758,099	1,760,000	
96042J	AL	0		07/21/2020	GOLDMAN SACHS & CO LLC		2,473,219	2,400,000	1,957
96042P	AE	2		06/16/2020	BMO CAPITAL MARKETS CORP.		2,019,698	2,020,000	
98478*	AX	5		09/15/2020	KEYBANC CAPITAL MARKETS, INC.		4,000,000	4,000,000	
984851	AG	0	D	05/28/2020	JP MORGAN SECURITIES LLC		1,875,000	1,875,000	

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3899999. Total - Bonds - Industrial and Miscellaneous.....												472,024,806	468,398,786	760,862
Bonds - Hybrid Securities														
21869M	AA	5	CORESTATES CAPITAL III.....				11/05/2020.....	JP MORGAN SECURITIES LLC.....				8,313,750	9,000,000	18,278
4899999. Total - Bonds - Hybrid Securities.....												8,313,750	9,000,000	18,278
Bonds - Unaffiliated Bank Loans														
02376C	AX	3	AMERICAN AIRLINES GROUP INC.....				01/29/2020.....	HIMCO OPERATIONAL TRANSACTION.....				548,649	551,106	
BHM1VQ	Q6	3	BAUSCH HEALTH COMPANIES INC.....			A.....	11/20/2020.....	BARCLAYS CAPITAL INC.....				314,420	316,000	
BHM27W	U5	2	ENERGIZER HOLDINGS INC.....				12/31/2020.....	JP MORGAN SECURITIES LLC.....				35,571	35,750	
BHM27X	DY	6	ENERGIZER HOLDINGS INC.....				12/31/2020.....	JP MORGAN SECURITIES LLC.....				42,039	42,250	
BHM23Q	4L	3	LUMEN TECHNOLOGIES INC.....				02/24/2020.....	BANC OF AMERICA SECURITIES LLC.....				87,890	88,000	
BHM27X	DX	8	MILEAGE PLUS HOLDINGS LLC.....				12/31/2020.....	Various.....				123,236	118,000	
BHM219	XL	1	NASCAR HOLDINGS LLC.....				01/28/2020.....	Various.....				(248)	(247)	
63937Y	AE	1	NAVISTAR INTERNATIONAL CORPORATION.....				11/03/2020.....	Various.....				1,185,253	1,190,385	
BHM26W	E0	2	SKYMILES IP LIMITED.....			C.....	12/31/2020.....	Various.....				1,039,045	1,031,000	
BHM26Y	ZY	1	SPIRIT AEROSYSTEMS INC.....				12/31/2020.....	BANC OF AMERICA SECURITIES LLC.....				1,055,245	1,054,000	
78466D	BF	0	SS&C TECHNOLOGIES HOLDINGS INC.....				01/31/2020.....	HIMCO OPERATIONAL TRANSACTION.....				126,068	126,701	
86277*	AA	3	STRATEGIC PRT FUND VIII TERM LOAN.....				12/22/2020.....	NOMURA SECURITIES INTERNATIONAL INC.....				25,000,000	25,000,000	
8299999. Total - Bonds - Unaffiliated Bank Loans.....												29,557,167	29,552,945	0
8399997. Total - Bonds - Part 3.....												737,337,876	703,363,899	1,283,174
8399998. Total - Bonds - Summary Item from Part 5.....												310,506,085	316,827,227	706,421
8399999. Total - Bonds.....												1,047,843,961	1,020,191,127	1,989,595
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred														
060505	EN	0	BANK OF AMERICA CORP.....				08/14/2020.....	Various.....			6,000,000,000	6,639,285	100.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....												6,639,285	XXX	0
8999997. Total - Preferred Stocks - Part 3.....												6,639,285	XXX	0
8999999. Total - Preferred Stocks.....												6,639,285	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other														
31338#	11	2	FEDERAL HOME LOAN BANK BOSTON.....				01/02/2020.....	FEDERAL HOME LOAN BANK OF BOSTON.....			65,000	6,500	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....												6,500	XXX	0
Common Stocks - Mutual Funds														
018914	50	7	ALLIANCE BERNSTEIN.....				12/31/2020.....	DIRECT WITH ISSUER.....			222,061	4,237	XXX	
298706	84	7	AMERICAN EUROPACIFIC.....				12/31/2020.....	DIRECT WITH ISSUER.....			6,494	351	XXX	
399874	84	1	AMERICAN GROWTH.....				12/31/2020.....	DIRECT WITH ISSUER.....			511,933	25,904	XXX	
09661L	30	2	BNY MELLON S&P 500 INDEX FUND.....				12/31/2020.....	DIRECT WITH ISSUER.....			981,929	49,537	XXX	
354026	50	2	FRANKLIN MUTUAL.....				12/31/2020.....	DIRECT WITH ISSUER.....			554,796	14,755	XXX	
355148	82	6	FRANKLIN SMALL CAP.....				12/31/2020.....	DIRECT WITH ISSUER.....			42,992	2,051	XXX	
416649	35	8	HARTFORD CAPITAL APPRECIATION-R4.....				12/31/2020.....	DIRECT WITH ISSUER.....			1,379,200	58,853	XXX	
416649	28	3	HARTFORD DIVIDEND AND GROWTH-R4.....				12/31/2020.....	DIRECT WITH ISSUER.....			1,073,810	27,446	XXX	
416641	87	6	HARTFORD GROWTH OPPORT FD - R4.....				12/31/2020.....	DIRECT WITH ISSUER.....			543,071	22,304	XXX	
416649	39	0	HARTFORD SMALL COMPANY FUND.....				12/31/2020.....	DIRECT WITH ISSUER.....			729,002	17,540	XXX	
00141M	59	8	INVESCO MID CAP.....				12/31/2020.....	DIRECT WITH ISSUER.....			2,403,898	37,769	XXX	
00900R	54	9	INV OPP MAIN ST MID CAP R.....				12/31/2020.....	DIRECT WITH ISSUER.....			7,760,786	222,961	XXX	
00141L	50	9	INVESCO SM CAP.....				12/31/2020.....	DIRECT WITH ISSUER.....			1,108,422	12,459	XXX	
354713	55	4	FRANKLIN STRATEGIC.....				12/31/2020.....	DIRECT WITH ISSUER.....			356,541	3,267	XXX	
416649	34	1	HARTFORD HIGH YIELD FUND - R4.....				12/31/2020.....	DIRECT WITH ISSUER.....			478,787	3,405	XXX	
416649	25	9	HARTFORD TOTAL RETURN BOND FUND.....				12/31/2020.....	DIRECT WITH ISSUER.....			669,591	7,450	XXX	
552981	46	6	MFS TOTAL RETURN FUND-R3.....				12/31/2020.....	DIRECT WITH ISSUER.....			4,831,352	94,267	XXX	

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9499999.	Total - Common Stocks - Mutual Funds.....					604,556	XXX	0
9799997.	Total - Common Stocks - Part 3.....					611,056	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					4,729,886	XXX	
9799999.	Total - Common Stocks.....					5,340,942	XXX	0
9899999.	Total - Preferred and Common Stocks.....					11,980,227	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,059,824,188	XXX	1,989,595

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																					
25044@	AA	1		10/07/2020.	DESERT SUNLIGHT FUNDING I-GTD.....										0	40,477			0	710	09/30/2036.
36200Q	3L	6		12/01/2020.	GNMA 30YR.....		40,477	40,477	40,477	40,477											
36200R	YQ	9		12/01/2020.	GNMA 30YR.....		1,896	1,896	1,950	2,025		(129)		(129)		1,896			0	79	02/01/2032.
36200U	WJ	0		12/01/2020.	GNMA 30YR.....		3,376	3,376	3,472	3,616		(240)		(240)		3,376			0	84	01/01/2032.
36200W	CB	5		12/01/2020.	GNMA 30YR.....		180	180	183	188		(8)		(8)		180			0	8	09/01/2031.
36200X	JF	7		12/01/2020.	GNMA 30YR.....		13,241	13,241	14,599	14,469		(1,228)		(1,228)		13,241			0	270	01/01/2032.
36200X	KN	8		12/01/2020.	GNMA 30YR.....		675	675	756	796		(121)		(121)		675			0	27	12/01/2031.
36201A	UL	0		12/01/2020.	GNMA 30YR.....		3,447	3,447	3,595	3,575		(128)		(128)		3,447			0	140	01/01/2032.
36201C	6E	9		12/01/2020.	GNMA 30YR.....		3,200	3,200	3,353	3,442		(243)		(243)		3,200			0	146	07/01/2032.
36201C	PY	4		12/01/2020.	GNMA 30YR.....		703	703	772	768		(64)		(64)		703			0	29	03/01/2032.
36201F	Q6	7		12/01/2020.	GNMA 30YR.....		829	829	841	848		(19)		(19)		829			0	34	01/01/2032.
36201F	UH	8		12/01/2020.	GNMA 30YR.....		2,328	2,328	2,393	2,452		(124)		(124)		2,328			0	101	05/01/2032.
36201F	UH	8		12/01/2020.	GNMA 30YR.....		34,569	34,569	35,552	36,602		(2,034)		(2,034)		34,569			0	1,956	04/01/2032.
36201F	UQ	8		12/01/2020.	GNMA 30YR.....		21,285	21,285	21,891	22,567		(1,282)		(1,282)		21,285			0	1,209	04/01/2032.
36201F	UR	6		12/01/2020.	GNMA 30YR.....		1,168	1,168	1,201	1,245		(78)		(78)		1,168			0	47	04/01/2032.
36201F	X6	9		12/01/2020.	GNMA 30YR.....		1,818	1,818	1,845	1,869		(51)		(51)		1,818			0	74	02/01/2032.
36201H	WX	7		12/01/2020.	GNMA 30YR.....		9,901	9,901	10,155	10,164		(263)		(263)		9,901			0	402	06/01/2032.
36201J	F6	1		12/01/2020.	GNMA 30YR.....		461	461	474	495		(34)		(34)		461			0	19	05/01/2032.
36201J	FD	6		12/01/2020.	GNMA 30YR.....		20,953	20,953	21,873	23,694		(2,741)		(2,741)		20,953			0	925	04/01/2032.
36201L	7K	4		12/01/2020.	GNMA 30YR.....		1,940	1,940	2,033	2,147		(207)		(207)		1,940			0	85	08/01/2032.
36201M	G8	9		12/01/2020.	GNMA 30YR.....		15,974	15,974	16,406	17,072		(1,098)		(1,098)		15,974			0	923	06/01/2032.
36201M	JU	7		12/01/2020.	GNMA 30YR.....		20,471	20,471	21,079	22,093		(1,622)		(1,622)		20,471			0	955	07/01/2032.
36201M	LH	3		12/01/2020.	GNMA 30YR.....		2,177	2,177	2,356	2,405		(227)		(227)		2,177			0	88	08/01/2032.
36201T	AM	9		12/01/2020.	GNMA 30YR.....		7,297	7,297	7,504	7,581		(285)		(285)		7,297			0	301	08/01/2032.
36203L	CQ	3		12/01/2020.	GNMA 30YR.....		1,483	1,483	1,514	1,507		(24)		(24)		1,483			0	63	09/01/2023.
36209D	R8	9		12/01/2020.	GNMA 30YR.....		57	57	58	60		(3)		(3)		57			0	3	09/01/2031.
36209R	VG	5		12/01/2020.	GNMA 30YR.....		625	625	632	641		(15)		(15)		625			0	31	08/01/2030.
36209Y	X4	5		12/01/2020.	GNMA 30YR.....		769	769	784	788		(19)		(19)		769			0	33	09/01/2031.
3620A1	X7	8		12/01/2020.	GNMA 30YR.....		1,997	1,997	2,062	2,068		(71)		(71)		1,997			0	89	06/01/2039.
3620A8	LU	5		12/01/2020.	GNMA 30YR.....		3,332	3,332	3,440	3,438		(106)		(106)		3,332			0	109	08/01/2039.
3620A9	SH	5		12/01/2020.	GNMA 30YR.....		16,312	16,312	16,841	16,789		(477)		(477)		16,312			0	524	09/01/2039.
3620AC	3Z	5		12/01/2020.	GNMA 30YR.....		21,413	21,413	22,107	22,057		(645)		(645)		21,413			0	660	09/01/2039.
3620AC	4G	6		12/01/2020.	GNMA 30YR.....		3,007	3,007	3,104	3,099		(93)		(93)		3,007			0	104	09/01/2039.
36211C	2S	0		12/01/2020.	GNMA 30YR.....		781	781	794	803		(22)		(22)		781			0	34	07/01/2029.
36213D	3C	0		12/01/2020.	GNMA 30YR.....		3,018	3,018	3,115	3,102		(84)		(84)		3,018			0	123	02/01/2032.
36213E	AB	2		12/01/2020.	GNMA 30YR.....		3,868	3,868	4,041	4,075		(207)		(207)		3,868			0	156	05/01/2032.
36213E	SK	3		12/01/2020.	GNMA 30YR.....		37,589	37,589	38,626	38,708		(1,118)		(1,118)		37,589			0	1,958	01/01/2032.
36213E	YS	9		12/01/2020.	GNMA 30YR.....		3,371	3,371	3,660	3,597		(225)		(225)		3,371			0	139	04/01/2032.
36213G	AL	5		12/01/2020.	GNMA 30YR.....		5,916	5,916	6,032	6,157		(241)		(241)		5,916			0	303	02/01/2032.
36213G	TY	7		12/01/2020.	GNMA 30YR.....		262	262	267	276		(14)		(14)		262			0	11	11/01/2031.
36213J	V2	8		12/01/2020.	GNMA 30YR.....		1,403	1,403	1,494	1,539		(135)		(135)		1,403			0	57	04/01/2032.
36213N	LL	8		12/01/2020.	GNMA 30YR.....		967	967	984	999		(31)		(31)		967			0	39	12/01/2031.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36213U	C9	9		12/01/2020.	SCHEDULED REDEMPTION.....		244	244	254	273		(29)		(29)		244			0	9	11/01/2031.
36213X	SB	1		12/01/2020.	SCHEDULED REDEMPTION.....		8,253	8,253	8,834	8,615		(362)		(362)		8,253			0	365	04/01/2032.
36213X	T5	3		12/01/2020.	SCHEDULED REDEMPTION.....		214	214	220	226		(12)		(12)		214			0	9	05/01/2032.
36213X	T6	1		12/01/2020.	SCHEDULED REDEMPTION.....		3,017	3,017	3,101	3,183		(166)		(166)		3,017			0	132	05/01/2032.
36225B	ND	6		12/01/2020.	SCHEDULED REDEMPTION.....		12,727	12,727	13,105	13,611		(884)		(884)		12,727			0	529	05/01/2031.
36225B	PM	4		12/01/2020.	SCHEDULED REDEMPTION.....		73,643	73,643	75,327	77,458		(3,815)		(3,815)		73,643			0	3,460	09/01/2031.
36179U	CA	8		12/01/2020.	SCHEDULED REDEMPTION.....		291,950	291,950	291,403	291,396		554		554		291,950			0	6,447	09/01/2048.
36179U	CB	6		12/01/2020.	SCHEDULED REDEMPTION.....		1,175,643	1,175,643	1,199,524	1,199,357		(23,714)		(23,714)		1,175,643			0	28,561	09/01/2048.
36202E	AL	3		12/01/2020.	SCHEDULED REDEMPTION.....		80,384	80,384	82,647	82,785		(2,401)		(2,401)		80,384			0	3,026	09/01/2034.
36202F	B4	7		12/01/2020.	SCHEDULED REDEMPTION.....		8,330	8,330	8,908	9,041		(710)		(710)		8,330			0	278	10/01/2039.
36202F	DB	9		12/01/2020.	SCHEDULED REDEMPTION.....		29,247	29,247	30,005	29,955		(708)		(708)		29,247			0	883	12/01/2039.
36202F	E6	9		12/01/2020.	SCHEDULED REDEMPTION.....		25,278	25,278	25,564	25,571		(293)		(293)		25,278			0	771	03/01/2040.
36202F	EH	5		12/01/2020.	SCHEDULED REDEMPTION.....		472,684	472,684	476,358	476,343		(3,659)		(3,659)		472,684			0	14,073	02/01/2040.
36202F	GW	0		12/01/2020.	SCHEDULED REDEMPTION.....		47,857	47,857	49,016	49,050		(1,193)		(1,193)		47,857			0	1,426	06/01/2040.
36202F	KN	5		12/01/2020.	SCHEDULED REDEMPTION.....		1,127,664	1,127,664	1,194,090	1,197,882		(70,219)		(70,219)		1,127,664			0	34,300	09/01/2040.
36202F	LP	9		12/01/2020.	SCHEDULED REDEMPTION.....		21,586	21,586	22,763	22,840		(1,254)		(1,254)		21,586			0	655	10/01/2040.
38379U	2R	6		01/23/2020.	Various.....		885,545	877,401	861,018	866,221		16		16		866,237		19,308	19,308	3,679	08/01/2058.
38379R	HG	1		01/21/2020.	Various.....		1,174,338	1,159,640	1,117,966	1,125,665		(65)		(65)		1,125,600		48,738	48,738	4,692	01/01/2056.
38379U	SR	8		01/23/2020.	Various.....		6,760,692	6,736,521	6,761,257	6,753,281		(5)		(5)		6,753,277		7,415	7,415	27,178	12/01/2057.
38379R	LJ	0		01/16/2020.	Various.....		8,697,995	8,726,590	8,545,922	8,598,617		(406)		(406)		8,598,211		99,784	99,784	9,745	12/01/2058.
38380J	DW	5		12/16/2020.	PREPAYMENT PENALTY.....		44,572							0					0	44,572	12/01/2059.
38380J	EP	9		01/22/2020.	Various.....		3,753,353	3,773,519	3,647,342	3,671,600		158		158		3,671,758		81,595	81,595	14,079	01/01/2060.
38380J	FE	3		12/16/2020.	PREPAYMENT PENALTY.....		209,371							0					0	209,371	01/01/2060.
38380J	HY	7		01/16/2020.	Various.....		1,940,293	1,941,354	1,898,128	1,909,908		25		25		1,909,933		30,360	30,360	6,872	02/01/2059.
38380J	GP	7		02/01/2020.	Various.....		6,994,926	6,975,365	6,701,527	6,772,608		(1,356)		(1,356)		6,771,252		223,674	223,674	29,272	04/01/2059.
38379R	MK	6		01/22/2020.	Various.....		1,791,600	1,791,600	1,751,289	1,763,433		(12)		(12)		1,763,421		28,179	28,179	6,963	05/01/2059.
38379U	6J	0		01/22/2020.	Various.....		1,893,640	1,894,009	1,854,131	1,867,170		(8)		(8)		1,867,162		26,477	26,477	7,360	12/01/2056.
38379U	6M	3		01/21/2020.	Various.....		1,874,250	1,876,152	1,839,508	1,851,227		(40)		(40)		1,851,187		23,063	23,063	6,900	02/01/2057.
38379U	7E	0		01/22/2020.	Various.....		1,403,139	1,405,166	1,378,051	1,386,037		(7)		(7)		1,386,030		17,109	17,109	5,461	08/01/2058.
38379R	QA	4		01/16/2020.	Various.....		4,459,537	4,478,406	4,353,850	4,390,921		(287)		(287)		4,390,634		68,903	68,903	15,852	05/01/2059.
38379U	7H	3		02/01/2020.	Various.....		4,641,035	4,644,776	4,528,113	4,565,169		(98)		(98)		4,565,071		75,964	75,964	17,375	11/01/2057.
38379R	VE	0		01/22/2020.	Various.....		4,666,148	4,691,216	4,553,594	4,595,947		(35)		(35)		4,595,912		70,237	70,237	17,502	01/01/2057.
38379U	4D	5		01/21/2020.	Various.....		7,433,155	7,427,367	7,300,870	7,340,656		(55)		(55)		7,340,601		92,554	92,554	27,307	09/01/2056.
38380J	VN	5		01/23/2020.	Various.....		4,899,033	4,842,615	4,678,798	4,728,856		18,441		18,441		4,747,297		151,735	151,735	19,513	09/01/2050.
38380J	D5	4		02/01/2020.	Various.....		11,119,089	10,910,357	10,667,857	10,740,263		14,701		14,701		10,754,964		364,125	364,125	51,427	05/01/2050.
38380M	G5	4		12/16/2020.	PREPAYMENT PENALTY.....		72,738							0					0	72,738	11/01/2060.
38380M	E9	8		10/16/2020.	PREPAYMENT PENALTY.....		211,771							0					0	211,771	11/01/2060.
83162C	VV	2		10/01/2020.	SCHEDULED REDEMPTION.....		38,300	38,300	38,300	38,300				0		38,300			0	1,344	10/01/2033.
912810	SD	1		06/05/2020.	JP MORGAN SECURITIES LLC.....		1,958,789	1,500,000	1,442,586	1,444,074		526		526		1,444,600		514,189	514,189	36,593	08/15/2048.
912810	SF	6		07/29/2020.	WELLS FARGO ADVISORS, LLC.....		15,734,727	11,000,000	11,068,750	11,067,617		(855)		(855)		11,066,763		4,667,964	4,667,964	315,495	02/15/2049.
912828	7B	0		06/05/2020.	JP MORGAN SECURITIES LLC.....		2,903,133	2,700,000	2,682,070	2,683,167		1,066		1,066		2,684,233		218,900	218,900	22,253	06/30/2026.
912828	J8	4		03/31/2020.	MATURED.....		680,000	680,000	677,052	679,850		150		150		680,000			0	4,675	03/31/2020.

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912828	UQ	1		02/29/2020.	MATURED.....		980,000	980,000	980,842	980,020			(20)	(20)		980,000			0	6,125	02/29/2020.
912828	VA	5		04/30/2020.	MATURED.....		220,000	220,000	218,952	219,949			51	51		220,000			0	1,238	04/30/2020.
912828	W7	1		07/17/2020.	CITIGROUP GLOBAL MARKETS, INC....		1,391,914	1,300,000	1,288,980	1,290,508			1,176	1,176		1,291,684		100,230	100,230	22,191	03/31/2024.
912828	Z6	0		07/17/2020.	Various.....		2,802,324	2,750,000	2,747,959				401	401		2,748,360		53,964	53,964	15,270	01/31/2022.
912828	ZC	7		07/29/2020.	WELLS FARGO ADVISORS, LLC.....		10,408,594	10,000,000	10,287,086				(22,010)	(22,010)		10,265,076		143,518	143,518	46,467	02/28/2025.
912828	NT	3		08/15/2020.	MATURED.....		1,300,000	1,300,000	1,379,930	1,309,672			(9,672)	(9,672)		1,300,000			0	34,125	08/15/2020.
0599999.	Total - Bonds - U.S. Government.....						117,037,262	110,313,615	109,057,162	96,458,623	0	(122,842)	0	(122,842)	0	109,370,826	0	7,127,984	7,127,984	1,444,519	XXX
Bonds - All Other Government																					
29135L	AA	8		06/02/2020.	BNP PARIBAS SECURITIES CORP.....		430,000	400,000	416,100	415,283			(759)	(759)		414,524		15,476	15,476	8,090	10/11/2027.
P14517	AA	7		11/05/2020.	Various.....		1,259,400	1,200,000	1,202,450	1,204,417			(1,367)	(1,367)		1,203,049		56,351	56,351	53,667	10/14/2025.
09076A	AA	5		12/05/2020.	SCHEDULED REDEMPTION.....		20,144	20,144	13,676	13,932			6,212	6,212		20,144			0		06/05/2034.
Y09292	AD	8		02/21/2020.	CAMBRIDGE INTERNATIONAL SECURITIES																
							413,100	400,000	386,880	391,210			402	402		391,612		21,488	21,488	7,972	01/31/2023.
12634M	AE	0		06/03/2020.	BNP PARIBAS SECURITIES CORP.....		920,400	800,000	796,728	797,178			121	121		797,299		123,101	123,101	20,708	05/02/2028.
195325	BQ	7		06/02/2020.	JP MORGAN SECURITIES LLC.....		422,000	400,000	396,800	397,365			250	250		397,615		24,385	24,385	12,356	02/26/2024.
195325	BR	5		10/23/2020.	Various.....		984,000	820,000	874,721	869,351			(643)	(643)		868,709		115,291	115,291	42,503	02/26/2044.
195325	CU	7		11/09/2020.	Various.....		1,415,072	1,200,000	1,188,216	1,189,138			181	181		1,189,319		225,753	225,753	52,917	06/15/2045.
195325	DL	6		06/02/2020.	Various.....		1,260,875	1,200,000	1,193,040	1,193,710			289	289		1,193,999		66,876	66,876	26,178	04/25/2027.
219868	CB	0		06/03/2020.	CAMBRIDGE INTERNATIONAL SECURITIES																
							715,400	700,000	698,453	698,896			218	218		699,114		16,286	16,286	18,579	02/11/2022.
21987D	AD	6		11/05/2020.	Various.....		1,363,639	1,200,000	1,198,156	1,198,755			181	181		1,198,935		164,704	164,704	70,720	07/15/2025.
P3143N	AW	4		12/22/2020.	Various.....		2,456,512	2,200,000	2,319,982	2,285,806			(7,304)	(7,304)		2,278,503		178,009	178,009	82,125	09/16/2025.
V73789	AD	7		06/02/2020.	BANC OF AMERICA SECURITIES LLC.....		594,000	600,000	605,700	605,030			(242)	(242)		604,789		(10,789)	(10,789)	41,544	03/03/2028.
25714P	DT	2		05/20/2020.	HSBC SECURITIES (USA) INC.....		194,500	200,000	200,000	200,000				0		200,000		(5,500)	(5,500)	9,818	01/25/2027.
25714P	DZ	8		05/20/2020.	CITIGROUP GLOBAL MARKETS, INC....		144,975	150,000	150,000	150,000				0		150,000		(5,025)	(5,025)	7,575	07/19/2028.
279158	AJ	8		10/23/2020.	Various.....		235,429	220,000	200,200	200,973			154	154		201,128		34,301	34,301	7,845	05/28/2045.
P37466	AJ	1		05/07/2020.	TENDER TRANSACTION.....		215,750	200,000	212,400	210,744			(864)	(864)		209,879		5,871	5,871	7,204	02/04/2024.
29245J	AL	6		10/15/2020.	MARKET AXESS TRADING PLATFORM.....		234,036	200,000	199,830	199,844			10	10		199,854		34,182	34,182	10,004	11/06/2029.
P37110	AG	1		05/29/2020.	HSBC SECURITIES (USA) INC.....		411,400	400,000	432,350	412,495			(2,651)	(2,651)		409,844		1,556	1,556	9,289	12/06/2021.
Y2387E	AD	3		06/05/2020.	CAMBRIDGE INTERNATIONAL SECURITIES																
							1,214,184	1,200,000	1,167,252	1,177,671			5,307	5,307		1,182,978		31,206	31,206	18,931	10/20/2021.
30216J	AA	3		04/13/2020.	Various.....		764,464	800,000	759,815	794,266			404	34,590	(34,186)	760,080		4,384	4,384	18,750	08/05/2026.
Y23874	GR	8		04/16/2020.	Various.....		402,824	400,000	399,692	404,337			(335)	4,304	(4,639)	399,698		3,126	3,126	12,267	01/14/2023.
445545	AH	9		06/01/2020.	CITIGROUP GLOBAL MARKETS, INC....		1,968,750	1,800,000	1,946,020	1,889,687			(11,491)		(11,491)	1,878,196		90,554	90,554	75,788	02/21/2023.
455780	BK	1		06/02/2020.	BNP PARIBAS SECURITIES CORP.....		1,935,450	1,870,000	1,809,825	1,849,479			3,607	3,607		1,853,086		82,364	82,364	42,659	04/25/2022.
Y20721	BM	0		06/03/2020.	HSBC SECURITIES (USA) INC.....		488,200	400,000	418,500	417,867			(161)	(161)		417,707		70,493	70,493	18,222	01/15/2045.
Y20721	BS	7		06/02/2020.	Various.....		2,045,620	2,000,000	2,003,550	2,001,952			(370)	(370)		2,001,582		44,038	44,038	64,914	01/08/2022.
486661	AF	8		06/02/2020.	CITIGROUP GLOBAL MARKETS, INC....		255,380	200,000	193,900	194,417			49	49		194,465		60,915	60,915	6,229	10/14/2044.
Y7276L	DE	5		11/06/2020.	CREDIT SUISSE SECURITIES (USA).....		1,171,880	1,000,000	998,250	998,905			(5)	(5)		998,900		172,980	172,980	49,115	07/21/2025.
Y7276L	DF	2		11/04/2020.	Various.....		1,201,440	800,000	783,400	784,272			140	140		784,412		417,028	417,028	50,700	07/21/2045.
N4826L	AD	4		10/19/2020.	CREDIT SUISSE SECURITIES (USA).....		278,000	200,000	207,000	206,862			(111)	(111)		206,751		71,249	71,249	17,800	07/10/2042.
48667Q	AS	4		11/06/2020.	Various.....		786,200	600,000	612,010	611,813			(57)	(57)		611,755		174,445	174,445	29,183	10/24/2048.

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21				
					F o r e i g n															11		12		13		14		15											
						Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than- Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date
CUSIP Identification			Description																																				
501499	AB	3	KUWAIT STATE OF (GOVERNMENT).....		D	07/07/2020.	Various.....			478,750	430,000	425,812	426,830		185		185		427,015		51,735	51,735	11,382	03/20/2027.															
91086Q	BB	3	MEXICO (UNITED MEXICAN STATES).....		D	06/15/2020.	Various.....			928,745	968,000	947,938	948,507		128		128		948,635		(19,890)	(19,890)	31,586	03/08/2044.															
91087B	AC	4	MEXICO (UNITED MEXICAN STATES) (GO.....		D	05/29/2020.	Various.....			1,023,300	1,000,000	1,006,300	1,005,295		(330)		(330)		1,004,965		18,335	18,335	25,315	03/28/2027.															
91087B	AE	0	MEXICO (UNITED MEXICAN STATES) (GO.....		D	06/15/2020.	Various.....			415,422	400,000	402,728	188,376		(45)		(45)		404,060		11,362	11,362	9,958	01/11/2028.															
617726	AG	9	MOROCCO (KINGDOM OF).....		D	02/20/2020.	MARKET AXESS TRADING PLATFORM.			258,012	200,000	216,500	215,031		(53)		(53)		214,978		43,034	43,034	2,254	12/11/2042.															
V5311V	AA	8	MOROCCO (KINGDOM OF).....		D	02/20/2020.	GOLDMAN SACHS & CO LLC.....			210,900	200,000	205,250	202,474		(118)		(118)		202,356		8,544	8,544	1,742	12/11/2022.															
Y44709	AE	6	NK KAZMUNAYGAZ AO.....		D	11/03/2020.	MARKET AXESS TRADING PLATFORM.			223,056	200,000	202,400	201,977		(283)		(283)		201,694		21,362	21,362	9,790	04/24/2025.															
698299	AW	4	PANAMA (REPUBLIC OF).....		D	05/29/2020.	MARKET AXESS TRADING PLATFORM.			278,042	200,000	256,000	249,939		(994)		(994)		248,945		29,097	29,097	11,390	01/26/2036.															
698299	BD	5	PANAMA (REPUBLIC OF).....		D	06/18/2020.	MARKET AXESS TRADING PLATFORM.			652,476	600,000	614,800	607,827		(731)		(731)		607,096		45,380	45,380	18,000	09/22/2024.															
698299	BE	3	PANAMA (REPUBLIC OF).....		D	06/18/2020.	JP MORGAN SECURITIES LLC.....			1,300,800	1,200,000	1,186,500	1,192,105		656		656		1,192,761		108,039	108,039	34,500	03/16/2025.															
698299	BK	9	PANAMA REPUBLIC OF (GOVERNMENT).....		D	06/01/2020.	JP MORGAN SECURITIES LLC.....			2,113,000	2,000,000	2,031,900	2,031,809		(1,164)		(1,164)		2,030,645		82,355	82,355	54,422	01/23/2030.															
69370P	AC	5	PERTAMINA PERSERO PT.....		D	06/04/2020.	NOMURA SECURITIES INTERNATIONAL INC			252,500	200,000	196,122	196,172		20		20		196,191		56,309	56,309	7,619	11/07/2048.															
715638	BM	3	PERU (THE REPUBLIC OF).....		D	06/03/2020.	CITIGROUP GLOBAL MARKETS, INC....			695,200	440,000	495,146	492,082		(316)		(316)		491,766		203,434	203,434	13,544	11/18/2050.															
71568Q	AC	1	PERUSAHAAN LISTRIK NEGARA (PERSERO)....		D	11/03/2020.	MARKET AXESS TRADING PLATFORM.			436,448	400,000	375,390	378,543		2,066		2,066		380,609		55,839	55,839	16,042	05/15/2027.															
71568P	AB	5	PERUSAHAAN LISTRIK NEGARA PT.....		D	11/03/2020.	BANC OF AMERICA SECURITIES LLC...			229,300	200,000	177,900	178,405		380		380		178,785		50,515	50,515	10,821	10/24/2042.															
718286	BZ	9	PHILIPPINES (REPUBLIC OF).....		D	11/04/2020.	JP MORGAN SECURITIES LLC.....			237,750	200,000	201,100	201,042		(30)		(30)		201,012		36,738	36,738	10,226	01/20/2040.															
69370P	AA	9	PT PERTAMINA PERSERO.....		D	10/28/2020.	CAMBRIDGE INTERNATIONAL SECURITIES			792,750	600,000	608,000	607,396		(113)		(113)		607,284		185,466	185,466	35,475	05/30/2044.															
760942	BB	7	REPUBLICA ORIENT URUGUAY.....		D	07/06/2020.	BARCLAYS CAPITAL INC.....			289,150	250,000	248,438	248,885		63		63		248,948		40,202	40,202	7,626	10/27/2027.															
77586R	AC	4	ROMANIA (REPUBLIC OF).....		D	03/04/2020.	BARCLAYS CAPITAL INC.....			400,345	290,000	289,638	289,668		1		1		289,669		110,676	110,676	11,052	01/22/2044.															
77586R	AD	2	ROMANIA (REPUBLIC OF).....		D	02/13/2020.	UBS SECURITIES LLC.....			208,210	188,000	195,570	191,583		(106)		(106)		191,477		16,733	16,733	5,244	01/22/2024.															
77586T	AC	0	ROMANIA (REPUBLIC OF).....		D	02/13/2020.	BNP PARIBAS SECURITIES CORP.....			1,026,000	950,000	942,875	946,893		102		102		946,995		79,005	79,005	20,319	08/22/2023.															
X7360W	AV	4	ROMANIA (REPUBLIC OF).....		D	03/04/2020.	CITIGROUP GLOBAL MARKETS, INC....			618,750	500,000	501,875	501,836		(5)		(5)		501,831		116,919	116,919	5,766	06/15/2048.															
80413T	AL	3	SAUDI ARABIA (KINGDOM OF).....		D	06/03/2020.	Various.....			963,250	800,000	845,350	844,853		(256)		(256)		844,597		118,653	118,653	35,904	01/16/2050.															
M6320U	AT	6	SAUDI ARABIA (KINGDOM OF).....		D	06/04/2020.	MARKET AXESS TRADING PLATFORM.			684,816	600,000	652,900	650,709		(2,052)		(2,052)		648,657		36,159	36,159	16,917	04/16/2029.															
857006	AG	5	STATE GRID OVERSEAS INVESTMENT (20.....		D	02/19/2020.	OUTSIDE MANAGED ACCT.....			2,361,040	2,200,000	2,239,234	2,231,236		(525)		(525)		2,230,711		130,329	130,329	22,886	05/04/2027.															
760942	BA	9	URUGUAY (ORIENTAL REPUBLIC OF).....		D	07/06/2020.	Various.....			485,500	380,000	385,670	385,341		(36)		(36)		385,305		100,195	100,195	9,849	06/18/2050.															
917288	BK	7	URUGUAY (ORIENTAL REPUBLIC OF).....		D	06/01/2020.	STANDARD CHARTERED SECURITIES (NORT			228,000	200,000	203,750	203,523		(121)		(121)		203,402		24,598	24,598	7,535	01/23/2031.															
917288	BA	9	URUGUAY (THE REPUBLIC OF).....		D	06/04/2020.	BNP PARIBAS SECURITIES CORP.....			486,750	330,000	424,050	412,094		(1,938)		(1,938)		410,156		76,594	76,594	23,317	01/15/2033.															
91822Q	2B	2	UZBEKISTAN (REPUBLIC OF).....		D	12/17/2020.	JP MORGAN SECURITIES LLC.....			849,900	800,000	801,825	801,572		(214)		(214)		801,359		48,541	48,541	35,018	02/20/2024.															
1099999.			Total - Bonds - All Other Government.....						45,331,186	40,706,144	41,265,854	40,997,657	0	(14,662)	38,894	(53,556)	0	41,159,828	0	4,171,358	4,171,358	1,399,149	XXX																
Bonds - U.S. States, Territories and Possessions																																							
452152	FA	4	ILLINOIS ST.....		..	03/27/2020.	WELLS FARGO ADVISORS, LLC.....			2,722,394	2,495,000	2,662,564	2,653,732		(1,593)		(1,593)		2,652,140		70,255	70,255	83,894	04/01/2035.															
1799999.			Total - Bonds - U.S. States, Territories & Possessions.....						2,722,394	2,495,000	2,662,564	2,653,732	0	(1,593)	0	(1,593)	0	2,652,140	0	70,255	70,255	83,894	XXX																
Bonds - U.S. Political Subdivisions of States																																							
736688	FN	7	PORTLAND ORE CMNTY COLLEGE.....		..	06/01/2020.	CALL TRANSACTION.....			325,000	325,000	325,000	325,000				0		325,000		0	0	7,816	06/01/2027.															
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....						325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	7,816	XXX																
Bonds - U.S. Special Revenue and Special Assessment																																							
130911	XH	8	CALIFORNIA STWIDE TXBL PENS AMBAC.....		..	06/01/2020.	CALL TRANSACTION.....			1,305,000	1,305,000	1,305,000	1,305,000				0		1,305,000		0	0	38,471	06/01/2024.															
31288F	6X	7	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....			141	141	146	147		(6)		(6)		141		0	0	.5	03/01/2033.															

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128KR WQ 3	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	90,686	90,686	95,660	97,189	.....	(6,503)	.....	(6,503)	.....	90,686	.....	.....	0	2,945	10/01/2036.
31292G Y5 9	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	424	424	431	.....	.....	(8)	.....	(8)	.....	424	.....	.....	0	19	03/01/2029.
31292H 4H 4	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	65,368	65,368	64,429	64,628	.....	741	.....	741	.....	65,368	.....	.....	0	1,993	12/01/2033.
31292H SQ 8	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,972	1,972	2,039	2,045	.....	(73)	.....	(73)	.....	1,972	.....	.....	0	74	11/01/2032.
31296J TJ 5	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	77,794	77,794	78,377	78,313	.....	(519)	.....	(519)	.....	77,794	.....	.....	0	3,589	06/01/2033.
31296M 2N 8	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	60,519	60,519	63,541	63,520	.....	(3,001)	.....	(3,001)	.....	60,519	.....	.....	0	1,449	09/01/2033.
31296P TL 6	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	50,451	50,451	50,805	50,768	.....	(317)	.....	(317)	.....	50,451	.....	.....	0	2,265	10/01/2033.
31296S AC 0	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,168	2,168	2,241	2,248	.....	(80)	.....	(80)	.....	2,168	.....	.....	0	58	01/01/2034.
31296U EU 1	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	742	742	767	775	.....	(33)	.....	(33)	.....	742	.....	.....	0	28	03/01/2034.
31297A 3S 1	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	177,318	177,318	169,699	172,171	.....	5,147	.....	5,147	.....	177,318	.....	.....	0	6,062	06/01/2034.
31297A 3T 9	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	73,031	73,031	69,893	70,609	.....	2,422	.....	2,422	.....	73,031	.....	.....	0	1,200	06/01/2034.
31297A 5J 9	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	35,141	35,141	33,631	34,128	.....	1,012	.....	1,012	.....	35,141	.....	.....	0	1,094	06/01/2034.
31297A 5K 6	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	36,835	36,835	35,252	35,737	.....	1,098	.....	1,098	.....	36,835	.....	.....	0	1,074	06/01/2034.
31297B AM 4	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	61,478	61,478	58,836	59,689	.....	1,789	.....	1,789	.....	61,478	.....	.....	0	2,346	06/01/2034.
31298F JL 7	FGOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	300	300	299	298	.....	2	.....	2	.....	300	.....	.....	0	13	01/01/2031.
3128L0 YL 0	FGOLD 30YR ALT-A.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	235	235	245	245	.....	(10)	.....	(10)	.....	235	.....	.....	0	9	11/01/2037.
31283H QX 6	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,792	1,792	1,852	1,862	.....	(69)	.....	(69)	.....	1,792	.....	.....	0	67	03/01/2032.
31283H UA 1	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,117	2,117	2,188	2,198	.....	(81)	.....	(81)	.....	2,117	.....	.....	0	76	12/01/2032.
31283H XH 3	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,700	1,700	1,757	1,765	.....	(66)	.....	(66)	.....	1,700	.....	.....	0	73	06/01/2033.
31283H Y5 8	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	21,197	21,197	22,323	22,257	.....	(1,060)	.....	(1,060)	.....	21,197	.....	.....	0	1,123	12/01/2033.
3128M5 LF 5	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	28,922	28,922	31,565	33,067	.....	(4,145)	.....	(4,145)	.....	28,922	.....	.....	0	1,249	12/01/2037.
3128M7 BX 3	FGOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	48,424	48,424	50,989	52,192	.....	(3,769)	.....	(3,769)	.....	48,424	.....	.....	0	1,878	12/01/2038.
3128JR LE 4	FHLMC 1YR CMT ARM.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	546,697	546,697	584,881	579,074	.....	(32,376)	.....	(32,376)	.....	546,697	.....	.....	0	16,254	04/01/2034.
3133A3 3Y 2	FHLMC 30YR UMBS.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	175,418	175,418	182,380	.....	.....	(6,962)	.....	(6,962)	.....	175,418	.....	.....	0	1,570	04/01/2050.
3133A9 D8 5	FHLMC 30YR UMBS.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	14,784	14,784	15,318	.....	.....	(534)	.....	(534)	.....	14,784	.....	.....	0	66	08/01/2050.
3132AC RS 1	FHLMC 30YR UMBS MIRROR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	587,634	587,634	643,643	.....	.....	(56,009)	.....	(56,009)	.....	587,634	.....	.....	0	5,286	08/01/2048.
3132WP LD 7	FHLMC GOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	565,102	565,102	559,363	559,651	.....	5,452	.....	5,452	.....	565,102	.....	.....	0	13,692	07/01/2047.
3132XX MY 2	FHLMC GOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,140,444	1,140,444	1,128,505	1,130,201	.....	10,244	.....	10,244	.....	1,140,444	.....	.....	0	33,561	03/01/2048.
3132Y1 UJ 5	FHLMC GOLD 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,457,517	2,457,517	2,550,442	2,539,418	.....	(81,901)	.....	(81,901)	.....	2,457,517	.....	.....	0	83,362	08/01/2048.
3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,131,302	1,131,302	1,185,569	1,178,577	.....	(47,275)	.....	(47,275)	.....	1,131,302	.....	.....	0	37,591	10/01/2048.
31335B BR 6	FHLMC GOLD 30YR GIANT.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	304,071	304,071	305,119	305,046	.....	(974)	.....	(974)	.....	304,071	.....	.....	0	6,637	01/01/2047.
3133TH A5 6	FHLMC_2104.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	199,667	199,667	203,893	203,758	.....	(4,091)	.....	(4,091)	.....	199,667	.....	.....	0	7,215	12/01/2028.
3137AJ MF 8	FHMS_K016.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	30,476	30,476	30,781	30,533	.....	(56)	.....	(56)	.....	30,476	.....	.....	0	552	10/01/2021.
31362J UN 3	FN 6/12 11TH COFI ARM.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,594	2,594	2,527	2,554	.....	41	.....	41	.....	2,594	.....	.....	0	86	06/01/2028.
3136A7 2G 6	FNA_12-M9 IS.....		..	12/28/2020.	PREPAYMENT PENALTY.....	.....	294,005	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	0	294,005	04/01/2022.
3136AE X6 9	FNA_13-M2.....		..	12/01/2020.	Various.....	.....	187,138	185,075	176,543	183,059	.....	2,016	.....	2,016	.....	185,075	.....	.....	0	4,624	01/01/2023.
31418M VX 7	FNMA 15YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	10,884	10,884	11,603	11,345	.....	(461)	.....	(461)	.....	10,884	.....	.....	0	321	02/01/2024.
31418T XF 9	FNMA 15YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	706	706	740	735	.....	(28)	.....	(28)	.....	706	.....	.....	0	20	05/01/2025.
31418U 2M 5	FNMA 15YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	8,779	8,779	9,193	9,085	.....	(307)	.....	(307)	.....	8,779	.....	.....	0	243	06/01/2025.
31419A BJ 5	FNMA 15YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	205,330	205,330	219,639	214,599	.....	(9,269)	.....	(9,269)	.....	205,330	.....	.....	0	6,397	06/01/2025.
31419A HL 4	FNMA 15YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	8,812	8,812	9,225	9,091	.....	(278)	.....	(278)	.....	8,812	.....	.....	0	241	08/01/2025.
31371J L4 4	FNMA 30YR.....		..	12/01/2020.	SCHEDULED REDEMPTION.....	285	285	294	313	(28)	(28)	285	0	14	06/01/2030.

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											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31371J	XA	7	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,586	1,586	1,621	1,671	.....	.....	(85)	.....	(85)	1,586	.....	.....	0	48	03/01/2031.
31371K	7E	5	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	205,969	205,969	210,249	211,520	.....	.....	(5,551)	.....	(5,551)	205,969	.....	.....	0	6,834	07/01/2033.
31371K	HY	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	3,356	3,356	3,332	3,316	.....	.....	40	.....	40	3,356	.....	.....	0	143	01/01/2032.
31371L	CD	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,386	1,386	1,427	1,437	.....	.....	(51)	.....	(51)	1,386	.....	.....	0	44	09/01/2033.
31371L	DH	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	30,750	30,750	30,957	30,952	.....	.....	(202)	.....	(202)	30,750	.....	.....	0	1,066	10/01/2033.
31382S	GP	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	9,789	9,789	10,139	10,721	.....	.....	(932)	.....	(932)	9,789	.....	.....	0	209	04/01/2029.
31383P	2X	3	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,658	1,658	1,681	1,677	.....	.....	(19)	.....	(19)	1,658	.....	.....	0	72	09/01/2029.
31383R	FV	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	514	514	503	500	.....	.....	14	.....	14	514	.....	.....	0	21	08/01/2029.
31383W	X7	1	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	158	158	155	154	.....	.....	5	.....	5	158	.....	.....	0	6	11/01/2029.
31385J	GG	7	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	4,003	4,003	4,144	4,355	.....	.....	(352)	.....	(352)	4,003	.....	.....	0	159	06/01/2032.
31386E	C4	8	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	10,766	10,766	11,075	11,227	.....	.....	(462)	.....	(462)	10,766	.....	.....	0	458	04/01/2031.
31386H	MR	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	36	36	36	37	.....	.....	(2)	.....	(2)	36	.....	.....	0	3	01/01/2031.
31386M	ZB	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,235	2,235	2,275	2,289	.....	.....	(54)	.....	(54)	2,235	.....	.....	0	88	10/01/2030.
31386P	UJ	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	160	160	163	168	.....	.....	(8)	.....	(8)	160	.....	.....	0	9	01/01/2031.
31386R	KK	4	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	926	926	946	974	.....	.....	(48)	.....	(48)	926	.....	.....	0	44	02/01/2031.
31389C	Q8	5	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	3,125	3,125	3,148	3,174	.....	.....	(49)	.....	(49)	3,125	.....	.....	0	144	12/01/2031.
3138A2	BL	2	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	40,480	40,480	42,187	41,950	.....	.....	(1,470)	.....	(1,470)	40,480	.....	.....	0	1,105	12/01/2040.
3138A4	4H	5	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	117,007	117,007	117,757	117,579	.....	.....	(572)	.....	(572)	117,007	.....	.....	0	2,962	02/01/2041.
3138AK	SA	8	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	71,550	71,550	74,568	74,855	.....	.....	(3,305)	.....	(3,305)	71,550	.....	.....	0	1,742	08/01/2041.
3138AR	X3	3	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	69,449	69,449	72,379	71,896	.....	.....	(2,446)	.....	(2,446)	69,449	.....	.....	0	1,843	09/01/2041.
3138AV	P7	4	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	437,280	437,280	455,279	452,635	.....	.....	(15,355)	.....	(15,355)	437,280	.....	.....	0	11,489	10/01/2041.
3138EG	EW	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	145,814	145,814	151,943	151,301	.....	.....	(5,487)	.....	(5,487)	145,814	.....	.....	0	3,827	11/01/2040.
3138EG	GC	2	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	605,767	605,767	633,973	631,002	.....	.....	(25,235)	.....	(25,235)	605,767	.....	.....	0	16,595	01/01/2041.
31390K	CM	8	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	12,409	12,409	12,721	13,195	.....	.....	(787)	.....	(787)	12,409	.....	.....	0	424	06/01/2032.
31390K	WQ	7	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	3,275	3,275	3,391	3,481	.....	.....	(206)	.....	(206)	3,275	.....	.....	0	135	08/01/2032.
31390P	GK	7	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	15,100	15,100	15,789	16,562	.....	.....	(1,462)	.....	(1,462)	15,100	.....	.....	0	677	08/01/2032.
31391U	J2	2	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,231	1,231	1,289	1,331	.....	.....	(100)	.....	(100)	1,231	.....	.....	0	50	01/01/2033.
31391W	5H	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	4,639	4,639	4,777	4,813	.....	.....	(174)	.....	(174)	4,639	.....	.....	0	119	04/01/2033.
31400J	PF	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	714	714	736	746	.....	.....	(32)	.....	(32)	714	.....	.....	0	25	05/01/2033.
31400J	SJ	9	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,549	1,549	1,596	1,611	.....	.....	(61)	.....	(61)	1,549	.....	.....	0	59	02/01/2033.
31400Q	TN	3	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	3,003	3,003	3,023	3,024	.....	.....	(21)	.....	(21)	3,003	.....	.....	0	102	04/01/2033.
31400R	NT	4	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,914	1,914	2,034	2,198	.....	.....	(284)	.....	(284)	1,914	.....	.....	0	83	02/01/2033.
31400T	B2	2	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	556	556	560	560	.....	.....	(4)	.....	(4)	556	.....	.....	0	19	05/01/2033.
31401B	NS	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	12,342	12,342	12,442	12,435	.....	.....	(93)	.....	(93)	12,342	.....	.....	0	453	04/01/2033.
31401N	4U	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	13,900	13,900	14,426	14,740	.....	.....	(840)	.....	(840)	13,900	.....	.....	0	526	09/01/2033.
31402C	PL	0	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	192,338	192,338	202,444	206,630	.....	.....	(14,293)	.....	(14,293)	192,338	.....	.....	0	5,971	11/01/2033.
31402C	U6	7	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	1,863	1,863	1,918	1,933	.....	.....	(70)	.....	(70)	1,863	.....	.....	0	60	03/01/2034.
31402E	AQ	1	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	2,827	2,827	2,912	2,959	.....	.....	(132)	.....	(132)	2,827	.....	.....	0	70	07/01/2033.
31402K	CE	2	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	3,284	3,284	3,383	3,401	.....	.....	(116)	.....	(116)	3,284	.....	.....	0	92	08/01/2033.
31403F	JW	5	..	12/01/2020.	SCHEDULED REDEMPTION.....	.....	57,845	57,845	58,315	58,174	.....	.....	(329)	.....	(329)	57,845	.....	.....	0	2,569	10/01/2033.
31404M	6Q	6	..	12/01/2020.	SCHEDULED REDEMPTION.....	4,315	4,315	4,230	4,234	81	81	4,315	0	139	06/01/2034.

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											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31405A	TY	9		12/01/2020.	SCHEDULED REDEMPTION.....		3,670	3,670	3,598	3,605			.65	.65		3,670			.0	.126	06/01/2034.
31405D	D4	6		12/01/2020.	SCHEDULED REDEMPTION.....		.394	.394	.386	.387				.8	.8	.394			.0	.13	07/01/2034.
31408E	G5	5		12/01/2020.	SCHEDULED REDEMPTION.....		15,086	15,086	14,607	14,507			.579	.579		15,086			.0	.317	01/01/2036.
31410F	Z9	9		12/01/2020.	SCHEDULED REDEMPTION.....		64,232	64,232	70,876	75,456		(11,224)		(11,224)		64,232			.0	2,434	03/01/2037.
31412N	SL	1		12/01/2020.	SCHEDULED REDEMPTION.....		26,437	26,437	27,887	28,738		(2,301)		(2,301)		26,437			.0	.837	12/01/2038.
31413U	TQ	2		12/01/2020.	SCHEDULED REDEMPTION.....		82,965	82,965	87,450	88,303		(5,338)		(5,338)		82,965			.0	2,780	12/01/2037.
31416B	VH	8		12/01/2020.	SCHEDULED REDEMPTION.....		8,882	8,882	9,149	9,263		(381)		(381)		8,882			.0	.285	12/01/2034.
31418M	A2	8		12/01/2020.	SCHEDULED REDEMPTION.....		8,155	8,155	8,501	8,640		(486)		(486)		8,155			.0	.283	08/01/2037.
3138ES	AV	0		12/01/2020.	SCHEDULED REDEMPTION.....		112,760	112,760	113,157	113,134		(374)		(374)		112,760			.0	2,806	02/01/2047.
3138W5	KA	5		12/01/2020.	SCHEDULED REDEMPTION.....		5,419	5,419	5,433	5,432		(13)		(13)		5,419			.0	.103	03/01/2043.
3138W6	GB	6		12/01/2020.	SCHEDULED REDEMPTION.....		10,391	10,391	10,417	10,414		(23)		(23)		10,391			.0	.225	05/01/2043.
3138WJ	AU	2		12/01/2020.	SCHEDULED REDEMPTION.....		26,126	26,126	26,224	26,218		(92)		(92)		26,126			.0	.561	10/01/2046.
3138WJ	UL	0		12/01/2020.	SCHEDULED REDEMPTION.....		117,280	117,280	117,719	117,684		(404)		(404)		117,280			.0	2,115	01/01/2047.
3138WM	XK	2		12/01/2020.	SCHEDULED REDEMPTION.....		16,348	16,348	16,392	16,386		(37)		(37)		16,348			.0	.354	03/01/2043.
3138WP	G2	4		12/01/2020.	SCHEDULED REDEMPTION.....		49,991	49,991	50,121	50,113		(122)		(122)		49,991			.0	1,079	04/01/2043.
3138WQ	A2	8		12/01/2020.	SCHEDULED REDEMPTION.....		9,918	9,918	9,937	9,936		(17)		(17)		9,918			.0	.214	05/01/2043.
3138WQ	AY	8		12/01/2020.	SCHEDULED REDEMPTION.....		26,977	26,977	27,036	27,032		(55)		(55)		26,977			.0	.579	05/01/2043.
3138WT	RV	0		12/01/2020.	SCHEDULED REDEMPTION.....		9,799	9,799	9,821	9,819		(19)		(19)		9,799			.0	.213	06/01/2043.
3138WT	US	3		12/01/2020.	SCHEDULED REDEMPTION.....		18,575	18,575	18,624	18,618		(44)		(44)		18,575			.0	.411	04/01/2043.
3138X1	UK	0		12/01/2020.	SCHEDULED REDEMPTION.....		161,689	161,689	171,339	169,061		(7,372)		(7,372)		161,689			.0	4,316	08/01/2043.
3138X2	RR	7		12/01/2020.	SCHEDULED REDEMPTION.....		17,347	17,347	17,382	17,377		(31)		(31)		17,347			.0	.375	08/01/2043.
3138X2	YC	2		12/01/2020.	SCHEDULED REDEMPTION.....		8,985	8,985	9,004	9,001		(16)		(16)		8,985			.0	.195	07/01/2043.
3138X3	2Q	4		12/01/2020.	SCHEDULED REDEMPTION.....		130,193	130,193	137,476	136,306		(6,113)		(6,113)		130,193			.0	2,990	10/01/2043.
3138X6	Y5	8		12/01/2020.	SCHEDULED REDEMPTION.....		1,743,961	1,743,961	1,813,719	1,806,502		(62,542)		(62,542)		1,743,961			.0	46,831	11/01/2043.
3138X9	A8	2		12/01/2020.	SCHEDULED REDEMPTION.....		144,080	144,080	149,775	148,959		(4,880)		(4,880)		144,080			.0	3,649	10/01/2043.
3138XF	C4	5		12/01/2020.	SCHEDULED REDEMPTION.....		32,512	32,512	33,985	33,804		(1,292)		(1,292)		32,512			.0	.719	04/01/2044.
31402R	UN	7		12/01/2020.	SCHEDULED REDEMPTION.....		4,540	4,540	4,732	4,826		(286)		(286)		4,540			.0	.163	02/01/2035.
3140F9	VX	0		12/01/2020.	SCHEDULED REDEMPTION.....		99,762	99,762	99,465	99,492		270		270		99,762			.0	2,266	01/01/2047.
3140FN	AS	3		12/01/2020.	SCHEDULED REDEMPTION.....		1,597,398	1,597,398	1,643,323	1,644,590		(47,193)		(47,193)		1,597,398			.0	34,075	07/01/2047.
3140GQ	6T	8		12/01/2020.	SCHEDULED REDEMPTION.....		4,084,862	4,084,862	4,343,357			(258,495)		(258,495)		4,084,862			.0	31,817	09/01/2047.
3140GX	BT	7		12/01/2020.	SCHEDULED REDEMPTION.....		1,070,232	1,070,232	1,100,583	1,097,273		(27,041)		(27,041)		1,070,232			.0	26,359	11/01/2047.
31410L	VC	3		12/01/2020.	SCHEDULED REDEMPTION.....		1,840,036	1,840,036	1,850,674	1,849,952		(9,916)		(9,916)		1,840,036			.0	39,796	01/01/2047.
31417E	ZA	2		12/01/2020.	SCHEDULED REDEMPTION.....		2,874	2,874	2,880	2,879		(6)		(6)		2,874			.0	.59	02/01/2043.
31417F	VB	1		12/01/2020.	SCHEDULED REDEMPTION.....		104,965	104,965	107,540	107,374		(2,409)		(2,409)		104,965			.0	1,917	03/01/2043.
31417G	TQ	9		12/01/2020.	SCHEDULED REDEMPTION.....		10,579	10,579	10,602	10,600		(22)		(22)		10,579			.0	.236	06/01/2043.
31410G	NB	5		12/01/2020.	SCHEDULED REDEMPTION.....		146,744	146,744	146,698	146,695		49		49		146,744			.0	7,661	10/01/2037.
3140K4	UB	4		12/01/2020.	SCHEDULED REDEMPTION.....		599,285	599,285	633,182			(33,897)		(33,897)		599,285			.0	8,402	03/01/2050.
3140KC	WV	0		12/01/2020.	SCHEDULED REDEMPTION.....		234,809	234,809	244,862			(10,053)		(10,053)		234,809			.0	2,427	04/01/2050.
3140X7	S4	2		12/01/2020.	SCHEDULED REDEMPTION.....		43,710	43,710	46,298			(2,588)		(2,588)		43,710			.0	.245	09/01/2050.
31359S	J3	5		12/01/2020.	SCHEDULED REDEMPTION.....		25,530	25,530	26,787	26,402		(872)		(872)		25,530			.0	1,104	05/01/2031.
31359S	JT	8		12/01/2020.	SCHEDULED REDEMPTION.....		9,903	9,903	10,021	9,993		(90)		(90)		9,903			.0	.493	03/01/2031.
31392C	KP	8		12/25/2020.	SCHEDULED REDEMPTION.....		34,438	34,438	34,709	34,438				.0		34,438			.0	.315	04/25/2032.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31392F	P9	2		12/25/2020.	SCHEDULED REDEMPTION.....		29,316	29,316	29,325	29,316				0		29,316			0	251	12/25/2032.
31394A	E2	8		12/01/2020.	SCHEDULED REDEMPTION.....		58,420	58,420	60,957	60,410		(1,991)		(1,991)		58,420			0	2,438	05/01/2033.
31396X	QJ	6		12/25/2020.	SCHEDULED REDEMPTION.....		65,538	65,538	65,179	65,248		290		290		65,538			0	610	09/25/2037.
31397L	TB	5		12/01/2020.	SCHEDULED REDEMPTION.....		55,811	55,811	58,543	59,116		(3,305)		(3,305)		55,811			0	1,690	04/01/2038.
45200F	CE	7		07/01/2020.	CALL TRANSACTION.....		480,000	480,000	480,000	480,000				0		480,000			0	30,173	07/01/2033.
626207	YM	0		04/01/2020.	CALL TRANSACTION.....		2,000	2,000	2,289	2,288		(1)		(1)		2,287		(287)	(287)	67	04/01/2057.
752123	JH	3		09/01/2020.	CALL TRANSACTION.....		560,000	560,000	560,000	560,000				0		560,000			0	35,067	09/01/2031.
3137G0	AL	3		04/09/2020.	Various.....		410,055	413,053	411,524	412,228		162		162		412,390		(2,335)	(2,335)	4,454	02/25/2024.
3137G0	FT	1		04/27/2020.	SCHEDULED REDEMPTION.....		115,610	115,610	114,671	114,933		677		677		115,610			0	908	12/25/2027.
3137G0	GT	0		08/25/2020.	SCHEDULED REDEMPTION.....		403,939	403,939	403,877	403,894		45		45		403,939			0	6,706	04/25/2028.
3199999.					Total - Bonds - U.S. Special Revenue and Special Assessments.....		27,054,793	26,761,722	27,589,644	21,462,377	0	(810,071)	0	(810,071)	0	26,761,346	0	(2,622)	(2,622)	953,891	XXX
Bonds - Industrial and Miscellaneous																					
04542B	LY	6		12/28/2020.	SCHEDULED REDEMPTION.....		203,633	203,633	190,651	198,048		5,585		5,585		203,633			0	1,827	11/25/2034.
04541G	LJ	9		12/16/2020.	Various.....		3,028,727	3,040,620	3,017,340	3,023,435		6,112		6,112		3,029,547		(820)	(820)	45,022	09/25/2034.
04541G	TM	4		08/25/2020.	SCHEDULED REDEMPTION.....		51,425	51,425	49,726	51,265		159		159		51,425			0	375	07/25/2035.
004421	MF	7		12/28/2020.	SCHEDULED REDEMPTION.....		47,266	47,266	45,730	46,764		502		502		47,266			0	540	04/25/2035.
00130H	BW	4		02/03/2020.	CITIGROUP GLOBAL MARKETS, INC.....		402,558	390,000	399,650	396,620		(176)		(176)		396,444		6,114	6,114	6,554	04/15/2025.
00130H	BT	1		01/31/2020.	CITIGROUP GLOBAL MARKETS, INC.....		252,113	249,000	253,046	252,104		(266)		(266)		251,838		274	274	2,664	05/15/2023.
05377R	BV	5		02/20/2020.	SCHEDULED REDEMPTION.....		1,066,667	1,066,667	1,066,405	1,066,660		7		7		1,066,667			0	3,333	02/20/2021.
00868P	AA	3		01/02/2020.	SCHEDULED REDEMPTION.....		309,496	309,496	389,964	349,795		(40,300)		(40,300)		309,496			0	26,679	01/02/2025.
009098	A*	5		12/10/2020.	SCHEDULED REDEMPTION.....		363,587	363,587	363,587	363,587				0		363,587			0	5,772	11/10/2039.
00969D	AA	8		12/25/2020.	SCHEDULED REDEMPTION.....		370,469	370,469	370,468	370,468		1		1		370,469			0	7,427	09/25/2056.
01185*	AA	3		12/31/2020.	SCHEDULED REDEMPTION.....		519,498	519,498	519,498	519,498				0		519,498			0	19,832	06/30/2033.
36186C	BY	8		04/06/2020.	CITIGROUP GLOBAL MARKETS, INC.....		1,101,790	956,000	1,124,863	1,116,479		(2,537)		(2,537)		1,113,942		(12,152)	(12,152)	33,354	11/01/2031.
02007L	AG	7		01/15/2020.	SCHEDULED REDEMPTION.....		165,000	165,000	164,955	165,000				0		165,000			0	407	01/17/2023.
02665W	CL	3		02/21/2020.	MATURED.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	15,675	02/21/2020.
030506	AA	7		03/04/2020.	Various.....		226,803	221,000	214,493	215,657		130		130		215,787		11,015	11,015	5,104	03/15/2026.
00175P	AB	9		02/11/2020.	SUNTRUST ROBINSON HUMPHREY, INC.....		66,463	65,000	65,368	65,352		(8)		(8)		65,344		1,118	1,118	1,102	10/01/2027.
03072S	XD	2		12/28/2020.	SCHEDULED REDEMPTION.....		27,312	27,312	26,369	26,810		503		503		27,312			0	292	01/25/2035.
03072S	QC	2		12/28/2020.	SCHEDULED REDEMPTION.....		83,337	83,337	79,795	80,888		2,449		2,449		83,337			0	861	05/25/2034.
03072S	RX	5		12/28/2020.	SCHEDULED REDEMPTION.....		122,627	122,627	109,077	115,035		7,592		7,592		122,627			0	1,335	07/25/2034.
03072S	SM	8		12/28/2020.	SCHEDULED REDEMPTION.....		219,347	219,347	220,993	219,613		(266)		(266)		219,347			0	3,368	07/25/2034.
03072S	ZY	4		07/27/2020.	SCHEDULED REDEMPTION.....		2,115,507	2,115,507	1,824,625	2,097,765		17,742		17,742		2,115,507			0	13,007	05/25/2035.
94973V	AS	6		08/15/2020.	MATURED.....		700,000	700,000	698,985	699,923		77		77		700,000			0	30,450	08/15/2020.
03463V	AA	3		03/06/2020.	Various.....		5,054,764	4,981,975	4,981,068	4,981,377		90		90		4,981,467		73,297	73,297	48,217	07/03/2048.
03463V	AB	1		03/06/2020.	Various.....		4,018,608	3,962,935	3,962,912	3,962,912		3		3		3,962,915		55,692	55,692	39,419	07/03/2048.
03464N	AA	0		12/01/2020.	SCHEDULED REDEMPTION.....		876,269	876,269	876,262	876,265		4		4		876,269			0	18,748	09/01/2048.
03464N	AB	8		09/01/2020.	SCHEDULED REDEMPTION.....		507,652	507,652	507,646	507,648		4		4		507,652			0	8,552	09/01/2048.
039483	BB	7		06/30/2020.	CALL TRANSACTION.....		2,137,720	2,080,000	2,095,163	2,082,140		(900)		(900)		2,081,240		(1,240)	(1,240)	135,097	03/01/2021.
042856	AA	2		12/01/2020.	SCHEDULED REDEMPTION.....		2,573,439	2,573,439	2,573,385	2,573,413		26		26		2,573,439			0	60,059	04/01/2048.
042856	AB	0		12/01/2020.	SCHEDULED REDEMPTION.....		1,362,868	1,362,868	1,362,854	1,362,861		7		7		1,362,868			0	33,690	04/01/2048.

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
04317@	AL	2		06/24/2020.	MATURED.....		500,000	500,000	500,000	500,000				0		500,000			0	8,700	06/24/2020.
053773	BC	0		02/06/2020.	GOLDMAN SACHS & CO LLC.....		224,981	213,000	213,803	213,733		(15)		(15)		213,718		11,264	11,264	7,383	07/15/2027.
P0956J	CG	8	D	01/30/2020.	BANC OF AMERICA SECURITIES LLC...		255,794	242,000	260,906	251,785		(255)		(255)		251,530		4,264	4,264	3,485	04/01/2023.
05967B	AB	1	D	02/21/2020.	BANC OF AMERICA SECURITIES LLC...		312,825	300,000	307,500	303,013		(158)		(158)		302,855		9,970	9,970	5,005	09/20/2022.
05969B	AD	5	D	06/01/2020.	MARKET AXESS TRADING PLATFORM.....		482,211	450,000	450,975			(22)		(22)		450,953		31,258	31,258	3,091	04/17/2025.
06050T	ML	3		05/26/2020.	CALL TRANSACTION.....		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	40,475	05/24/2021.
91911K	AN	2	A	07/30/2020.	MORGAN STANLEY & CO. LLC.....		501,113	483,000	489,834	488,514		(1,084)		(1,084)		487,430		13,683	13,683	20,071	11/01/2025.
097023	CN	3		05/20/2020.	OUTSIDE MANAGED ACCT.....		6,255,042	7,065,000	7,282,696	7,278,538		(7,336)		(7,336)		7,271,202		(1,016,160)	(1,016,160)	169,050	02/01/2030.
103557	AA	2		06/03/2020.	Various.....		239,548	226,000	244,645	241,898		(1,943)		(1,943)		239,955		(406)	(406)	8,359	05/01/2025.
05565Q	DT	2	D	11/24/2020.	MATURED.....		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	49,557	11/24/2020.
110122	BV	9		07/20/2020.	EXCHANGE.....		95,441	100,000	95,386	95,395		46		46		95,441			0	2,960	11/15/2047.
110122	BW	7		07/20/2020.	EXCHANGE.....		1,875,117	1,900,000	1,874,825	1,874,872		245		245		1,875,117			0	79,246	02/20/2048.
110122	CB	2		07/20/2020.	EXCHANGE.....		1,975,195	1,990,000	1,973,583	1,974,430		765		765		1,975,195			0	79,688	07/26/2029.
110122	CD	8		07/20/2020.	EXCHANGE.....		6,451,290	6,505,000	6,450,228	6,450,785		505		505		6,451,290			0	202,739	10/26/2049.
11134L	AH	2		07/27/2020.	HSBC SECURITIES (USA) INC.....		5,311,825	4,811,000	4,895,320	4,879,758		(5,044)		(5,044)		4,874,714		437,111	437,111	193,676	01/15/2027.
073879	NZ	7		12/28/2020.	SCHEDULED REDEMPTION.....		419,148	419,148	375,309	406,925		12,223		12,223		419,148			0	6,714	12/25/2034.
08179X	AL	9	C	07/15/2020.	SCHEDULED REDEMPTION.....		905	905	905	905				0		905			0	24	07/15/2029.
12189P	AF	9		07/02/2020.	SCHEDULED REDEMPTION.....																
							77,078	77,078	90,892	77,078				0		77,078			0	4,226	01/02/2021.
12201P	AB	2	C	03/31/2020.	CITIGROUP GLOBAL MARKETS, INC.....		5,862,550	5,000,000	5,000,000	5,000,000				0		5,000,000		862,550	862,550	227,000	08/15/2031.
12365*	AA	2		12/18/2020.	MATURED.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	61,200	12/18/2020.
12467A	AD	0		02/28/2020.	Various.....		464,650	460,000	455,750	457,174		163		163		457,337		7,313	7,313	15,280	07/15/2022.
22530L	AC	0		05/15/2020.	SCHEDULED REDEMPTION.....		2,455,000	2,455,000	2,432,752	2,451,211		3,789		3,789		2,455,000			0	16,818	12/15/2025.
22530L	AE	6		06/15/2020.	SCHEDULED REDEMPTION.....		725,000	725,000	724,938	724,990		10		10		725,000			0	11,937	02/17/2026.
131347	CK	0		12/17/2020.	TENDER TRANSACTION.....		239,820	229,000	219,440	220,409		1,088		1,088		221,497		18,323	18,323	12,557	06/01/2026.
136385	AE	1	A	04/01/2020.	Various.....		761,080	1,000,000	845,588	1,132,102		(1,696)	284,782	(286,478)		845,624		(84,544)	(84,544)	16,663	06/30/2033.
136055	AA	8	A	10/10/2020.	SCHEDULED REDEMPTION.....																
							475,783	475,783	480,106	479,708		(3,925)		(3,925)		475,783			0	34,551	04/10/2032.
136375	CD	2	A	08/12/2020.	OUTSIDE MANAGED ACCT.....		1,178,192	1,090,000	1,154,386			(4,438)		(4,438)		1,149,948		28,243	28,243	23,491	11/21/2024.
136385	AL	5	A	03/31/2020.	JP MORGAN SECURITIES LLC.....		5,276,424	6,742,000	6,718,817	6,719,995		165		165		6,720,160		(1,443,736)	(1,443,736)	230,586	03/15/2038.
136385	AC	5	A	04/01/2020.	Various.....		724,536	900,000	834,397	1,018,716		(1,730)	182,570	(184,300)		834,416		(109,880)	(109,880)	46,440	01/15/2032.
143658	AH	5		04/07/2020.	Various.....		2,708,734	3,849,000	2,694,300	4,160,604		(5,893)	1,458,451	(1,464,344)		2,696,260		12,474	12,474	187,703	01/15/2028.
144531	BC	3		12/28/2020.	SCHEDULED REDEMPTION.....		491,425	491,425	473,534	484,704		6,721		6,721		491,425			0	5,365	02/25/2035.
144531	CZ	1		05/26/2020.	SCHEDULED REDEMPTION.....		58,671	58,671	56,691	58,225		446		446		58,671			0	333	06/25/2035.
12510H	AB	6		12/15/2020.	SCHEDULED REDEMPTION.....		350,898	350,898	350,840			58		58		350,898			0	7,267	02/15/2050.
12510H	AD	2		12/15/2020.	SCHEDULED REDEMPTION.....		315	315	315					0		315			0	9	02/15/2050.
12489W	MZ	4		12/28/2020.	SCHEDULED REDEMPTION.....		201,915	201,915	180,903	192,459		9,457		9,457		201,915			0	2,298	08/25/2035.
12523@	AA	9		12/31/2020.	SCHEDULED REDEMPTION.....		516,220	516,220	516,220	516,220				0		516,220			0	26,958	09/30/2030.
1248EP	BM	4		10/01/2020.	Various.....		1,316,128	1,261,000	1,264,832	1,262,953		(814)		(814)		1,262,140		53,988	53,988	72,436	02/15/2026.
150190	AC	0		02/12/2020.	WELLS FARGO ADVISORS, LLC.....		231,125	215,000	216,880	216,782		(23)		(23)		216,759		14,366	14,366	7,117	07/15/2029.
15135B	AJ	0		02/19/2020.	JP MORGAN SECURITIES LLC.....		761,404	733,000	724,473	725,689		147		147		725,836		35,568	35,568	20,891	01/15/2025.
15135B	AL	5		02/14/2020.	CITIGROUP GLOBAL MARKETS, INC.....		960,250	920,000	925,142			(94)		(94)		925,048		35,202	35,202	18,515	04/01/2025.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
15135B AQ 4	CENTENE CORPORATION.....		05/08/2020.	EXCHANGE.....		162,461	162,000	162,510	162,502		(41)		(41)		162,461			0	2,907	12/15/2027.
153609 D@ 8	CENTRAL HUDSON GAS & ELECTRIC CORP....		09/21/2020.	MATURED.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	43,200	09/21/2020.
12527G AF 0	CF INDUSTRIES INC.....		11/18/2020.	MORGAN STANLEY & CO. LLC.....		267,510	222,000	211,156	212,006		416		416		212,421		55,089	55,089	13,497	03/15/2034.
17325G AF 3	CGCMT_16-C3.....		08/19/2020.	BARCLAYS CAPITAL INC.....		3,170,063	2,900,000	2,986,885	2,962,791		(5,412)		(5,412)		2,957,378		212,684	212,684	70,499	11/01/2049.
17290X AS 9	CGCMT_16-GC37.....		12/01/2020.	SCHEDULED REDEMPTION.....		185,186	185,186	187,030	186,367		(1,181)		(1,181)		185,186			0	6,102	04/01/2049.
16411Q AE 1	CHENIERE ENERGY PARTNERS LP.....		07/09/2020.	EXCHANGE.....		275,753	275,000	275,826	275,801		(48)		(48)		275,753			0	10,209	10/01/2029.
171484 AG 3	CHURCHILL DOWNS INCORPORATED.....		05/29/2020.	Various.....		233,451	232,000	232,580	232,516		(36)		(36)		232,480		971	971	8,529	04/01/2027.
125523 BN 9	CIGNA CORP.....		03/31/2020.	CALL TRANSACTION.....		1,169,855	1,100,000	1,116,888	1,115,159		(1,961)		(1,961)		1,113,198		(13,198)	(13,198)	89,594	11/15/2021.
12559Q AA 0	CITM_07-1.....		12/16/2020.	Various.....		2,912,595	2,902,373	2,887,861	2,891,047		4,101		4,101		2,895,148		17,447	17,447	53,337	10/25/2037.
184496 AN 7	CLEAN HARBORS INC.....		10/07/2020.	JANE STREET EXECUTION SERVICES LLC.....		284,005	268,000	270,729	270,486		(388)		(388)		270,098		13,907	13,907	16,585	07/15/2027.
19687V AA 9	COLT_18-2.....		09/01/2020.	SCHEDULED REDEMPTION.....		3,085,447	3,085,447	3,085,410	3,085,411		36		36		3,085,447			0	64,643	07/03/2048.
12596D AA 4	COLT_18-3.....		03/06/2020.	Various.....		4,578,757	4,556,267	4,556,255	4,556,258		4		4		4,556,262		22,495	22,495	43,038	10/02/2048.
12596D AB 2	COLT_18-3.....		09/01/2020.	SCHEDULED REDEMPTION.....		1,138,444	1,138,444	1,138,431	1,138,434		10		10		1,138,444			0	26,910	10/02/2048.
19688A AA 4	COLT_18-4.....		03/06/2020.	Various.....		6,801,980	6,750,576	6,750,465	6,750,485		24		24		6,750,508		51,472	51,472	69,361	12/01/2048.
19687X AC 1	COLT_19-1.....		12/01/2020.	SCHEDULED REDEMPTION.....		3,241,193	3,241,193	3,241,191	3,241,191		2		2		3,241,193			0	65,762	03/01/2049.
12593Q BD 1	COMM_15-CCRE26.....		08/01/2020.	SCHEDULED REDEMPTION.....		3,078	3,078	3,150	3,126		(48)		(48)		3,078			0	77	10/01/2048.
12655C AC 0	CPS_18-C.....		12/15/2020.	SCHEDULED REDEMPTION.....		420,955	420,955	420,971	420,963		(8)		(8)		420,955			0	15,460	06/17/2024.
22411X AC 8	CPS_18-D.....		12/16/2020.	GOLDMAN SACHS & CO LLC.....		4,386,973	4,315,000	4,314,445	4,314,687		187		187		4,314,874		72,099	72,099	166,642	09/15/2023.
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.....		03/11/2020.	Various.....		237,415	283,000	283,710	283,638		(21)		(21)		283,617		(46,202)	(46,202)	5,661	05/01/2027.
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I.....		06/08/2020.	Various.....		158,233	160,000	156,633	157,094		170		170		157,264		969	969	5,835	10/15/2025.
12636L AX 8	CSAIL_16-C5.....		12/01/2020.	SCHEDULED REDEMPTION.....		514,861	514,861	520,010	517,395		(2,533)		(2,533)		514,861			0	17,962	11/01/2048.
126307 AU 1	CSC HOLDINGS LLC.....		12/07/2020.	BARCLAYS CAPITAL INC.....		835,000	800,000	797,276	797,315		82		82		797,397		37,603	37,603	46,933	05/15/2026.
126659 AA 9	CVS PASSTHROUGH TRUST - ABS.....		12/10/2020.	SCHEDULED REDEMPTION.....		197,619	197,619	264,973	245,282		(47,663)		(47,663)		197,619			0	10,312	07/10/2031.
12665U AA 2	CVS PASSTHROUGH TRUST - ABS.....		12/10/2020.	SCHEDULED REDEMPTION.....		244,842	244,842	245,227	244,842		0		0		244,842			0	7,161	01/10/2036.
152314 NB 2	CXHE_05-B.....		12/28/2020.	SCHEDULED REDEMPTION.....		375,543	375,543	346,791	367,042		8,501		8,501		375,543			0	3,394	03/25/2035.
233851 BR 4	DAIMLER FINANCE NORTH AMERICA LLC.....		03/02/2020.	MATURED.....		265,000	265,000	262,351	264,891		109		109		265,000			0	2,981	03/02/2020.
233851 BV 5	DAIMLER FINANCE NORTH AMERICA LLC.....		05/18/2020.	MATURED.....		335,000	335,000	333,543	334,872		128		128		335,000			0	4,104	05/18/2020.
Q3079# AA 6	DBCT FINANCE PTY LTD.....	D	04/28/2020.	MATURED.....		18,000,000	18,000,000	18,000,000	18,000,000		0		0		18,000,000			0	470,700	04/28/2020.
23312V AH 9	DBJPM_16-C3.....		08/19/2020.	DEUTSCHE BANK SECURITIES INC.....		3,201,211	3,000,000	3,089,829	3,061,833		(5,570)		(5,570)		3,056,263		144,948	144,948	65,888	08/01/2049.
24718P AA 5	DELPHI TECHNOLOGIES PLC.....	C	01/28/2020.	Various.....		176,853	161,000	162,003	161,759		(9)		(9)		161,750		15,102	15,102	2,661	10/01/2025.
247361 ZK 7	DELTA AIR LINES INC.....		03/13/2020.	MATURED.....		583,000	583,000	581,408	582,890		110		110		583,000			0	8,381	03/13/2020.
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC.....		09/21/2020.	HIMCO OPERATIONAL TRANSACTION.....		2,468,773	2,586,000	2,465,234	2,466,839		1,950		1,950		2,468,788		(15)	(15)	122,566	04/01/2043.
25470D BK 4	DISCOVERY COMMUNICATIONS LLC.....		09/21/2020.	HIMCO OPERATIONAL TRANSACTION.....		650	652	528					0		528		122	122		09/15/2055.
25470X AY 1	DISH DBS CORP.....		05/18/2020.	JP MORGAN SECURITIES LLC.....		354,665	356,000	364,008	361,937		(282)		(282)		361,655		(6,990)	(6,990)	24,448	07/01/2026.
24380T AC 0	DRMT_17-1A.....		12/01/2020.	SCHEDULED REDEMPTION.....		63,024	63,024	63,023	63,023		1		1		63,024			0	1,438	12/02/2046.
24381C AB 8	DRMT_17-2A.....		12/01/2020.	SCHEDULED REDEMPTION.....		180,003	180,003	180,003	180,003				0		180,003			0	3,113	06/01/2047.
24381C AC 6	DRMT_17-2A.....		12/01/2020.	SCHEDULED REDEMPTION.....		251,519	251,519	251,514	251,519				0		251,519			0	4,520	06/01/2047.
24381H AA 9	DRMT_18-2A.....		12/01/2020.	SCHEDULED REDEMPTION.....		1,065,104	1,065,104	1,065,091	1,065,101		4		4		1,065,104			0	25,040	04/01/2058.
26252H AC 6	DRSLF_18-71A - ABS.....		02/13/2020.	CALL TRANSACTION.....		12,700,000	12,700,000	12,700,000	12,700,000				0		12,700,000			0	164,299	01/15/2029.
269330 AA 4	E3_19-1 - ABS.....		12/20/2020.	SCHEDULED REDEMPTION.....		420,071	420,071	420,058	420,058		13		13		420,071			0	9,601	09/20/2055.
30167D AC 1	EART_19-1A.....		12/16/2020.	WELLS FARGO ADVISORS, LLC.....		2,377,934	2,340,000	2,339,701	2,339,831		91		91		2,339,922		38,011	38,011	90,133	12/16/2024.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
28932M	AA	3		08/11/2020.	SCHEDULED REDEMPTION.....		246,745	246,745	246,745	246,745				0		246,745			0	12,853	02/11/2030.
29362U	AB	0		11/10/2020.	FLOW TRANSFERS US INSTITUTIONAL TRA		12,499	12,000	12,420			(29)		(29)		12,391		108	108	136	02/10/2026.
29364N	AT	5		11/30/2020.	OUTSIDE MANAGED ACCT.....		993,834	900,000	926,559	926,049		(2,574)		(2,574)		923,475		70,359	70,359	25,579	06/01/2028.
P4001#	AA	8	D	12/20/2020.	SCHEDULED REDEMPTION.....		83,036	83,036	83,036	83,036				0		83,036			0	4,123	12/20/2044.
29441W	AC	9	D	11/06/2020.	Various.....		406,750	400,000	395,124	396,443		279		279		396,722		10,028	10,028	13,199	11/03/2026.
26884T	AA	0		10/01/2020.	MATURED.....		535,000	535,000	531,699	534,694		306		306		535,000				28,088	10/01/2020.
29736R	AN	0		11/27/2020.	OUTSIDE MANAGED ACCT.....		338,301	320,000	318,147	318,186		323		323		318,509		19,792	19,792	6,560	12/01/2024.
68275C	AC	2		12/08/2020.	SCHEDULED REDEMPTION.....		83,476	83,476	83,878	83,784		(308)		(308)		83,476			0	4,134	08/08/2035.
32027N	LA	7		12/28/2020.	SCHEDULED REDEMPTION.....		136,974	136,974	126,135	130,436		6,538		6,538		136,974			0	1,605	09/25/2034.
32027N	TA	9		12/28/2020.	SCHEDULED REDEMPTION.....		405,246	405,246	384,983	395,985		9,260		9,260		405,246			0	4,157	06/25/2036.
32027N	XD	8		12/28/2020.	SCHEDULED REDEMPTION.....		16,774	16,774	15,830	16,409		364		364		16,774			0	174	12/25/2035.
320276	AB	4		12/28/2020.	SCHEDULED REDEMPTION.....		127,175	127,175	118,153	120,078		7,097		7,097		127,175			0	887	06/25/2036.
34407D	AC	3	D	02/19/2020.	JEFFERIES & CO. INC.....		466,785	451,000	452,240	452,550		(151)		(151)		452,399		14,386	14,386	8,287	10/15/2024.
31659T	DV	4		12/28/2020.	SCHEDULED REDEMPTION.....		63,727	63,727	48,293	56,535		7,191		7,191		63,727			0	675	12/25/2035.
35671D	AZ	8		02/12/2020.	Various.....		790,075	770,000	720,525	737,506		1,010		1,010		738,516		51,559	51,559	12,030	03/15/2023.
35671D	BL	8		11/18/2020.	MORGAN STANLEY & CO. LLC.....		272,500	250,000	244,906	245,517		738		738		246,254		26,246	26,246	11,565	11/14/2024.
30298M	AA	7		12/14/2020.	SG AMERICAS, LLC.....		9,204,906	8,380,000	8,856,118	8,837,246		(62,132)		(62,132)		8,775,114		429,792	429,792	333,334	07/01/2026.
30298P	AS	1		12/14/2020.	SG AMERICAS, LLC.....		5,608,398	5,000,000	5,259,240	5,257,701		(22,590)		(22,590)		5,235,110		373,288	373,288	199,280	09/01/2051.
30280@	AA	4		10/07/2020.	SCHEDULED REDEMPTION.....		145,921	145,921	145,921	145,921				0		145,921			0	6,202	09/30/2033.
38082J	AA	7		09/20/2020.	SCHEDULED REDEMPTION.....		40,655	40,655	40,655	40,655				0		40,655			0	1,285	09/20/2047.
361849	K7	6		01/01/2020.	SCHEDULED REDEMPTION.....				27,328					0					0	705	12/01/2041.
38218G	AA	0	C	12/15/2020.	SCHEDULED REDEMPTION.....		831,012	831,012	830,926	830,928		84		84		831,012			0	21,296	10/15/2053.
38218D	AA	7		12/15/2020.	SCHEDULED REDEMPTION.....		1,097,555	1,097,555	1,097,221	1,097,224		331		331		1,097,555			0	31,024	10/15/2054.
C4111#	AJ	0	A	08/21/2020.	SCHEDULED REDEMPTION.....		275,000	275,000	275,000	275,000				0		275,000			0	9,790	08/21/2034.
40049J	BC	0	D	06/01/2020.	JP MORGAN SECURITIES LLC.....		242,738	200,000	199,354	199,389		4		4		199,393		43,345	43,345	10,310	01/31/2046.
362334	EC	4		12/28/2020.	SCHEDULED REDEMPTION.....		47,078	47,078	40,899	44,629		2,449		2,449		47,078			0	449	02/25/2036.
404121	AJ	4		12/07/2020.	BANC OF AMERICA SECURITIES LLC...		824,899	696,000	707,303	706,478		(1,002)		(1,002)		705,476		119,423	119,423	49,808	09/01/2028.
437084	JU	1		12/28/2020.	SCHEDULED REDEMPTION.....		149,557	149,557	135,443	144,631		4,926		4,926		149,557			0	1,722	07/25/2035.
437084	ND	4		06/25/2020.	SCHEDULED REDEMPTION.....		27,324	27,324	26,069	27,136		188		188		27,324			0	148	12/25/2035.
437084	RY	4		12/16/2020.	Various.....		149,833	150,000	140,438	145,764		1,784		1,784		147,548		2,285	2,285	1,549	04/25/2036.
42770R	AA	8		09/20/2020.	SCHEDULED REDEMPTION.....		149,027	149,027	155,360	155,041		(6,014)		(6,014)		149,027			0	7,079	09/20/2038.
42770U	AA	1		12/20/2020.	SCHEDULED REDEMPTION.....		175,091	175,091	178,812	180,162		(5,071)		(5,071)		175,091			0	5,732	09/20/2040.
43789A	AA	2		12/01/2020.	SCHEDULED REDEMPTION.....		737,001	737,001	736,997	736,998		4		4		737,001			0	15,607	06/01/2048.
43789V	AB	4		05/01/2020.	SCHEDULED REDEMPTION.....		321,259	321,259	321,258	321,258		1		1		321,259			0	2,753	09/01/2059.
436440	AK	7		01/23/2020.	Various.....		610,375	590,000	590,920	590,692		(37)		(37)		590,654		19,721	19,721	6,991	10/15/2025.
44416*	AB	2		11/30/2020.	SCHEDULED REDEMPTION.....		115,108	115,108	113,527	113,676		1,432		1,432		115,108			0	4,191	05/31/2033.
446150	AK	0		11/04/2020.	TENDER TRANSACTION.....		741,255	725,000	723,905	724,573		174		174		724,747		16,507	16,507	21,770	01/14/2022.
45112F	AM	8	D	04/06/2020.	Various.....		365,512	400,000	371,503	383,894		468	11,079	(10,611)		373,283		(7,771)	(7,771)	4,687	12/14/2027.
453140	AD	7	D	07/21/2020.	MATURED.....		865,000	865,000	855,632	863,885		1,115		1,115		865,000			0	25,518	07/21/2020.
456606	GV	8		12/28/2020.	SCHEDULED REDEMPTION.....		302,766	302,766	299,643	301,693		1,073		1,073		302,766			0	3,102	08/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
456606	HU	9		12/28/2020.	SCHEDULED REDEMPTION.....		642,962	642,962	562,592	611,731		31,230		31,230		642,962			0	7,100	10/25/2035.
45688C	AA	5		10/26/2020.	Various.....		51,375	50,000	48,855	49,086		109		109		49,195		2,180	2,180	2,793	02/01/2026.
460599	AC	7		06/05/2020.	GOLDMAN SACHS & CO LLC.....		213,000	200,000	206,250	205,327		(448)		(448)		204,879		8,121	8,121	10,617	02/15/2025.
46625M	MY	2		07/01/2020.	SCHEDULED REDEMPTION.....				35,230	14	20,828	(20,841)		(14)					0	10,476	10/01/2037.
46590M	AQ	3		12/01/2020.	SCHEDULED REDEMPTION.....		24,246	24,246	24,488	24,408		(162)		(162)		24,246			0	620	08/01/2049.
46590M	AV	2		08/19/2020.	DEUTSCHE BANK SECURITIES INC.....		1,064,023	1,000,000	1,029,995	1,020,546		(1,863)		(1,863)		1,018,683		45,341	45,341	22,068	08/01/2049.
46639G	AF	3		12/01/2020.	SCHEDULED REDEMPTION.....		646,327	646,327	665,717	662,706		(16,379)		(16,379)		646,327			0	15,366	03/01/2043.
46639G	AG	1		12/01/2020.	SCHEDULED REDEMPTION.....		368,889	368,889	378,168	377,026		(8,137)		(8,137)		368,889			0	8,770	03/01/2043.
46639G	AH	9		12/01/2020.	SCHEDULED REDEMPTION.....		322,566	322,566	327,253	326,940		(4,374)		(4,374)		322,566			0	7,669	03/01/2043.
46643D	BF	3		12/01/2020.	SCHEDULED REDEMPTION.....		317,610	317,610	328,329	327,590		(9,980)		(9,980)		317,610			0	9,567	09/01/2044.
49239@	AA	6		01/30/2020.	MATURED.....		325,772	325,772	331,747	325,772				0		325,772			0	10,946	01/30/2020.
49327M	2G	8		03/16/2020.	MATURED.....		2,305,000	2,305,000	2,301,450	2,304,847		153		153		2,305,000			0	25,931	03/16/2020.
49338C	AA	1		02/19/2020.	OUTSIDE MANAGED ACCT.....		959,651	700,000	700,000	700,000				0		700,000		259,651	259,651	15,841	04/01/2041.
50076Q	AE	6		03/02/2020.	BANC OF AMERICA SECURITIES LLC.....		326,304	320,000	350,560	347,415		(127)		(127)		347,288		(20,984)	(20,984)	4,000	06/04/2042.
42307T	AH	1		03/02/2020.	MIZUHO SECURITIES USA INC.....		302,881	245,000	268,794	266,429		(98)		(98)		266,331		36,550	36,550	10,328	08/01/2039.
50076Q	AR	7		03/04/2020.	Various.....		3,411,850	2,740,000	3,309,527	3,301,736		(3,135)		(3,135)		3,298,601		113,249	113,249	114,813	01/26/2039.
50077L	AB	2		07/31/2020.	Various.....		3,316,793	3,365,000	3,179,897	3,181,470		1,036		1,036		3,182,506		134,287	134,287	55,722	06/01/2046.
50077L	AM	8		06/04/2020.	Various.....		8,739,350	8,200,000	8,273,370	8,271,314		(438)		(438)		8,270,875		468,475	468,475	287,704	07/15/2045.
50077L	AU	0		02/13/2020.	RBC CAPITAL MARKETS, LLC.....		4,940,682	4,802,000	4,783,368	4,783,757		190		190		4,783,947		156,734	156,734	71,530	04/01/2030.
527298	BH	5		01/31/2020.	Various.....		783,135	758,000	767,380	762,579		(47)		(47)		762,532		20,603	20,603	16,599	05/01/2025.
527298	BM	4		08/05/2020.	GOLDMAN SACHS & CO LLC.....		108,810	104,000	108,160	107,954		(562)		(562)		107,392		1,418	1,418	4,429	03/15/2026.
50188F	AD	7		08/15/2020.	CALL TRANSACTION.....		3,000,000	3,000,000	2,977,786	2,997,581		2,419		2,419		3,000,000			0	84,375	11/15/2020.
548661	DS	3		10/23/2020.	TENDER TRANSACTION.....		17,570,413	13,488,000	13,501,347	13,501,180		(195)		(195)		13,500,985		4,069,428	4,069,428	644,389	04/05/2049.
50212Y	AB	0		01/15/2020.	MORGAN STANLEY & CO. LLC.....		243,310	232,000	241,099	239,429		(96)		(96)		239,334		3,976	3,976	4,521	09/15/2025.
525221	EM	5		12/28/2020.	SCHEDULED REDEMPTION.....		59,419	59,419	56,173	56,396		3,023		3,023		59,419			0	512	12/25/2035.
55279H	AJ	9		01/07/2020.	CALL TRANSACTION.....		3,000,000	3,000,000	2,998,290	2,999,965		6		6		2,999,971		29	29	26,425	02/06/2020.
565849	AB	2		04/06/2020.	JP MORGAN SECURITIES LLC.....		3,406,250	5,000,000	3,649,500	5,630,823		(8,094)	1,972,115	(1,980,209)		3,650,615		(244,365)	(244,365)	191,722	03/15/2032.
565849	AE	6		03/31/2020.	JP MORGAN SECURITIES LLC.....		3,287,500	5,000,000	5,619,874	5,584,443		(4,923)		(4,923)		5,579,520		(2,292,020)	(2,292,020)	165,917	10/01/2037.
57169*	AX	5		04/07/2020.	SEAPORT GLOBAL SECURITIES LLC.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	143,556	09/27/2026.
58772R	AC	8		04/15/2020.	SCHEDULED REDEMPTION.....		471,117	471,117	471,117	471,117				0		471,117			0	1,432	04/15/2021.
58769T	AC	9		12/15/2020.	SCHEDULED REDEMPTION.....		2,933,256	2,933,256	2,933,256	2,933,256				0		2,933,256			0	22,128	06/15/2022.
58547D	AB	5		06/02/2020.	HSBC SECURITIES (USA) INC.....		199,250	200,000	199,500	199,541		26		26		199,567		(317)	(317)	6,358	04/26/2026.
59010Q	AB	2		11/12/2020.	JP MORGAN SECURITIES LLC.....		220,000	220,000	222,750	222,294		(266)		(266)		222,028		(2,028)	(2,028)	11,631	06/15/2026.
55303X	AB	1		06/15/2020.	Various.....		422,245	426,000	410,764	412,163		747		747		412,910		9,335	9,335	14,571	09/01/2026.
552953	CD	1		02/13/2020.	Various.....		397,110	372,000	352,465	355,705		265		265		355,969		41,141	41,141	7,981	09/01/2026.
61913P	AS	1		12/25/2020.	SCHEDULED REDEMPTION.....		22,902	22,902	21,327	21,633		1,269		1,269		22,902			0	218	02/25/2035.
594918	AD	6		06/01/2020.	HIMCO OPERATIONAL TRANSACTION.....		17,618,798	12,090,000	12,069,145	12,070,208		245		245		17,618,798			0	314,340	06/01/2039.
594918	AX	2		06/01/2020.	HIMCO OPERATIONAL TRANSACTION.....		13,423,418	9,300,000	9,317,206	9,316,517		(164)		(164)		13,423,418			0	209,056	12/15/2043.
60040#	AA	0		12/31/2020.	SCHEDULED REDEMPTION.....		317,512	317,512	317,512	317,512				0		317,512			0	14,808	06/30/2027.
60040#	AB	8		12/31/2020.	SCHEDULED REDEMPTION.....		73,272	73,272	73,272	73,272				0		73,272			0	3,847	06/30/2032.
55336V	AJ	9		07/01/2020.	MIZUHO SECURITIES USA INC.....		2,091,123	1,871,000	1,906,949	1,898,669		(2,345)		(2,345)		1,896,323		194,800	194,800	54,473	06/01/2025.
61744C	YB	6		12/16/2020.	Various.....		3,479,965	3,500,000	3,265,938	3,361,674		48,183		48,183		3,409,856		70,109	70,109	41,852	12/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61765D	AX	6					9,319,708	8,740,000	9,252,109	9,080,395		(55,866)		(55,866)		9,024,529		295,179	295,179	372,878	05/01/2048.
62957H	AF	2		03/26/2020.	CREDIT SUISSE SECURITIES (USA)		72,450	315,000	298,807	301,486		559		559		302,045		(229,595)	(229,595)	12,025	02/01/2025.
65479G	AC	3		06/15/2020.	SCHEDULED REDEMPTION		463,993	463,993	463,993	463,993				0		463,993			0	1,981	07/15/2021.
P7077@	AH	7	D	12/31/2020.	SCHEDULED REDEMPTION		450,000	450,000	450,000	450,000				0		450,000			0	23,775	03/31/2035.
64352V	LL	3		12/28/2020.	SCHEDULED REDEMPTION		1,061,716	1,061,716	955,476	1,030,369		31,347		31,347		1,061,716			0	11,505	07/25/2035.
65341K	BB	1		12/16/2020.	INTL FCSTONE FINANCIAL INC.		10,553,011	10,505,000	10,504,041	10,504,619		326		326		10,504,945		48,066	48,066	378,154	02/15/2023.
65536H	BF	4		12/16/2020.	Various		2,000,276	2,000,000	1,999,688	1,999,853		59		59		1,999,912		364	364	29,894	09/25/2035.
65504L	AG	2	D	04/30/2020.	Various		18,425	1,680,000	1,178,579	1,666,789		(1,588)	488,287	(489,875)		1,176,914		(1,158,489)	(1,158,489)	68,573	03/01/2041.
655855	FA	7		06/15/2020.	MATURED		2,300,000	2,300,000	3,315,036	2,343,828		(43,828)		(43,828)		2,300,000			0	112,125	06/15/2020.
665859	AL	8		11/04/2020.	MATURED		1,290,000	1,290,000	1,383,838	1,305,161		(15,161)		(15,161)		1,290,000			0	44,505	11/04/2020.
64829L	AA	6		12/01/2020.	SCHEDULED REDEMPTION		255,132	255,132	253,119	253,223		1,909		1,909		255,132			0	6,202	11/01/2056.
64829J	AA	1		12/01/2020.	SCHEDULED REDEMPTION		734,764	734,764	743,368	742,245		(7,481)		(7,481)		734,764			0	17,807	02/01/2057.
64830G	AB	2		12/01/2020.	SCHEDULED REDEMPTION		91,130	91,130	91,311	91,289		(159)		(159)		91,130			0	2,210	12/01/2057.
64828C	AY	5		12/01/2020.	SCHEDULED REDEMPTION		165,114	165,114	166,611	166,397		(1,282)		(1,282)		165,114			0	4,330	02/01/2058.
674599	CR	4		11/18/2020.	JP MORGAN SECURITIES LLC		2,986,250	3,500,000	3,499,870	3,499,876		13		13		3,499,889		(513,639)	(513,639)	143,022	08/15/2026.
674599	CY	9		12/31/2020.	Various		2,616,107	3,120,000	3,094,015	3,094,181		426		426		3,094,607		(478,500)	(478,500)	191,450	08/15/2049.
674599	DG	7		09/30/2020.	Various		18,876,328	42,791,000	19,873,432	20,130,679		629,937		629,937		20,760,616		(1,884,288)	(1,884,288)		10/10/2036.
67091T	AB	1	D	04/06/2020.	Various		652,000	600,000	650,250	646,711		(219)		(219)		646,492		5,508	5,508	18,372	04/25/2044.
68389F	JY	1		12/28/2020.	SCHEDULED REDEMPTION		549,587	549,587	479,171	523,932		25,656		25,656		549,587			0	4,896	12/25/2035.
67109U	AS	1		07/30/2020.	SCHEDULED REDEMPTION		2,703	2,703	2,703	2,703				0		2,703			0	61	10/30/2030.
67108F	AN	6		10/22/2020.	SCHEDULED REDEMPTION		145,387	145,387	145,387	145,387				0		145,387			0	3,483	10/22/2030.
69376B	AA	4		12/20/2020.	SCHEDULED REDEMPTION		412,366	412,366	413,419			(1,053)		(1,053)		412,366			0	1,921	09/20/2055.
694308	GJ	0		07/07/2020.	COUNTERPARTY FOR SYSTEM GENERATED C		10,604,844	10,706,000	10,604,844			78		78		10,604,922		(78)	(78)		03/01/2037.
694308	GK	7		06/29/2020.	EXCHANGE		10,604,844	10,706,000	10,596,931	10,603,127		1,717		1,717		10,604,844			0	514,007	03/01/2037.
70014L	AA	8	D	12/03/2020.	TENDER TRANSACTION		749,552	717,000	732,219	726,011		(3,048)		(3,048)		722,963		26,589	26,589	48,935	08/15/2022.
701885	AB	1		03/07/2020.	CALL TRANSACTION		326,627	312,000	320,736	319,166		(515)		(515)		318,650		(6,650)	(6,650)	19,827	06/01/2024.
69318F	AE	8		02/14/2020.	CALL TRANSACTION		422,280	408,000	421,398	415,478		(463)		(463)		415,014		(7,014)	(7,014)	21,341	11/15/2023.
70706P	A*	5	A	01/07/2020.	HIMCO OPERATIONAL TRANSACTION.		7,730,875	8,033,000	5,896,333	5,896,333				0		5,896,333		1,834,542	1,834,542	32,011	01/31/2020.
69369E	AA	7	D	02/25/2020.	TENDER TRANSACTION		814,320	780,000	800,550	784,040		(425)		(425)		783,615		30,705	30,705	10,465	05/23/2021.
718549	AE	8		07/06/2020.	MORGAN STANLEY & CO. LLC		6,135,177	5,605,000	5,566,703	5,567,933		354		354		5,568,287		566,890	566,890	211,324	10/01/2046.
718592	AB	4		12/30/2020.	MILLENNIUM ADVISORS, LLC		35,135	30,000	36,198	32,989		(709)		(709)		32,280		2,855	2,855	2,583	11/15/2023.
724060	AA	6		07/15/2020.	SCHEDULED REDEMPTION		44,316	44,316	51,978	51,002		(6,686)		(6,686)		44,316			0	3,324	01/15/2030.
73316P	EN	6		12/28/2020.	SCHEDULED REDEMPTION		94,680	94,680	88,525	92,038		2,642		2,642		94,680			0	1,659	08/25/2035.
Q7724#	AD	0	D	06/07/2020.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	43,600	06/07/2020.
70069F	FL	6		12/28/2020.	SCHEDULED REDEMPTION		176,902	176,902	176,349	176,602		300		300		176,902			0	2,946	01/25/2036.
74022D	AJ	9	A	12/09/2020.	Various		532,603	621,000	414,834	545,228		7,409	136,838	(129,429)		415,799		116,804	116,804	34,913	11/15/2024.
74368C	AA	2		11/25/2020.	MATURED		250,000	250,000	249,780	249,958		42		42		250,000			0	6,750	11/25/2020.
69700P	AA	0		10/20/2020.	SCHEDULED REDEMPTION		2,695,200	2,695,200	2,695,200	2,695,200				0		2,695,200			0	48,967	01/20/2027.
74840L	AA	0		01/16/2020.	RBC CAPITAL MARKETS, LLC		928,643	894,000	880,204	886,200		42		42		886,243		42,400	42,400	11,423	05/01/2025.
919290	AC	9		01/15/2020.	CALL TRANSACTION		476,853	475,000	472,564	471,757				0		471,757		3,243	3,243	12,738	09/15/2033.
76112B	VS	6		05/26/2020.	SCHEDULED REDEMPTION		1,080,408	1,080,408	1,019,635	1,072,327		8,082		8,082		1,080,408			0	6,227	07/25/2035.

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

E14.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
76112B Z3 7	RAMP_06-RZ1.....	12/28/2020.	SCHEDULED REDEMPTION.....		482,856	482,856	467,465	477,970	4,886	4,886		482,856							0	4,433	03/25/2036.	
76113A AG 6	RASC_06-KS1.....	12/28/2020.	SCHEDULED REDEMPTION.....		145,129	145,129	129,890	141,145	3,984	3,984		145,129							0	1,403	02/25/2036.	
75406W AD 3	RASC_06-KS6.....	12/28/2020.	SCHEDULED REDEMPTION.....		226,219	226,219	200,345	213,259	12,960	12,960		226,219							0	1,707	08/25/2036.	
76119L AA 9	RESIDEO FUNDING INC.....	12/07/2020.	Various.....		243,086	236,000	238,125	237,910	(296)	(296)		237,614							5,472	5,472	12,495	11/01/2026.
78409V AN 4	S&P GLOBAL INC.....	08/17/2020.	TENDER TRANSACTION.....		9,971,080	7,000,000	7,598,958	7,591,409	(7,400)	(7,400)		7,584,009							2,387,071	2,387,071	238,000	05/15/2048.
78520L AB 6	SABIC CAPITAL II BV.....	06/03/2020.	CITIGROUP GLOBAL MARKETS, INC....		446,000	400,000	392,500	393,229	270	270		393,498							52,502	52,502	11,750	10/10/2028.
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....	07/01/2020.	RBC CAPITAL MARKETS, LLC.....		13,377,078	11,700,000	12,801,757	12,533,933	(75,380)	(75,380)		12,458,553							918,525	918,525	557,578	03/01/2025.
81376E AC 9	SABR_06-NC2.....	01/16/2020.	AMHERST PIERPONT SECURITIES LLC		330,384	332,462	314,228	317,636	234	234		317,870							12,514	12,514	546	03/25/2036.
80007R AF 2	SANDS CHINA LTD.....	02/21/2020.	HSBC SECURITIES (USA) INC.....		445,888	400,000	399,672	399,712	7	7		399,719							46,169	46,169	11,218	08/08/2025.
80282K AU 0	SANTANDER HOLDINGS USA INC.....	12/15/2020.	TENDER TRANSACTION.....		5,344,724	5,159,000	5,149,869	5,153,001	2,918	2,918		5,155,919							188,805	188,805	237,228	12/03/2021.
80282K AY 2	SANTANDER HOLDINGS USA INC.....	02/11/2020.	EXCHANGE.....		3,625,494	3,630,000	3,625,280	3,625,426	67	67		3,625,494									41,542	10/05/2026.
80282K AZ 9	SANTANDER HOLDINGS USA INC.....	06/24/2020.	JANE STREET EXECUTION SERVICES LLC																			
						1,039,190	1,000,000	998,759	63	63		998,822							40,368	40,368	23,609	10/05/2026.
L8038* AA 4	SBM BALEIA AZUL SARL.....	12/15/2020.	SCHEDULED REDEMPTION.....		730,080	730,080	726,565	727,990	2,090	2,090		730,080								0	32,923	09/15/2027.
80286A AF 1	SDART_18-5.....	12/16/2020.	Various.....		3,814,884	3,780,000	3,779,394	3,779,688	233	233		3,779,921							34,964	34,964	142,798	12/16/2024.
81211K AW 0	SEALED AIR CORPORATION.....	11/18/2020.	WELLS FARGO ADVISORS, LLC.....		554,400	504,000	497,700	498,616	869	869		499,485							54,915	54,915	25,041	12/01/2024.
81211K AX 8	SEALED AIR CORPORATION.....	09/16/2020.	GOLDMAN SACHS & CO LLC.....		321,630	284,000	298,931	297,499	(1,503)	(1,503)		295,995							25,635	25,635	15,750	09/15/2025.
81745J AA 6	SEMT_13-11.....	12/01/2020.	SCHEDULED REDEMPTION.....		143,237	143,237	136,344	137,937	5,300	5,300		143,237								0	3,637	09/01/2043.
81746N CB 2	SEMT_16-3.....	12/01/2020.	SCHEDULED REDEMPTION.....		16,697	16,697	17,093	17,037	(340)	(340)		16,697								0	371	11/01/2046.
81746N CC 0	SEMT_16-3.....	12/01/2020.	SCHEDULED REDEMPTION.....		12,611	12,611	12,476	12,496	115	115		12,611								0	280	11/01/2046.
81728U AA 2	SENSATA TECHNOLOGIES INC.....	06/30/2020.	Various.....		371,856	368,000	367,258	367,273	15	15		367,289							4,568	4,568	9,036	02/15/2030.
82967N AW 8	SIRIUS XM RADIO INC.....	01/21/2020.	JP MORGAN SECURITIES LLC.....		790,230	742,000	740,137	740,323	13	13		740,336							49,894	49,894	20,828	07/15/2026.
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE.....	11/04/2020.	Various.....		442,116	400,000	402,068	401,957	(149)	(149)		401,808							40,308	40,308	13,388	05/07/2029.
83421# AA 1	SOLGEN LLC - ABS.....	12/31/2020.	SCHEDULED REDEMPTION.....		617,401	617,401	617,401	617,401				617,401								0	24,264	09/30/2036.
842400 FF 5	SOUTHERN CALIFORNIA EDISON.....	01/13/2020.	CITIGROUP GLOBAL MARKETS, INC....		17,380,305	13,950,000	13,889,241	13,892,915	78	78		13,892,993							3,487,312	3,487,312	387,113	01/15/2037.
84265V AE 5	SOUTHERN COPPER CORPORATION.....	06/05/2020.	BANC OF AMERICA SECURITIES LLC...		311,728	235,000	253,542	251,832	(188)	(188)		251,644							60,084	60,084	10,267	04/16/2040.
84519# AG 9	SOUTHWEST POWER POOL INC.....	12/30/2020.	SCHEDULED REDEMPTION.....		300,000	300,000	300,000	300,000		0		300,000								0	7,922	09/30/2024.
85172F AM 1	SPRINGLEAF FINANCE CORP.....	08/05/2020.	JEFFERIES & CO. INC.....		226,000	200,000	202,200	201,727	(170)	(170)		201,556							24,444	24,444	12,299	03/15/2025.
85207U AH 8	SPRINT CORP.....	03/10/2020.	CITIGROUP GLOBAL MARKETS, INC....		322,050	285,000	286,069	285,801	(31)	(31)		285,771							36,279	36,279	4,907	06/15/2024.
85769F AD 0	SPST_19-WL1 - ABS.....	06/25/2020.	SCHEDULED REDEMPTION.....		750,000	750,000	750,000	750,000		0		750,000								0	7,172	08/25/2052.
85769F AE 8	SPST_19-WL1 - ABS.....	06/25/2020.	SCHEDULED REDEMPTION.....		8,989,000	8,989,000	8,989,000	3,000,000		0		8,989,000								0	76,176	08/25/2052.
85769F AF 5	SPST_19-WL1 - ABS.....	06/25/2020.	SCHEDULED REDEMPTION.....		1,500,000	1,500,000	1,500,000	1,500,000		0		1,500,000								0	16,750	08/25/2052.
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE).....	10/13/2020.	Various.....		184,598	175,000	172,572	172,737	212	212		172,949							11,649	11,649	10,204	02/15/2027.
858119 BH 2	STEEL DYNAMICS INC.....	11/08/2020.	CALL TRANSACTION.....		820,587	804,000	767,911	772,740	4,082	4,082		776,822							27,178	27,178	54,634	09/15/2025.
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU...	12/15/2020.	SCHEDULED REDEMPTION.....		9,558	9,558	9,558	9,558		0		9,558								0	545	12/15/2025.
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA FUN...	01/31/2020.	MATURED.....		43,394	43,394	43,394	43,394		0		43,394								0	616	01/31/2020.
84751P ET 2	SURF_05-BC1.....	12/28/2020.	SCHEDULED REDEMPTION.....		140,971	140,971	140,971	140,971		0		140,971								0	2,048	12/25/2035.
89238T AC 7	TAOT_18-B.....	04/15/2020.	SCHEDULED REDEMPTION.....		543,294	543,294	543,294	543,294		0		543,294								0	1,838	03/15/2021.
87612B BE 1	TARGA RESOURCES PARTNERS LP.....	06/09/2020.	CITIGROUP GLOBAL MARKETS, INC....		116,438	115,000	113,131	113,303	88	88		113,391							3,047	3,047	5,323	02/01/2027.
87612B BB 7	TARGA RESOURCES PARTNERS LP/TARGA....	05/08/2020.	CITIGROUP GLOBAL MARKETS, INC....		189,500	200,000	199,653	199,424	1	1		199,425							(9,925)	(9,925)	8,001	02/01/2025.
239753 BU 9	TARGET CORP.....	06/16/2020.	MATURED.....		2,000,000	2,000,000	2,464,460	2,019,685	(19,685)	(19,685)		2,000,000								0	94,019	06/16/2020.
87612E AV 8	TARGET CORPORATION.....	01/28/2020.	CALL TRANSACTION.....		1,010,015	1,000,000	997,130	999,815	25	25		999,841							159	159	30,789	07/15/2020.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87612E BF 2	TARGET CORPORATION.....		10/08/2020.	TENDER TRANSACTION.....		1,611,350	1,300,000	1,208,977	1,213,536		1,449		1,449		1,214,985		396,365	396,365	46,209	04/15/2046.
879369 AE 6	TELEFLEX INCORPORATED.....		10/26/2020.	HILLTOP SECURITIES.....		43,869	42,000	42,825	42,569		(98)		(98)		42,470		1,399	1,399	1,860	06/01/2026.
879369 AF 3	TELEFLEX INCORPORATED.....		11/18/2020.	JP MORGAN SECURITIES LLC.....		140,936	132,000	131,406	131,447		53		53		131,500		9,437	9,437	6,190	11/15/2027.
87952V AM 8	TELESAT CANADA / TELESAT LLC.....	A	06/18/2020.	WELLS FARGO ADVISORS, LLC.....		120,450	120,000	123,358	123,243		(283)		(283)		122,959		(2,509)	(2,509)	5,438	10/15/2027.
88031V AA 7	TENASKA GATEWAY PARTNERS LTD.....		12/30/2020.	SCHEDULED REDEMPTION.....		396,936	396,936	337,034	376,342		20,594		20,594		396,936		0	0	19,518	12/30/2023.
87248T AA 3	TICP CLO LTD TICP_17-7A - ABS.....		03/03/2020.	CALL TRANSACTION.....		1,700,000	1,700,000	1,698,300	1,698,992		50		50		1,699,042		958	958	20,975	07/15/2029.
87299A TE 4	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.....			181,000	0	0				0		0		0	0	1,770	04/15/2024.
87299A TL 8	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.....			622,000	0	0				0		0		0	0	10,598	01/15/2026.
87299A TT 1	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION.....			679,000	0	0				0		0		0	0	2,794	02/01/2026.
88947E AS 9	TOLL BROTHERS FINANCE CORP.....		02/27/2020.	Various.....		204,700	185,000	193,530	193,041		(155)		(155)		192,886		11,814	11,814	4,119	03/15/2027.
89152U AD 4	TOTAL CAPITAL SA.....	D	06/24/2020.	MATURED.....		1,000,000	1,000,000	1,016,848	1,000,984		(984)		(984)		1,000,000		0	0	22,250	06/24/2020.
893647 BE 6	TRANSDIGM INC.....		07/27/2020.	CITIGROUP GLOBAL MARKETS, INC.....		247,338	235,000	245,281	244,062		(1,132)		(1,132)		242,931		4,407	4,407	12,811	03/15/2026.
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR.....		02/18/2020.	CALL TRANSACTION.....		2,566,652	2,500,000	2,500,000	2,500,000				0		2,500,000		0	0	92,336	12/09/2020.
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD.....		04/30/2020.	MATURED.....		600,000	600,000	600,000	600,000				0		600,000		0	0	18,210	04/30/2020.
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD.....		04/30/2020.	MATURED.....		257,143	257,143	257,143	257,143				0		257,143		0	0	7,869	04/30/2020.
90139Q AB 3	TWIN BROOK I - OFFSHORE - ABS.....		12/30/2020.	CAPITAL DISTRIBUTION.....		3,508,099	3,508,099	3,508,099	3,508,099				0		3,508,099		0	0	132,787	04/25/2024.
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....		12/30/2020.	Various.....		3,667,247	3,667,247	3,667,247	3,667,247				0		3,667,247		0	0	139,040	04/25/2024.
90139# AA 9	TWINBROOK II - OFFSHORE - ABS.....		12/31/2020.	CAPITAL DISTRIBUTION.....		1,004,642	1,004,642	1,002,130			130		130		1,002,260		2,382	2,382		06/09/2026.
90139* AA 3	TWINBROOK II - ONSHORE - ABS.....		12/31/2020.	CAPITAL DISTRIBUTION.....		1,286,856	1,286,856	1,283,638			150		150		1,283,789		3,067	3,067		06/09/2026.
90270Y BE 8	UBSBB_13-C5.....		12/01/2020.	SCHEDULED REDEMPTION.....		65,862	65,862	66,520	66,118		(257)		(257)		65,862		0	0	1,877	03/01/2046.
90932L AA 5	UNITED AIRLINES 2015-1 CLASS AA.....		12/01/2020.	SCHEDULED REDEMPTION.....		18,132	18,132	18,132	18,132				0		18,132		0	0	626	06/01/2029.
90932J AA 0	UNITED AIRLINES 2019-2 CLASS AA PA.....		11/01/2020.	SCHEDULED REDEMPTION.....		22,891	22,891	22,891	22,891				0		22,891		0	0	700	05/01/2032.
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC.....		03/11/2020.	Various.....		334,644	347,000	344,941	345,141		63		63		345,203		(10,559)	(10,559)	14,134	01/15/2025.
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC.....		10/05/2020.	SUMRIDGE PARTNERS, LLC.....		822,948	776,000	811,609	800,067		(4,386)		(4,386)		795,682		27,266	27,266	48,376	09/15/2026.
91324P CD 2	UNITEDHEALTH GROUP INC.....		02/19/2020.	OUTSIDE MANAGED ACCT.....		594,725	500,000	495,710	496,268		13		13		496,281		98,444	98,444	9,208	03/15/2043.
92553P AJ 1	VIACOMCBS INC.....		07/10/2020.	CALL TRANSACTION.....		1,966,200	1,875,000	1,844,269	1,867,983		1,831		1,831		1,869,814		5,186	5,186	132,574	12/15/2021.
91830M AG 1	VNDO_13-PENN.....		11/01/2020.	SCHEDULED REDEMPTION.....		750,000	750,000	767,662	752,847		(2,847)		(2,847)		750,000		0	0	27,630	12/01/2029.
91830M AJ 5	VNDO_13-PENN.....		11/01/2020.	SCHEDULED REDEMPTION.....		625,000	625,000	622,665	624,639		361		361		625,000		0	0	23,025	12/01/2029.
92927K B* 2	WABCO HOLDINGS INC.....		08/03/2020.	HIMCO OPERATIONAL TRANSACTION.....		2,841,316	2,934,500	2,918,250	2,806,250				0	112,000	2,918,250	(76,935)		(76,935)	25,801	11/15/2023.
931142 CZ 4	WALMART INC.....		10/25/2020.	MATURED.....		1,000,000	1,000,000	996,190	999,640		360		360		1,000,000		0	0	32,500	10/25/2020.
92922F 4R 6	WAMU_05-AR13.....		12/25/2020.	SCHEDULED REDEMPTION.....		38,673	38,673	35,918	36,097		2,576		2,576		38,673		0	0	422	10/25/2045.
92925C BD 3	WAMU_05-AR19.....		12/25/2020.	SCHEDULED REDEMPTION.....		28,947	28,947	25,473	25,722		3,224		3,224		28,947		0	0	319	12/25/2045.
94107J AA 1	WASTE PRO USA INC.....		02/12/2020.	Various.....		248,914	239,000	235,298	235,786		52		52		235,838		13,076	13,076	6,529	02/15/2026.
92978T BU 4	WBCMT_07-C31 IS.....		05/14/2020.	PREPAYMENT PENALTY.....		124,972							0				0	0	124,972	04/01/2047.
94946T AC 0	WELLCARE HEALTH PLANS INC.....		01/28/2020.	EXCHANGE.....		925,142	920,000	930,015	925,263		(121)		(121)		925,142		0	0	17,998	04/01/2025.
94946T AD 8	WELLCARE HEALTH PLANS INC.....		01/28/2020.	EXCHANGE.....		44,000	44,000	44,000	44,000				0		44,000		0	0	1,181	08/15/2026.
94974B GH 7	WELLS FARGO & COMPANY.....		11/30/2020.	OUTSIDE MANAGED ACCT.....		542,615	500,000	513,120	512,885		(2,178)		(2,178)		510,707		31,908	31,908	19,208	02/19/2025.
94988J 5V 5	WELLS FARGO BANK NA.....		05/21/2020.	CALL TRANSACTION.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000		0	0	55,015	05/21/2021.
9497EN AE 3	WFHET_05-3.....		12/28/2020.	SCHEDULED REDEMPTION.....		121,236	121,236	109,151	117,671		3,566		3,566		121,236		0	0	1,734	11/25/2035.
9497EM AG 0	WFHET_05-4.....		03/25/2020.	SCHEDULED REDEMPTION.....		150,516	150,516	140,826	149,723		792		792		150,516		0	0	513	12/25/2035.
98162C AC 5	WOLS_18-B.....		09/15/2020.	SCHEDULED REDEMPTION.....		1,765,435	1,765,435	1,765,435	1,765,435				0		1,765,435		0	0	9,727	06/15/2021.
980745 D* 1	WOODWARD INC.....		11/15/2020.	MATURED.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	76,950	11/15/2020.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98212B AE 3	WPX ENERGY INC.....			07/02/2020.	TENDER TRANSACTION.....		350,036	347,000	333,120	335,185		1,110		1,110		336,294		13,742	13,742	14,523	09/15/2024.
98887V AA 1	ZAIS7_17-2A - ABS.....		C	10/15/2020.	SCHEDULED REDEMPTION.....		158,932	158,932	158,932					0		158,932			0	4,027	04/15/2030.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						527,397,608	532,459,746	507,280,697	487,395,829	20,828	431,795	4,534,122	(4,081,500)	112,000	516,268,133	(76,935)	10,738,649	10,661,715	13,774,484	XXX

Bonds - Unaffiliated Bank Loans

BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO.....	A		12/31/2020.	SINKING FUND TRANSACTION.....		2,469	2,469	2,469	2,469				0		2,469			0	49	11/14/2026.
BHM1R8 XL 7	AMERICAN AIRLINES INC.....			01/29/2020.	HIMCO OPERATIONAL TRANSACTION.....		548,649	551,106	548,637	549,440		68		68		549,508		(859)	(859)	1,763	10/10/2021.
BHM1VQ Q6 3	BAUSCH HEALTH COMPANIES INC.....	A		12/31/2020.	SINKING FUND TRANSACTION.....		18,071	18,071	17,981			2		2		17,983		88	88	62	06/02/2025.
BHM1UY 58 6	GOLDEN NUGGET INC/NV.....			02/04/2020.	HIMCO OPERATIONAL TRANSACTION.....		142,465	142,822	142,465	142,477		8		8		142,485		(20)	(20)	1,655	10/04/2023.
15670B AB 8	LUMEN TECHNOLOGIES INC.....			01/31/2020.	SINKING FUND TRANSACTION.....		99,241	99,241	97,380	97,508		23		23		97,531		1,709	1,709	764	01/31/2025.
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC.....			12/31/2020.	SINKING FUND TRANSACTION.....		880	880	879					0		879		1	1	12	03/15/2027.
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC...			01/31/2020.	Various.....							4		4		4		(4)	(4)	3,977	03/27/2025.
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA...			02/14/2020.	BANC OF AMERICA SECURITIES LLC...		370,742	369,817	364,601	364,984		98		98		365,083		5,659	5,659	2,090	03/16/2025.
BHM219 XL 1	NASCAR HOLDINGS LLC.....			04/24/2020.	Various.....		125,577	132,184	132,754	22,613		(179)		(179)		132,577		(7,000)	(7,000)	1,422	07/25/2026.
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION....			10/30/2020.	Various.....		281,456	280,234	279,574	277,132		8		8		279,573		1,884	1,884	1,621	11/02/2024.
70215E AN 3	PARTY CITY HOLDINGS INC.....			01/23/2020.	Various.....		271,548	290,815	289,616	289,861		20		20		289,881		(18,333)	(18,333)	2,408	08/19/2022.
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC.....			06/23/2020.	Various.....		304,034	310,223	310,086	310,093		9		9		309,080		(6,253)	(6,253)	5,638	07/18/2026.
85208E AB 6	SPRINT COMMUNICATIONS INC.....			04/01/2020.	SINKING FUND TRANSACTION.....		523,020	523,020	524,328	523,020				0		523,020			0	6,847	02/02/2024.
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC.....			12/31/2020.	SINKING FUND TRANSACTION.....		1,313	1,313	1,306			1		1		1,307		6	6	18	04/16/2025.
BHM1WW 7A 1	SS&C TECHNOLOGIES INC.....			01/31/2020.	HIMCO OPERATIONAL TRANSACTION.....		126,068	126,701	126,068	126,130		8		8		126,138		(70)	(70)	442	04/16/2025.
BHM21Y 1D 9	WELLS ENTERPRISES INC.....			12/31/2020.	SINKING FUND TRANSACTION.....		2,106	2,106	2,101	2,101		1		1		2,102		5	5	5	03/29/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans.....						2,817,639	2,851,002	2,840,246	2,707,830	0	70	0	70	0	2,839,619	0	(23,187)	(23,187)	28,835	XXX
8399997.	Total - Bonds - Part 4.....						722,685,881	715,912,229	691,021,167	652,001,047	20,828	(517,303)	4,573,016	(5,069,492)	112,000	699,376,892	(76,935)	22,082,437	22,005,502	17,692,589	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						318,888,742	316,827,227	310,506,085			622,747		622,747		311,128,832		7,752,184	7,752,184	2,388,987	XXX
8399999.	Total - Bonds.....						1,041,574,623	1,032,739,457	1,001,527,252	652,001,047	20,828	105,443	4,573,016	(4,446,745)	112,000	1,010,505,724	(76,935)	29,834,621	29,757,686	20,081,576	XXX

Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred

151327 20 2	CENTAUR FUNDING CORP.....	C		04/21/2020.	CALL TRANSACTION.....	2,235,000	2,235,000	1,000.00	3,075,986	2,272,049		(37,049)		(37,049)		2,235,000			0	80,611	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....						2,235,000	XXX	3,075,986	2,272,049	0	(37,049)	0	(37,049)	0	2,235,000	0	0	0	80,611	XXX
8999997.	Total - Preferred Stocks - Part 4.....						2,235,000	XXX	3,075,986	2,272,049	0	(37,049)	0	(37,049)	0	2,235,000	0	0	0	80,611	XXX
8999999.	Total - Preferred Stocks.....						2,235,000	XXX	3,075,986	2,272,049	0	(37,049)	0	(37,049)	0	2,235,000	0	0	0	80,611	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

31338# 11 2	FEDERAL HOME LOAN BANK BOSTON.....			04/06/2020.	FEDERAL HOME LOAN BANK OF BOSTON	4,071,000	407,100	XXX	407,100	407,100				0		407,100			0	5,588	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....						407,100	XXX	407,100	407,100	0	0	0	0	0	407,100	0	0	0	5,588	XXX

Common Stocks - Mutual Funds

018914 50 7	ALLIANCE BERNSTEIN.....			12/31/2020.	DIRECT WITH ISSUER.....	3,133,101	52,099	XXX	63,030					0		63,030		(10,931)	(10,931)		XXX
298706 84 7	AMERICAN EUROPACIFIC.....			12/31/2020.	DIRECT WITH ISSUER.....		218	XXX						0				218	218		XXX
399874 84 1	AMERICAN GROWTH.....			12/31/2020.	DIRECT WITH ISSUER.....	5,525,454	336,912	XXX	239,969					0		239,969		96,943	96,943		XXX
09661L 30 2	BNY MELLON S&P 500 INDEX Fund.....			12/31/2020.	DIRECT WITH ISSUER.....	5,005,825	254,227	XXX	261,094					0		261,094		(6,867)	(6,867)		XXX
354026 50 2	FRANKLIN MUTUAL.....			12/31/2020.	DIRECT WITH ISSUER.....	8,890,696	206,414	XXX	244,281					0		244,281		(37,867)	(37,867)		XXX
355148 82 6	FRANKLIN SMALL CAP.....			12/31/2020.	DIRECT WITH ISSUER.....	148,570	7,872	XXX	8,131					0		8,131		(259)	(259)		XXX
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4.....			12/31/2020.	DIRECT WITH ISSUER.....	8,965,816	449,006	XXX	352,086					0		352,086		96,920	96,920		XXX

E14.15

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....3,466,419	.....127,117	XXX	.....104,367	.....	.....	.....	.....	.....0	.....	.....104,367	.....	.....23,956	.....23,956	.....	XXX
416641 87 6	HARTFORD GROWTH OPPORT FD - R4.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....2,382,706	.....149,097	XXX	.....92,096	.....	.....	.....	.....	.....0	.....	.....92,096	.....	.....57,001	.....57,001	.....	XXX
416649 39 0	HARTFORD SMALL COMPANY FUND.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....92,668	.....19,806	XXX	.....1,913	.....	.....	.....	.....	.....0	.....	.....1,913	.....	.....17,893	.....17,893	.....	XXX
00900R 54 9	INVESCO OPPENHEIMER MAIN STREET CLASS R		..	12/31/2020.	DIRECT WITH ISSUER.....	.....7,423,000	.....161,821	XXX	.....216,256	.....	.....	.....	.....	.....0	.....	.....216,256	.....	.....(54,434)	.....(54,434)	.....	XXX
00141M 59 8	INVESCO MID CAP.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....11,337,186	.....260,420	XXX	.....222,961	.....	.....	.....	.....	.....0	.....	.....222,961	.....	.....37,460	.....37,460	.....	XXX
00141L 50 9	INVESCO SM CAP.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....5,837,730	.....77,245	XXX	.....79,038	.....	.....	.....	.....	.....0	.....	.....79,038	.....	.....(1,793)	.....(1,793)	.....	XXX
949917 39 7	WELLS FARGO ADV HER MMKT INS.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....43,712	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....43,712	.....43,712	.....	XXX
354713 55 4	FRANKLIN STRATEGIC.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....5,912,157	.....54,749	XXX	.....57,138	.....	.....	.....	.....	.....0	.....	.....57,138	.....	.....(2,388)	.....(2,388)	.....	XXX
416649 34 1	HARTFORD HIGH YIELD FUND - R4.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....8,346,545	.....61,101	XXX	.....61,044	.....	.....	.....	.....	.....0	.....	.....61,044	.....	.....57	.....57	.....	XXX
416649 25 9	HARTFORD TOTAL RETURN BOND FUND.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....4,997,227	.....57,248	XXX	.....53,191	.....	.....	.....	.....	.....0	.....	.....53,191	.....	.....4,056	.....4,056	.....	XXX
552981 46 6	MFS TOTAL RETURN FUND-R3.....		..	12/31/2020.	DIRECT WITH ISSUER.....	.....19,331,928	.....430,078	XXX	.....289,899	.....	.....	.....	.....	.....0	.....	.....289,899	.....	.....140,179	.....140,179	.....	XXX
9499999.	Total - Common Stocks - Mutual Funds.....						.....2,749,144	XXX	.....2,346,494	.....0	.....0	.....0	.....0	.....0	.....0	.....2,346,494	.....0	.....403,855	.....403,855	.....0	XXX
9799997.	Total - Common Stocks - Part 4.....						.....3,156,244	XXX	.....2,753,594	.....407,100	.....0	.....0	.....0	.....0	.....0	.....2,753,594	.....0	.....403,855	.....403,855	.....5,588	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....						.....4,742,095	XXX	.....4,729,886					.....0		.....4,729,886		.....12,209	.....12,209		XXX
9799999.	Total - Common Stocks.....						.....7,898,339	XXX	.....7,483,480	.....407,100	.....0	.....0	.....0	.....0	.....0	.....7,483,480	.....0	.....416,065	.....416,065	.....5,588	XXX
9899999.	Total - Preferred and Common Stocks.....						.....10,133,339	XXX	.....10,559,466	.....2,679,149	.....0	.....(37,049)	.....0	.....(37,049)	.....0	.....9,718,480	.....0	.....416,065	.....416,065	.....86,199	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....1,051,707,962	XXX	.....1,012,086,718	.....654,680,196	.....20,828	.....68,394	.....4,573,016	.....(4,483,794)	.....112,000	.....1,020,224,204	.....(76,935)	30,250,685	...30,173,751	20,167,776	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
912810	SL	3		03/17/2020	TREASURY BOND.....		Various.....	37,000,000	40,455,820	43,890,898	40,447,631		(8,189)		(8,189)			3,443,267	3,443,267	132,143	65,055
0599999		Total - Bonds - U.S. Government.....						37,000,000	40,455,820	43,890,898	40,447,631	0	(8,189)	0	(8,189)	0	0	3,443,267	3,443,267	132,143	65,055
Bonds - All Other Government																					
718286	CJ	4		04/27/2020	CITIGROUP GLOBAL MARKETS, INC....	11/03/2020	WELLS FARGO ADVISORS, LLC.....	600,000	600,000	639,690	600,000				0			39,690	39,690	7,371	
09681M	AK	4		02/20/2020	CITIGROUP GLOBAL MARKETS, INC....	11/10/2020	Various.....	400,000	405,512	401,212	405,239		(273)		(273)			(4,027)	(4,027)	11,883	5,433
X7330Y	CT	0		06/29/2020	BARCLAYS CAPITAL INC.....	08/20/2020	CITIGROUP GLOBAL MARKETS, INC....	600,000	663,600	668,250	660,277		(3,323)		(3,323)			7,973	7,973	12,833	7,975
085209	AG	9		08/17/2020	HSBC SECURITIES (USA) INC.....	08/24/2020	CITIGROUP GLOBAL MARKETS, INC....	400,000	399,540	410,800	399,541		1		1			11,259	11,259	158	
1099999		Total - Bonds - All Other Government.....						2,000,000	2,068,652	2,119,952	2,065,056	0	(3,596)	0	(3,596)	0	0	54,896	54,896	32,246	13,408
Bonds - Industrial and Miscellaneous																					
02004W	AB	7		03/18/2020	CITIGROUP GLOBAL MARKETS, INC....	10/15/2020	SCHEDULED REDEMPTION.....	22,014,446	21,973,169	22,014,446	22,014,446		41,277		41,277			0	193,608	6,971	
02582J	HE	3		03/19/2020	CITIGROUP GLOBAL MARKETS, INC....	04/15/2020	SCHEDULED REDEMPTION.....	18,429,000	18,398,765	18,429,000	18,429,000		30,235		30,235			0	27,183	7,249	
14314M	AD	5		03/19/2020	JP MORGAN SECURITIES LLC.....	06/15/2020	SCHEDULED REDEMPTION.....	8,813,383	8,741,774	8,813,383	8,813,383		71,609		71,609			0	30,511	2,056	
17305E	GB	5		03/20/2020	Various.....	04/07/2020	SCHEDULED REDEMPTION.....	44,068,000	44,036,351	44,068,000	44,068,000		31,649		31,649			0	423,053	383,845	
17305E	GC	3		03/25/2020	TD SECURITIES (USA) LLC.....	04/07/2020	SCHEDULED REDEMPTION.....	4,383,000	4,376,836	4,383,000	4,383,000		6,164		6,164			0	4,326	2,685	
12513G	BF	5		10/02/2020	Various.....	11/18/2020	GOLDMAN SACHS & CO LLC.....	762,000	762,040	769,620	761,960		(80)		(80)			7,660	7,660	6,673	1,913
161571	HE	7		03/18/2020	HILLTOP SECURITIES.....	07/15/2020	SCHEDULED REDEMPTION.....	7,630,000	7,598,705	7,630,000	7,630,000		31,295		31,295			0	37,896	1,263	
14041N	EV	9		03/19/2020	CITIGROUP GLOBAL MARKETS, INC....	05/15/2020	SCHEDULED REDEMPTION.....	10,225,000	10,197,440	10,225,000	10,225,000		27,560		27,560			0	35,447	4,726	
254683	BP	9		03/18/2020	CITIGROUP GLOBAL MARKETS, INC....	04/15/2020	SCHEDULED REDEMPTION.....	23,037,000	23,015,403	23,037,000	23,037,000		21,597		21,597			0	36,475	6,079	
36256X	AB	8		03/20/2020	Various.....	07/16/2020	SCHEDULED REDEMPTION.....	13,200,653	13,156,145	13,200,653	13,200,653		44,508		44,508			0	76,978	5,222	
43814T	AC	6		03/18/2020	CITIGROUP GLOBAL MARKETS, INC....	09/21/2020	SCHEDULED REDEMPTION.....	3,244,626	3,230,431	3,244,626	3,244,626		14,195		14,195			0	17,494	4,341	
43814W	AB	1		03/19/2020	CITIGROUP GLOBAL MARKETS, INC....	12/18/2020	SCHEDULED REDEMPTION.....	30,423,976	30,219,565	30,423,976	30,423,976		204,411		204,411			0	318,827	11,620	
44931P	AD	8		03/20/2020	CITIGROUP GLOBAL MARKETS, INC....	08/15/2020	SCHEDULED REDEMPTION.....	6,787,692	6,707,088	6,787,692	6,787,692		80,604		80,604			0	26,839	2,987	
46124H	AB	2		07/21/2020	OUTSIDE MANAGED ACCT.....	08/12/2020	OUTSIDE MANAGED ACCT.....	800,000	804,363	808,840	804,313		(50)		(50)			4,527	4,527	950	290
					mitsubishi ufj financial group inc																
606822	BS	2		07/13/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	1,600,000	1,600,000	1,635,940	1,600,000				0			35,940	35,940	3,482	
694ESC	AC	8		07/07/2020	HIMCO OPERATIONAL TRANSACTION.	07/10/2020	HIMCO OPERATIONAL TRANSACTION.	10,706,000							0			0	0		
718172	CR	8		10/29/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	185,000	184,317	184,619	184,327		9		9			292	292	126	
742718	FK	0		03/23/2020	CITIGROUP GLOBAL MARKETS, INC....	10/29/2020	TENDER TRANSACTION.....	10,667,000	10,599,158	13,874,140	10,599,913		755		755			3,274,227	3,274,227	228,274	
80007R	AE	5		02/21/2020	HSBC SECURITIES (USA) INC.....	08/13/2020	HSBC SECURITIES (USA) INC.....	400,000	463,652	444,220	461,130		(2,522)		(2,522)			(16,910)	(16,910)	9,270	1,020
					sumitomo mitsui financial group inc																
86562M	BT	6		07/21/2020	OUTSIDE MANAGED ACCT.....	08/12/2020	OUTSIDE MANAGED ACCT.....	1,100,000	1,162,040	1,171,654	1,161,193		(847)		(847)			10,461	10,461	10,248	8,677
86944B	AF	0		10/22/2020	OUTSIDE MANAGED ACCT.....	11/27/2020	OUTSIDE MANAGED ACCT.....	100,000	100,000	101,300	100,000				0			1,300	1,300	114	
89231A	AB	7		03/19/2020	CITIGROUP GLOBAL MARKETS, INC....	09/15/2020	SCHEDULED REDEMPTION.....	9,193,099	9,171,553	9,193,099	9,193,099		21,546		21,546			0	67,475	3,537	
					UNITED RENTALS (NORTH AMERICA) INC																
911365	BG	8		08/26/2020	CITIGROUP GLOBAL MARKETS, INC....	10/08/2020	GOLDMAN SACHS & CO LLC.....	382,000	406,830	409,771	406,041		(789)		(789)			3,731	3,731	4,552	2,224
90331H	PL	1		01/16/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	2,000,000	1,995,740	2,106,780	1,996,441		701		701			110,339	110,339	35,192	
92826C	AD	4		04/15/2020	OUTSIDE MANAGED ACCT.....	08/12/2020	OUTSIDE MANAGED ACCT.....	2,300,000	2,535,336	2,587,546	2,522,269		(13,067)		(13,067)			65,277	65,277	48,300	24,754
98161P	AD	5		03/18/2020	BANC OF AMERICA SECURITIES LLC...	10/15/2020	SCHEDULED REDEMPTION.....	3,824,886	3,802,176	3,824,886	3,824,886		22,710		22,710			0	14,453	691	
98162Y	AB	9		03/19/2020	GOLDMAN SACHS & CO LLC.....	11/15/2020	SCHEDULED REDEMPTION.....	3,272,644	3,259,349	3,272,644	3,272,644		13,295		13,295			0	33,827	2,196	
					ATS AUTOMATION TOOLING SYSTEMS INC																
001940	AC	9		12/14/2020	GOLDMAN SACHS & CO LLC.....	12/16/2020	GOLDMAN SACHS & CO LLC.....	4,000	4,000	4,060	4,000				0			60	60		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
05565E BK 0	BMW US CAPITAL LLC.....			..	07/06/2020	OUTSIDE MANAGED ACCT.....	08/12/2020	OUTSIDE MANAGED ACCT.....	.....900,000	.....1,007,415	.....1,010,457	.....1,005,224	.....	.....(2,191)	.....	.....(2,191)	.....	.....	.....5,233	.....5,233	.....12,188	.....8,678
09659W 2L 7	BNP PARIBAS.....			D	06/02/2020	OUTSIDE MANAGED ACCT.....	11/27/2020	OUTSIDE MANAGED ACCT.....	.....785,000	.....785,000	.....816,887	.....785,000	.....	.....	.....	.....0	.....	.....	.....31,887	.....31,887	.....8,274	.....
11135F AP 6	BROADCOM INC.....			..	07/27/2020	MORGAN STANLEY & CO. LLC.....	08/13/2020	EXCHANGE.....	.....2,450,000	.....2,740,325	.....2,739,377	.....2,739,377	.....	.....(948)	.....	.....(948)	.....	.....	.....0	.....0	.....26,831	.....22,877
11135F AR 2	BROADCOM INC.....			..	05/05/2020	WELLS FARGO ADVISORS, LLC.....	08/13/2020	EXCHANGE.....	.....7,500,000	.....7,490,550	.....7,490,702	.....7,490,702	.....	.....152	.....	.....152	.....	.....	.....0	.....0	.....85,104	.....
29336T AC 4	ENLINK MIDSTREAM LLC.....			..	12/14/2020	BANC OF AMERICA SECURITIES LLC...	12/16/2020	OPPENHEIMER & CO., INC.....	.....5,000	.....5,000	.....5,050	.....5,000	.....	.....	.....	.....0	.....	.....	.....50	.....50	.....1	.....
33767M AC 9	FKH_20-SFR1 - ABS.....			..	07/31/2020	MORGAN STANLEY & CO. LLC.....	12/16/2020	BARCLAYS CAPITAL INC.....	.....2,700,000	.....2,699,912	.....2,731,641	.....2,699,923	.....	.....11	.....	.....11	.....	.....	.....31,718	.....31,718	.....16,182	.....
36168Q AK 0	GFL ENVIRONMENTAL INC (ALBERTA).....			A	08/17/2020	BARCLAYS CAPITAL INC.....	08/25/2020	BMO CAPITAL MARKETS CORP.....	.....157,000	.....157,000	.....157,393	.....157,000	.....	.....	.....	.....0	.....	.....	.....393	.....393	.....49	.....
458665 AS 5	INTERFACE INC.....			..	11/12/2020	BANC OF AMERICA SECURITIES LLC...	12/02/2020	JEFFERIES & CO. INC.....	.....9,000	.....9,000	.....9,383	.....9,000	.....	.....	.....	.....0	.....	.....	.....383	.....383	.....23	.....
60855R AK 6	MOLINA HEALTHCARE INC.....			..	11/02/2020	BANC OF AMERICA SECURITIES LLC...	11/03/2020	BANC OF AMERICA SECURITIES LLC...	.....23,000	.....23,000	.....23,058	.....23,000	.....	.....	.....	.....0	.....	.....	.....58	.....58	.....	.....
65341K AW 6	NFMOT_17-2.....			..	05/21/2020	Various.....	10/15/2020	SCHEDULED REDEMPTION.....	.....4,304,000	.....4,264,827	.....4,304,000	.....4,304,000	.....	.....39,173	.....	.....39,173	.....	.....	.....0	.....0	.....15,579	.....1,136
65559C AB 7	NORDEA BANK ABP.....			D	08/24/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	.....585,000	.....581,888	.....585,380	.....582,044	.....	.....156	.....	.....156	.....	.....	.....3,337	.....3,337	.....1,121	.....
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II.....			..	01/22/2020	OUTSIDE MANAGED ACCT.....	11/27/2020	OUTSIDE MANAGED ACCT.....	.....2,400,000	.....2,489,484	.....2,672,952	.....2,477,958	.....	.....(11,526)	.....	.....(11,526)	.....	.....	.....194,994	.....194,994	.....80,400	.....18,700
78081B AE 3	ROYALTY PHARMA PLC.....			..	08/24/2020	BANC OF AMERICA SECURITIES LLC...	11/10/2020	RBC CAPITAL MARKETS, LLC.....	.....2,084,000	.....1,991,387	.....2,121,929	.....1,992,018	.....	.....631	.....	.....631	.....	.....	.....129,911	.....129,911	.....13,563	.....
785592 AW 6	SABINE PASS LIQUEFACTION LLC.....			..	07/01/2020	JANE STREET EXECUTION SERVICES LLC	10/07/2020	BARCLAYS CAPITAL INC.....	.....6,000,000	.....6,667,800	.....6,747,540	.....6,651,852	.....	.....(15,948)	.....	.....(15,948)	.....	.....	.....95,688	.....95,688	.....113,250	.....43,500
82620K AE 3	SIEMENS FINANCIERINGSMAATSCHAPPIJ			D	04/22/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	.....2,725,000	.....2,921,277	.....3,021,644	.....2,899,059	.....	.....(22,218)	.....	.....(22,218)	.....	.....	.....122,584	.....122,584	.....89,301	.....36,163
82620K AL 7	SIEMENS FINANCIERINGSMAATSCHAPPIJ			D	04/03/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	.....1,000,000	.....993,470	.....1,078,080	.....994,073	.....	.....603	.....	.....603	.....	.....	.....84,007	.....84,007	.....26,438	.....11,228
83051G AR 9	SKANDINAVISKA ENSKILDA BANKEN AB			D	08/25/2020	OUTSIDE MANAGED ACCT.....	11/30/2020	OUTSIDE MANAGED ACCT.....	.....260,000	.....259,722	.....260,993	.....259,735	.....	.....13	.....	.....13	.....	.....	.....1,258	.....1,258	.....546	.....
89613G AB 2	TAH_20-SFR1 - ABS.....			..	07/08/2020	DEUTSCHE BANK SECURITIES INC.....	12/16/2020	WELLS FARGO ADVISORS, LLC.....	.....3,945,000	.....3,944,946	.....4,017,120	.....3,944,954	.....	.....8	.....	.....8	.....	.....	.....72,165	.....72,165	.....33,231	.....
87724R AE 2	TAYLOR MORRISON COMMUNITIES INC			..	08/28/2020	WELLS FARGO ADVISORS, LLC.....	09/14/2020	CALL TRANSACTION.....	.....263,000	.....268,918	.....270,727	.....268,738	.....	.....(179)	.....	.....(179)	.....	.....	.....(5,738)	.....(5,738)	.....9,615	.....1,331
87901J AF 2	TEGNA INC.....			..	09/08/2020	JP MORGAN SECURITIES LLC.....	09/17/2020	JP MORGAN SECURITIES LLC.....	.....34,000	.....34,000	.....34,553	.....34,000	.....	.....	.....	.....0	.....	.....	.....553	.....553	.....49	.....
880349 AS 4	TENNECO INC.....			..	11/13/2020	BANC OF AMERICA SECURITIES LLC...	11/16/2020	BANC OF AMERICA SECURITIES LLC...	.....2,000	.....2,000	.....2,103	.....2,000	.....	.....	.....	.....0	.....	.....	.....103	.....103	.....	.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									.....277,684,405	.....267,839,148	.....272,746,862	.....268,473,650	.....0	.....634,502	.....0	.....634,502	.....0	.....0	.....4,265,485	.....4,265,485	.....2,223,316	.....627,957
Bonds - Unaffiliated Bank Loans																							
51508P AG 9	GOLDEN NUGGET LLC.....			..	02/04/2020	HIMCO OPERATIONAL TRANSACTION.	06/04/2020	Various.....	.....142,822	.....142,465	.....131,030	.....142,495	.....	.....30	.....	.....30	.....	.....	.....(11,465)	.....(11,465)	.....1,282	.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....									.....142,822	.....142,465	.....131,030	.....142,495	.....0	.....30	.....0	.....30	.....0	.....0	.....(11,465)	.....(11,465)	.....1,282	.....0
8399998. Total - Bonds.....									.....316,827,227	.....310,506,085	.....318,888,742	.....311,128,832	.....0	.....622,747	.....0	.....622,747	.....0	.....0	.....7,752,184	.....7,752,184	.....2,388,987	.....706,421
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
011642 10 5	ALARM.COM HOLDINGS INC.....			..	03/30/2020	HIMCO OPERATIONAL TRANSACTION.	03/31/2020	BARCLAYS CAPITAL INC.....	.....7,733,000	.....372,127	.....299,821	.....372,127	.....	.....	.....	.....0	.....	.....	.....(72,306)	.....(72,306)	.....	.....
285512 10 9	ELECTRONIC ARTS INC.....			..	05/11/2020	HIMCO OPERATIONAL TRANSACTION.	05/12/2020	BARCLAYS CAPITAL INC.....	.....6,968,000	.....810,838	.....819,838	.....810,838	.....	.....	.....	.....0	.....	.....	.....9,000	.....9,000	.....	.....
64110L 10 6	NETFLIX INC.....			..	04/23/2020	HIMCO OPERATIONAL TRANSACTION.	04/30/2020	BARCLAYS CAPITAL INC.....	.....6,499,000	.....2,649,533	.....2,657,001	.....2,649,533	.....	.....	.....	.....0	.....	.....	.....7,468	.....7,468	.....	.....
L8681T 10 2	SPOTIFY TECHNOLOGY SA.....			D	05/12/2020	HIMCO OPERATIONAL TRANSACTION.	05/12/2020	BARCLAYS CAPITAL INC.....	.....6,187,000	.....897,387	.....965,435	.....897,387	.....	.....	.....	.....0	.....	.....	.....68,047	.....68,047	.....	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									.....4,729,886	.....4,742,095	.....4,729,886	.....4,729,886	.....0	.....0	.....0	.....0	.....0	.....0	.....12,209	.....12,209	.....0	.....0
9799998. Total - Common Stocks.....								4,729,8864,742,0954,729,8864,729,886000000012,20912,20900
9899999. Total - Preferred and Common Stocks.....									.....4,729,886	.....4,742,095	.....4,729,886	.....4,729,886	.....0	.....0	.....0	.....0	.....0	.....0	.....12,209	.....12,209	.....0	.....0
9999999. Total - Bonds, Preferred and Common Stocks.....									.....315,235,971	.....323,630,838	.....315,858,718	.....315,858,718	.....0	.....622,747	.....0	.....622,747	.....0	.....0	.....7,764,393	.....7,764,393	.....2,388,987	.....706,421

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2					3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
														11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company					Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates															
87423*	10	6	TALCOTT RESOLUTION DISTRIBUTION COMPANY, INC.....			.....	00000.....	06-1408044.....	.....8biii	.....NO	.....	.....7,576,322	.....	.....25,000.000	.....100.0
87423@	10	4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYEE BENEFIT SERVICE COMPANY.....			.....	00000.....	06-1120503.....	.....8biii	.....NO	.....	.....2,657,959	.....2,657,959	.....100.000	.....100.0
1799999. Total - Common Stocks - Other Affiliates.....											.....0	.....10,234,281	.....2,657,959	XXX	XXX
1899999. Total - Common Stocks.....											.....0	.....10,234,281	.....2,657,959	XXX	XXX
1999999. Total - Preferred and Common Stock.....											.....0	.....10,234,281	.....2,657,959	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....631,082,161.
2. Total amount of intangible assets nonadmitted \$......0.

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SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
TREASURY BILL.....		11/18/2020.	BARCLAYS CAPITAL INC.....	02/18/2021.	.....24,997,361	.....	.....2,417	.....	.....	.....25,000,000	.....24,994,945	.....	.....	.....	.....0.08	N/A.....	.....	.....
0199999. U.S. Government Bonds - Issuer Obligations.....							.....24,997,361	.....0	.....2,417	.....0	.....0	.....25,000,000	.....24,994,945	.....0	.....0	XXX	XXX	XXX	.....0	.....0
0599999. Total - U.S. Government Bonds.....							.....24,997,361	.....0	.....2,417	.....0	.....0	.....25,000,000	.....24,994,945	.....0	.....0	XXX	XXX	XXX	.....0	.....0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
GOLDMAN SACHS GROUP INC/THE.....		11/23/2020.	GOLDMAN SACHS & CO LLC.....	04/25/2021.	.....5,028,497	.....	.....(9,000)	.....	.....	.....5,000,000	.....5,037,500	.....24,063	.....	.....2.63	.....0.82	AO.....	.....	.....10,938
SVENSKA HANDELSBANKEN AB.....		D	11/18/2020.	GOLDMAN SACHS & CO LLC.....	05/18/2021.	.....4,995,616	.....	.....1,398	.....	.....	.....5,000,000	.....4,994,218	.....	.....	.....0.23	.....0.23	N/A.....	.....	.....
TORONTO-DOMINION BANK (NEW YORK BR.....		11/19/2020.	WELLS FARGO ADVISORS, LLC.....	02/23/2021.	.....5,000,000	.....	.....	.....	.....	.....5,000,000	.....5,000,000	.....1,314	.....	.....0.22	.....0.22	MAT.....	.....	.....
WELLS FARGO & COMPANY.....		10/19/2020.	WELLS FARGO ADVISORS, LLC.....	03/04/2021.	.....4,000,035	.....	.....(10,561)	.....	.....	.....3,991,000	.....4,010,596	.....4,875	.....	.....1.57	.....0.28	MJSD.....	.....16,053	.....8,115
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							.....19,024,148	.....0	.....(18,163)	.....0	.....0	.....18,991,000	.....19,042,314	.....30,251	.....0	XXX	XXX	XXX	.....16,053	.....19,052
Bonds - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																				
HERACLES GB - 2021.....		12/30/2020.	GOLDMAN SACHS & CO LLC.....	12/15/2021.	.....6,643,548	.....	.....	.....	.....	.....6,643,548	.....6,643,548	.....3,352	.....	.....1.65	.....1.65	MON..	.....120	.....
HERACLES LP - 2021.....		12/17/2020.	GOLDMAN SACHS & CO LLC.....	12/15/2021.	.....1,886,188	.....	.....	.....	.....	.....1,886,188	.....1,886,188	.....3,162	.....	.....1.80	.....1.80	MON..	.....30	.....
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							.....8,529,737	.....0	.....0	.....0	.....0	.....8,529,737	.....8,529,737	.....6,515	.....0	XXX	XXX	XXX	.....150	.....0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							.....27,553,885	.....0	.....(18,163)	.....0	.....0	.....27,520,737	.....27,572,050	.....36,766	.....0	XXX	XXX	XXX	.....16,203	.....19,052
Total Bonds																				
7699999. Subtotals - Issuer Obligations.....							.....44,021,510	.....0	.....(15,746)	.....0	.....0	.....43,991,000	.....44,037,258	.....30,251	.....0	XXX	XXX	XXX	.....16,053	.....19,052
7799999. Subtotals - Residential Mortgage-Backed Securities.....							.....8,529,737	.....0	.....0	.....0	.....0	.....8,529,737	.....8,529,737	.....6,515	.....0	XXX	XXX	XXX	.....150	.....0
8399999. Subtotals - Bonds.....							.....52,551,246	.....0	.....(15,746)	.....0	.....0	.....52,520,737	.....52,566,995	.....36,766	.....0	XXX	XXX	XXX	.....16,203	.....19,052
9199999. Total - Short-Term Investments.....							.....52,551,246	.....0	.....(15,746)	.....0	.....0	.....XXX.....	.....52,566,995	.....36,766	.....0	XXX	XXX	XXX	.....16,203	.....19,052

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....24,997,361	1B	.....0	1C	.....4,995,616	1D	.....0	1E	.....5,000,000	1F	.....8,529,737	1G	.....5,028,497
2A	.....4,000,035	2B	.....0	2C	.....0								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA76..	03/13/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....580,000	.....	.....35,000	.....	.....35,000	....(113,000)	.....	.....	.....	.....	.....	2.....
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97..	05/15/2019	06/18/2021	.....	1,000,000,000	0.50.....	.....740,000	.....	.....154,000	.....	.....154,000	....(70,000)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 11000 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	04/17/2020	06/30/2023	.....	...29,385,288	11,000.00.....	.....946,200	.....	.....6,331,404	.....	.....6,331,404	...5,385,204	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 11280 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	05/19/2020	06/30/2022	.....	...34,721,037	11,280.00.....	.....995,837	.....	.....5,793,990	.....	.....5,793,990	...4,798,153	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 2040 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	05/27/2020	06/30/2022	.....	...23,450,973	2,040.00.....	.....333,824	.....	.....1,999,176	.....	....1,999,176	...1,665,352	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/04/2020	06/30/2023	.....	...112,682,100	3,875.00.....	.....	.....	.....7,329,097	^.....	....7,329,097	...7,329,097	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 2050 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	06/05/2020	06/30/2021	.....	...27,058,815	2,050.00.....	.....	.....	.....127,065	^.....	....127,065	...127,065	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 4160 06/30/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97..	06/05/2020	06/30/2025	.....	...81,131,112	4,160.00.....	.....3,240,000	.....	.....7,720,935	.....	....7,720,935	...4,480,935	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 11200 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/08/2020	06/30/2021	.....	...40,211,446	11,200.00.....	.....	.....	.....3,168,400	^.....	....3,168,400	...3,168,400	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/09/2020	06/30/2022	.....	...135,218,520	3,800.00.....	.....	.....	.....5,708,005	^.....	....5,708,005	...5,708,005	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 2250 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	06/11/2020	06/30/2023	.....	...19,971,983	2,250.00.....	.....317,037	.....	.....1,132,159	.....	....1,132,159	...815,122	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 3500 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/11/2020	06/30/2021	.....	...153,247,656	3,500.00.....	.....	.....	.....3,937,175	^.....	....3,937,175	...3,937,175	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 12500 06/28/24	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/15/2020	06/28/2024	.....	...25,518,802	12,500.00.....	.....1,345,469	.....	.....4,293,940	.....	....4,293,940	...2,948,471	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 3900 06/28/24	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/15/2020	06/28/2024	.....	...96,005,149	3,900.00.....	.....4,261,108	.....	.....9,876,034	.....	....9,876,034	...5,614,927	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 12750 - PREMIUM PAYABLE 06/30/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/16/2020	06/30/2025	.....	...21,652,317	12,750.00.....	.....	.....	.....2,275,387	^.....	....2,275,387	...2,275,387	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 4000 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	06/18/2020	06/30/2027	.....	...59,721,513	4,000.00.....	.....	.....	.....4,056,388	^.....	....4,056,388	...4,056,388	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 12500 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97..	06/17/2020	06/30/2026	.....	...18,559,129	12,500.00.....	.....	.....	.....1,858,245	^.....	....1,858,245	...1,858,245	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 4000 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	06/18/2020	06/30/2026	.....	...69,862,902	4,000.00.....	.....	.....	.....4,470,633	^.....	....4,470,633	...4,470,633	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 12500 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868...	06/17/2020	06/30/2027	.....	...15,465,941	12,500.00.....	.....	.....	.....1,658,243	^.....	....1,658,243	...1,658,243	.....	.....	.....	.....	.....	2.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.....1,320,000	....11,439,476	.....0	.....71,925,278	XXX	..71,925,278	..60,113,802	.....0	.....0	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 1431.25 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09..	10/19/2012	10/21/2022	.....	..262,432,855	1,431.25.....	....30,380,002	.....	.....1,161,855	.....	....1,161,855	.....(22,057)	.....	.....	.....	.....	.....	2.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 1426.25 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	10/22/2012	10/21/2022	.....	..263,352,867	1,426.25.....	...30,400,002	.....	.....	.....1,146,630	.....	...1,146,630	.....(26,385)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1410.77 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	10/23/2012	10/21/2022	.....	..266,243,425	1,410.77.....	...30,749,999	.....	.....	.....1,099,319	.....	...1,099,319	.....(40,393)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1411.60 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	10/25/2012	10/21/2022	.....	..266,083,755	1,411.60.....	...29,899,861	.....	.....	.....1,101,864	.....	...1,101,864	.....(39,616)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1409.50 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	10/26/2012	10/21/2022	.....	..266,481,898	1,409.50.....	...30,249,672	.....	.....	.....1,095,444	.....	...1,095,444	.....(41,573)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1425.10 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/01/2012	10/21/2022	.....	..263,563,432	1,425.10.....	...29,999,780	.....	.....	.....1,143,116	.....	...1,143,116	.....(27,395)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1370.00 11/18/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	11/14/2012	11/18/2022	.....	..274,163,061	1,370.00.....	...30,799,704	.....	.....	.....1,033,668	.....	...1,033,668	.....(83,812)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1455.67 01/20/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528....	01/08/2013	01/20/2023	.....	..258,030,365	1,455.67.....	...29,638,591	.....	.....	.....1,471,680	.....	...1,471,680	.....9,520	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	06/25/2018	06/20/2025	.....	..138,974,590	2,700.00.....	.....	.....	.....	.....(8,397,227)	^.....	...((8,397,227)	..(1,846,224)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	06/27/2018	06/20/2025	.....	..277,949,180	2,700.00.....	.....	.....	.....	.....(16,202,480)	^.....	...((16,202,480)	..(3,650,512)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	07/23/2018	06/20/2025	.....	..134,091,699	2,800.00.....	.....	.....	.....	.....(6,432,794)	^.....	...((6,432,794)	..(1,893,420)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	07/24/2018	06/20/2025	.....	..134,091,699	2,800.00.....	.....	.....	.....	.....(6,586,898)	^.....	...((6,586,898)	..(1,904,337)	.....	.....	.....	.....	.....	2.....
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	08/01/2018	06/20/2025	.....	..118,491,300	1,670.00.....	.....	.....	.....	.....(3,266,760)	^.....	...((3,266,760)	..(2,853,875)	.....	.....	.....	.....	.....	2.....
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	08/08/2018	06/20/2025	.....	..107,376,250	1,990.00.....	.....	.....	.....	.....(434,791)	^.....	...((434,791)	....(568,532)	.....	.....	.....	.....	.....	2.....
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	08/08/2018	06/20/2025	.....	..107,376,250	1,990.00.....	.....	.....	.....	.....(1,538,207)	^.....	...((1,538,207)	....(646,698)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2800 06/16/28.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	08/14/2018	06/16/2028	.....	..134,091,699	2,800.00.....	...18,956,700	.....	.....	.....16,234,742	.....	...16,234,742	....(498,263)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2900 06/20/25.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	08/27/2018	06/20/2025	.....	..129,584,415	2,900.00.....	...15,487,481	.....	.....	.....12,337,591	.....	...12,337,591	....(743,113)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	09/05/2018	06/20/2025	.....	..129,584,415	2,900.00.....	.....	.....	.....	.....(5,663,085)	^.....	...((5,663,085)	..(2,018,271)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2880 06/16/28.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	09/12/2018	06/16/2028	.....	..130,335,629	2,880.00.....	...18,391,000	.....	.....	.....16,816,074	.....	...16,816,074	....(503,474)	.....	.....	.....	.....	.....	2.....
RTY IDX PUT @ 1700 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	09/25/2018	09/15/2023	.....	..116,121,474	1,700.00.....	.....	.....	.....	.....(1,644,236)	^.....	...((1,644,236)	..(2,925,058)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYYJLN8C3868...	09/27/2018	09/19/2025	.....	..129,584,415	2,900.00.....	.....	.....	.....	.....(4,596,116)	^.....	...((4,596,116)	..(1,967,246)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYYJLN8C3868...	10/15/2018	09/19/2025	.....	..134,091,699	2,800.00.....	.....	.....	.....	.....(6,270,573)	^.....	...((6,270,573)	..(1,910,399)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	10/31/2018	12/19/2025	.....	..138,974,590	2,700.00.....	.....	.....	.....	.....(6,335,693)	^.....	...((6,335,693)	..(1,750,979)	.....	.....	.....	.....	.....	2.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 2650 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	11/26/2018	12/19/2025	.....	..142,730,660	2,650.00.....	.....	.....	.....	.....(7,307,447)	^...	..(7,307,447)	..(1,730,378)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 4000 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	11/17/2020	03/19/2021	.....	..323,961,038	4,000.00.....	.....	.....	.....	.....(13,238,650)	^...	(13,238,650)	(13,238,650)	.....	.....	.....	.....	.....	2.....
NDX IDX PUT @ 13750 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB86K528..	12/03/2020	03/19/2021	.....	..172,187,474	13,750.00.....	.....	.....	.....	.....(10,424,825)	^...	(10,424,825)	(10,424,825)	.....	.....	.....	.....	.....	2.....
MXEA IDX PUT @ 2325 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/16/2020	03/19/2021	.....	..56,265,155	2,325.00.....	.....	.....	.....	.....(573,826)	^...	.....(573,826)	.....(573,826)	.....	.....	.....	.....	.....	2.....
RTY IDX PUT @ 2150 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	12/16/2020	03/19/2021	.....	..118,491,300	2,150.00.....	.....	.....	.....	.....(1,429,463)	^...	..(1,429,463)	..(1,429,463)	.....	.....	.....	.....	.....	2.....
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										..294,952,793	.....0	.....0	.....(45,701,086)	XXX	(45,701,086)	(53,349,252)	.....0	.....0	.....0	.....0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										..296,272,793	....11,439,476	.....0	.....26,224,192	XXX	..26,224,192	...6,764,550	.....0	.....0	.....0	.....0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										....1,320,000	....11,439,476	.....0	.....71,925,278	XXX	..71,925,278	..60,113,802	.....0	.....0	.....0	.....0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										..294,952,793	.....0	.....0	.....(45,701,086)	XXX	(45,701,086)	(53,349,252)	.....0	.....0	.....0	.....0	XXX	XXX
0499999999. Total-Purchased Options.....										..296,272,793	....11,439,476	.....0	.....26,224,192	XXX	..26,224,192	...6,764,550	.....0	.....0	.....0	.....0	XXX	XXX

E18.2

Written Options - Hedging Other - Call Options and Warrants																						
NDX IDX CALL @ 4400 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	04/17/2020	06/30/2023	.....	..29,385,288	4,400.00.....	.....	....(9,861,000)	.....	.....(18,956,560)	.....	(18,956,560)	..(9,095,560)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 4700 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/19/2020	06/30/2022	.....	..34,721,037	4,700.00.....	.....	..(12,598,895)	.....	.....(21,804,768)	.....	(21,804,768)	..(9,205,873)	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 850 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	05/27/2020	06/30/2022	.....	..23,450,973	850.00.....	.....	....(8,946,428)	.....	.....(13,611,435)	.....	(13,611,435)	..(4,665,007)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/04/2020	06/30/2023	.....	..112,682,100	1,550.00.....	.....	.....	.....	.....(19,261,840)	^...	(19,261,840)	(19,261,840)	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/05/2020	06/30/2021	.....	..27,058,815	925.00.....	.....	.....	.....	.....(2,472,502)	^...	..(2,472,502)	..(2,472,502)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1600 06/30/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/05/2020	06/30/2025	.....	..81,131,112	1,600.00.....	.....	..(33,086,880)	.....	.....(44,271,534)	.....	(44,271,534)	(11,184,654)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 4925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/08/2020	06/30/2021	.....	..40,211,446	4,925.00.....	.....	.....	.....	.....(7,749,296)	^...	..(7,749,296)	..(7,749,296)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1600 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/09/2020	06/30/2022	.....	..135,218,520	1,600.00.....	.....	.....	.....	.....(19,391,949)	^...	(19,391,949)	(19,391,949)	.....	.....	.....	.....	.....	2.....
MXEA IDX CALL @ 925 06/30/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/11/2020	06/30/2023	.....	..19,971,983	925.00.....	.....	....(6,975,000)	.....	.....(10,497,664)	.....	(10,497,664)	..(3,522,664)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/11/2020	06/30/2021	.....	..153,247,656	1,550.00.....	.....	.....	.....	.....(21,209,215)	^...	(21,209,215)	(21,209,215)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 4800 06/28/24	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/15/2020	06/28/2024	.....	..25,518,802	4,800.00.....	.....	....(9,883,823)	.....	.....(15,633,268)	.....	(15,633,268)	..(5,749,444)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1550 06/28/24	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/15/2020	06/28/2024	.....	..96,005,149	1,550.00.....	.....	..(37,872,508)	.....	.....(53,825,025)	.....	(53,825,025)	(15,952,518)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/16/2020	06/30/2025	.....	..21,652,317	5,000.00.....	.....	.....	.....	.....(4,370,070)	^...	..(4,370,070)	..(4,370,070)	.....	.....	.....	.....	.....	2.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/17/2020	06/30/2026	.....	..18,559,129	5,000.00.....	.....	.....	.....	.....(3,434,215)	^...	..(3,434,215)	..(3,434,215)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/18/2020	06/30/2027	.....	..59,721,513	1,550.00.....	.....	.....	.....	.....(9,158,175)	^...	..(9,158,175)	..(9,158,175)	.....	.....	.....	.....	.....	2.....
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/17/2020	06/30/2027	.....	..15,465,941	5,000.00.....	.....	.....	.....	.....(2,980,369)	^...	..(2,980,369)	..(2,980,369)	.....	.....	.....	.....	.....	2.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/18/2020	06/30/2026	.....	..69,862,902	1,550.00.....	.....	.....	.....	.....(10,720,392)	^...	(10,720,392)	(10,720,392)	.....	.....	.....	.....	.....	2.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										.....0	(119,224,535)	.....0	.....(279,348,274)	XXX	(279,348,274)	(160,123,740)	.....0	.....0	.....0	.....0	XXX	XXX
Written Options - Hedging Other - Put Options																						
E18.3	S&P IDX PUT @ 712.55 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/01/2012	10/21/2022	.....	..527,126,864	712.55.....	..(19,119,860)	.....	.....(24,883)	.....	.....(24,883)	.....61,389	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	11/07/2012	10/21/2022	.....	..525,849,800	700.00.....	..(18,760,000)	.....	.....(21,690)	.....	.....(21,690)	.....54,731	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	11/08/2012	10/21/2022	.....	..525,849,800	700.00.....	..(18,862,200)	.....	.....(21,690)	.....	.....(21,690)	.....54,731	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76...	12/21/2012	10/21/2022	.....	..525,849,800	700.00.....	..(17,788,400)	.....	.....(21,690)	.....	.....(21,690)	.....54,731	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 727.84 01/20/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528...	01/08/2013	01/20/2023	.....	..516,060,730	727.84.....	..(17,708,687)	.....	.....(42,384)	.....	.....(42,384)	.....89,937	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	06/25/2018	06/20/2025	.....	..138,974,590	1,350.00.....	.....	.....	.....1,980,857	^...	....1,980,857	.....147,960	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	06/27/2018	06/20/2025	.....	..277,949,180	1,350.00.....	.....	.....	.....3,717,745	^...	....3,717,745	.....278,637	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	07/23/2018	06/20/2025	.....	..134,091,699	1,400.00.....	.....	.....	.....1,183,663	^...	....1,183,663	.....33,884	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	07/24/2018	06/20/2025	.....	..134,091,699	1,400.00.....	.....	.....	.....1,303,129	^...	....1,303,129	.....42,347	.....	.....	.....	.....	.....	2.....
	RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	08/01/2018	06/20/2025	.....	..118,491,300	835.00.....	.....	.....	.....1,143,131	^...	....1,143,131	.....549,307	.....	.....	.....	.....	.....	2.....
	MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/08/2018	06/20/2025	.....	..107,376,250	995.00.....	.....	.....	.....(421,490)	^...	.....(421,490)	.....(764,977)	.....	.....	.....	.....	.....	2.....
	MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	08/08/2018	06/20/2025	.....	..107,376,250	995.00.....	.....	.....	.....731,622	^...	.....731,622	.....(683,291)	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1400 06/16/28.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	08/14/2018	06/16/2028	.....	..134,091,699	1,400.00.....	....(4,758,524)	.....	.....(3,237,392)	.....	..(3,237,392)	.....279,710	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1450 06/20/25.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	08/27/2018	06/20/2025	.....	..129,584,415	1,450.00.....	....(2,760,000)	.....	.....(2,124,203)	.....	..(2,124,203)	.....(248,605)	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	09/05/2018	06/20/2025	.....	..129,584,415	1,450.00.....	.....	.....	.....913,197	^...	.....913,197	.....(33,437)	.....	.....	.....	.....	.....	2.....
	S&P IDX PUT @ 1440 06/16/28.	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653....	09/12/2018	06/16/2028	.....	..130,335,629	1,440.00.....	....(4,448,887)	.....	.....(3,418,340)	.....	..(3,418,340)	.....222,503	.....	.....	.....	.....	.....	2.....
	RTY IDX PUT @ 850 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/25/2018	09/15/2023	.....	..116,121,474	850.00.....	.....	.....	.....249,001	^...	.....249,001	.....155,127	.....	.....	.....	.....	.....	2.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	09/27/2018	09/19/2025	.....	..129,584,415	1,450.00.....	.....	.....	.....	.....783,786	A...	.....783,786	.....(61,693)	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	10/15/2018	09/19/2025	.....	..134,091,699	1,400.00.....	.....	.....	.....	.....1,229,826	A...	....1,229,826	.....21,703	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/31/2018	12/19/2025	.....	..138,974,590	1,350.00.....	.....	.....	.....	.....1,066,181	A...	....1,066,181	.....56,905	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1325 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge....	N/A.....	E.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54....	11/26/2018	12/19/2025	.....	..142,730,660	1,325.00.....	.....	.....	.....	.....1,377,296	A...	....1,377,296	.....115,504	.....	.....	.....	.....	.....	2.....
0659999999. Total-Written Options-Hedging Other-Put Options.....										(104,206,558)	.....0	.....0	.....6,345,673	XXX	...6,345,673	.....427,102	.....0	.....0	.....0	.....0	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										(104,206,558)	(119,224,535)	.....0	.....(273,002,601)	XXX	(273,002,601)	(159,696,637)	.....0	.....0	.....0	.....0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										.....0	(119,224,535)	.....0	.....(279,348,274)	XXX	(279,348,274)	(160,123,740)	.....0	.....0	.....0	.....0	XXX	XXX
0939999999. Total-Written Options-Put Options.....										(104,206,558)	.....0	.....0	.....6,345,673	XXX	...6,345,673	.....427,102	.....0	.....0	.....0	.....0	XXX	XXX
0989999999. Total-Written Options.....										(104,206,558)	(119,224,535)	.....0	.....(273,002,601)	XXX	(273,002,601)	(159,696,637)	.....0	.....0	.....0	.....0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CSWP: USD 3.05%(EUR 1.12%) 09/23/26	980745F*9 - WOODWARD INC..	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/14/2016	09/23/2026	.....	....2,248,800	USD 3.05%(EUR 1.12%)	.....	.....	.....42,791	.....(197,500)	.....	.....(112,791)	.....	.....(202,100)	.....	.....	.....26,919	.....	100/100.....
CSWP: USD 3.00%(GBP 2.31%) 02/20/25	G1591#AU6 - BRITVIC PLC.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/01/2016	02/20/2025	.....	....2,448,000	USD 3.00%(GBP 2.31%)	.....	.....	.....12,628	.....(290,000)	.....	.....(264,224)	.....	.....(84,400)	.....	.....	.....24,912	.....	100/100.....
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA.....	D PART 1	D.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	04/05/2017	12/07/2027	.....	....5,331,571	USD 4.00%(EUR 1.84%)	.....	.....	.....105,455	.....(786,179)	.....	.....(586,500)	.....	.....(505,250)	.....	.....	.....70,212	.....	100/100.....
CSWP: USD 3.56%(GBP 2.35%) 01/31/25	G8030*AJ9 - SENIOR PLC.....	D PART 1	D.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	12/01/2017	01/31/2025	.....	....4,054,054	USD 3.56%(GBP 2.35%)	.....	.....	.....50,263	.....(53,700)	.....	.....112,571	.....	.....(126,600)	.....	.....	.....40,982	.....	100/100.....
CSWP: AMORT USD 4.24%(EUR 2.22%) 07/30/49	L8749#AA0 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	03/26/2019	07/30/2049	.....	....2,255,400	USD 4.24%(EUR 2.22%)	.....	.....	.....41,470	.....(191,000)	.....	.....(147,612)	.....	.....(202,100)	.....	.....	.....60,305	.....	100/100.....
CSWP: AMORT USD 4.37%(EUR 2.37%) 07/30/49	L8749#AB8 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	03/26/2019	07/30/2049	.....	....4,510,800	USD 4.37%(EUR 2.37%)	.....	.....	.....33,935	.....(382,000)	.....	.....(342,705)	.....	.....(382,000)	.....	.....	.....120,611	.....	100/100.....
CSWP: AMORT USD 4.49%(EUR 2.50%) 07/30/49	L8749#AC6 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	03/26/2019	07/30/2049	.....	....3,383,100	USD 4.49%(EUR 2.50%)	.....	.....	.....	.....	.....	.....(313,468)	.....	.....	.....	.....	.....90,458	.....	100/100.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										.....0	.....0	.....286,542	.....(1,900,378)	XXX	...(1,654,728)	.....0	...(1,502,450)	.....0	.....0	.....434,399	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....286,542	.....(1,900,378)	XXX	...(1,654,728)	.....0	...(1,502,450)	.....0	.....0	.....434,399	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	.....	....66,000,000	3ML(5.66%)...	.....	.....	.....(3,229,070)	.....(1,569,215)	.....	...(1,569,215)	....2,122,326	.....	.....	.....	.....217,804	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH CAP SV GDWTXX03601TB7DW3U69.	06/14/2006	06/16/2021	.....	....46,500,000	3ML(5.63%)...	.....	.....	.....(2,275,959)	.....(1,158,029)	.....	...(1,158,029)	....1,462,057	.....	.....	.....	.....157,266	.....	1.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 3ML(2.14%) 11/15/21.....	OFFSET.....	OFFSET	A.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	12/23/2011	11/15/2021	.....	...7,055,000	3ML(2.14%)...	.....	.....	.....(90,093)	.....(120,160)	.....	....(120,160)	.....(60,355)	.....	.....	.....	.....32,977	.....	1.....
SWP: 1.56%(3ML) 11/15/21.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/19/2012	11/15/2021	.....	...7,055,000	1.56%(3ML)...	.....	.....	.....48,944	.....84,293	.....	.....84,293	.....100,149	.....	.....	.....	.....32,977	.....	1.....
SWP: 1.55%(3ML) 07/27/22.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	07/25/2012	07/27/2022	.....	...250,000,000	1.55%(3ML)...	.....	.....	.....1,512,911	.....5,349,538	.....	....5,349,538	....6,055,975	.....	.....	.....	....1,566,177	.....	2.....
SWP: 3ML(1.68%) 10/02/22.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	09/28/2012	10/02/2022	.....	...250,000,000	3ML(1.68%)...	.....	.....	....(1,718,394)	.....(6,538,220)	.....	..(6,538,220)	..(6,488,203)	.....	.....	.....	....1,655,212	.....	2.....
SWP: 3ML(2.30%) 02/26/24.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	02/24/2014	02/26/2024	.....	...250,000,000	3ML(2.30%)...	.....	.....	....(3,522,011)	.....(16,091,233)	.....	..(16,091,233)	..(10,139,020)	.....	.....	.....	....2,220,700	.....	2.....
SWP: 2.60%(3ML) 02/26/24.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	02/24/2014	02/26/2024	.....	...115,000,000	2.60%(3ML)...	.....	.....	....2,365,574	.....8,487,764	.....	...8,487,764	...4,366,432	.....	.....	.....	....1,021,522	.....	2.....
SWP: 3ML(2.30%) 02/27/24.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	02/25/2014	02/27/2024	.....	...250,000,000	3ML(2.30%)...	.....	.....	....(3,514,121)	.....(16,102,688)	.....	..(16,102,688)	..(10,131,880)	.....	.....	.....	....2,221,663	.....	2.....
SWP: 2.60%(3ML) 02/27/24.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	02/25/2014	02/27/2024	.....	...150,000,000	2.60%(3ML)...	.....	.....	....2,558,442	.....11,079,114	.....	..11,079,114	...5,689,890	.....	.....	.....	....1,332,998	.....	2.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	04/09/2014	04/11/2024	.....	...30,000,000	3ML(2.81%)...	.....	.....	.....(546,986)	.....(2,511,172)	.....	..(2,511,172)	..(1,136,349)	.....	.....	.....	.....271,639	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	04/09/2014	04/11/2024	.....	...2,000,000	3ML(2.81%)...	.....	.....	.....(36,466)	.....(167,411)	.....	..(167,411)	.....(75,757)	.....	.....	.....	.....18,109	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	04/09/2014	04/11/2024	.....	...9,000,000	3ML(2.81%)...	.....	.....	.....(164,096)	.....(753,352)	.....	..(753,352)	..(340,905)	.....	.....	.....	.....81,492	.....	1.....
SWP: 3ML(2.69%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	05/07/2014	04/11/2024	.....	...24,000,000	3ML(2.69%)...	.....	.....	.....(408,549)	.....(1,913,883)	.....	..(1,913,883)	..(933,982)	.....	.....	.....	.....217,311	.....	1.....
SWP: 3ML(2.69%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	05/07/2014	04/11/2024	.....	...1,000,000	3ML(2.69%)...	.....	.....	.....(17,023)	.....(79,745)	.....	..(79,745)	.....(38,916)	.....	.....	.....	.....9,055	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	05/15/2014	04/11/2024	.....	...25,000,000	2.57%(3ML)...	.....	.....	.....396,572	.....1,898,706	.....	...1,898,706	...997,766	.....	.....	.....	.....226,366	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	05/15/2014	04/11/2024	.....	...1,000,000	2.57%(3ML)...	.....	.....	.....15,863	.....75,948	.....	...75,948	...39,911	.....	.....	.....	.....9,055	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/02/2014	04/11/2024	.....	...29,000,000	2.60%(3ML)...	.....	.....	.....468,288	.....2,229,551	.....	...2,229,551	...1,150,321	.....	.....	.....	.....262,584	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/02/2014	04/11/2024	.....	...2,000,000	2.60%(3ML)...	.....	.....	.....32,296	.....153,762	.....	...153,762	...79,332	.....	.....	.....	.....18,109	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/02/2014	04/11/2024	.....	...9,000,000	2.60%(3ML)...	.....	.....	.....145,331	.....691,930	.....	...691,930	...356,996	.....	.....	.....	.....81,492	.....	1.....
SWP: 2.02%(3ML) 06/08/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	12/20/2016	06/08/2021	.....	...66,000,000	2.02%(3ML)...	.....	.....	.....826,670	.....523,409	.....	...523,409	...234,060	.....	.....	.....	.....217,804	.....	1.....
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88..	12/20/2016	06/16/2021	.....	...46,500,000	2.01%(3ML)...	.....	.....	.....592,659	.....386,993	.....	...386,993	...185,417	.....	.....	.....	.....157,266	.....	1.....
SWP: 2.56%(3ML) 05/17/42.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	05/15/2017	05/17/2042	.....	...11,000,000	2.56%(3ML)...	.....	.....	.....185,170	.....2,607,026	.....	...2,607,026	...1,644,372	.....	.....	.....	.....254,366	.....	2.....
SWP: 2.57%(3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/31/2020	04/25/2029	.....	...140,000,000	2.57%(3ML)...	.....	....23,707,377	....2,026,911	.....20,439,630	.....	..20,439,630	..(3,267,746)	.....	.....	.....	....2,019,175	.....	2.....
SWP: SOFR(FED) 10/21/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2022	.....	...19,134,679	SOFR(FED)...	.....	.....	.....(468)	.....(5,864)	.....	....(5,864)	....(5,864)	.....	.....	.....	.....128,555	.....	3.....
SWP: SOFR(FED) 10/21/25.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2025	.....	...23,493,988	SOFR(FED)...	.....	.....	.....(570)	.....(12,966)	.....	....(12,966)	....(12,966)	.....	.....	.....	.....257,584	.....	3.....
SWP: SOFR(FED) 10/21/30.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2030	.....	...12,294,510	SOFR(FED)...	.....	.....	.....(293)	.....(15,553)	.....	....(15,553)	....(15,553)	.....	.....	.....	.....192,547	.....	3.....
SWP: SOFR(FED) 10/21/35.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2035	.....	...4,674,107	SOFR(FED)...	.....	.....	.....(110)	.....(4,178)	.....	....(4,178)	....(4,178)	.....	.....	.....	.....89,950	.....	3.....
SWP: SOFR(FED) 10/21/40.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2040	.....	...6,472,275	SOFR(FED)...	.....	.....	.....(149)	.....5,250	.....	....5,250	....5,250	.....	.....	.....	.....144,069	.....	3.....
SWP: SOFR(FED) 10/21/50.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	10/16/2020	10/21/2050	.....	...3,118,614	SOFR(FED)...	.....	.....	.....(25)	.....5,754	.....	....5,754	....5,754	.....	.....	.....	.....85,157	.....	3.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	....23,707,377	....(4,348,750)	.....6,974,999	XXX	...6,974,999	..(8,155,666)	.....0	.....0	.....0	....15,200,979	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	....23,707,377	....(4,348,750)	.....6,974,999	XXX	...6,974,999	..(8,155,666)	.....0	.....0	.....0	....15,200,979	XXX	XXX

Swaps - Replications - Interest Rate

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.13%(3ML) 06/10/29.....	91283#DP5 - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/06/2019	06/10/2029	.....	...50,000,000	2.13%(3ML)...	.....	.....	.....692,197	.....	.....	...5,534,749	.....	.....	.....	.....	.....726,575	.....	.....
SWP: 2.14%(3ML) 06/10/29.....	91283#DP5 - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/06/2019	06/10/2029	.....	...50,000,000	2.14%(3ML)...	.....	.....	.....693,697	.....	.....	...5,547,220	.....	.....	.....	.....	.....726,575	.....	.....
SWP: 1.95%(3ML) 12/17/49.....	91278*BB9 - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/13/2019	12/17/2049	.....	...100,000,000	1.95%(3ML)...	.....	.....	.....1,189,842	.....	.....	...13,827,609	.....	.....	.....	.....	...2,691,692	.....	.....
1179999999. Total-Swaps-Replications-Interest Rate.....										.....0	.....0	....2,575,736	.....0	XXX	..24,909,578	.....0	.....0	.....0	.....0	....4,144,842	XXX	XXX
1229999999. Total-Swaps-Replications.....										.....0	.....0	....2,575,736	.....0	XXX	..24,909,578	.....0	.....0	.....0	.....0	....4,144,842	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										.....0	....23,707,377	....(1,773,013)	.....6,974,999	XXX	..31,884,577	..(8,155,666)	.....0	.....0	.....0	....19,345,821	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....286,542	.....(1,900,378)	XXX	..(1,654,728)	.....0	..(1,502,450)	.....0	.....0	.....434,399	XXX	XXX
1409999999. Total-Swaps.....										.....0	....23,707,377	....(1,486,471)	.....5,074,621	XXX	..30,229,849	..(8,155,666)	..(1,502,450)	.....0	.....0	....19,780,220	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										.....0	.....0	.....286,542	.....(1,900,378)	XXX	..(1,654,728)	.....0	..(1,502,450)	.....0	.....0	.....434,399	XXX	XXX
1709999999. Total-Hedging Other.....										..192,066,234	..(84,077,683)	....(4,348,750)	.....(239,803,410)	XXX	..(239,803,410)	..(161,087,753)	.....0	.....0	.....0	....15,200,979	XXX	XXX
1719999999. Total-Replication.....										.....0	.....0	....2,575,736	.....0	XXX	..24,909,578	.....0	.....0	.....0	.....0	....4,144,842	XXX	XXX
1759999999. TOTAL.....										..192,066,234	..(84,077,683)	....(1,486,471)	.....(241,703,788)	XXX	..(216,548,560)	..(161,087,753)	..(1,502,450)	.....0	.....0	....19,780,220	XXX	XXX

E18.6

(a)	Code	Description of Hedged Risk(s)
	A	INTEREST
	B	CREDIT
	C	DURATION
	D	CURRENCY
	E	EQUITY INDEX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
	2	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
	2 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.
	3	This derivative is a basis swap received from a CCP discounting cutover from EFFR to SOFR. For the twelve months ended December 31, 2020 the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contract s	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

Purchased Options - Hedging Other - Call Options and Warrants

S&P IDX CALL @ 3160 01/17/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	08/29/2019	01/17/2020	01/16/2020	SALE.....	.....165,840,500	3,160.00.....	.....988,000	.....	.....7,355,000	.....	.....988,000	...	...(3,177,420)	.....	.....	.....6,367,000	.....	.....	1.....
S&P IDX CALL @ 3200 01/17/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	09/12/2019	01/17/2020	01/16/2020	SALE.....	.....165,840,500	3,200.00.....	.....1,095,000	.....	.....5,336,250	.....	.....1,095,000	...	...(1,473,116)	.....	.....	.....4,241,250	.....	.....	1.....
NDX IDX CALL @ 8760 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	04/17/2020	06/19/2020	06/19/2020	EXERCISE.....	.....15,063,009	8,760.00.....	.....	.....729,925	.....2,048,064	.....	.....729,925	...	.....	.....	.....	.....1,318,139	.....	.....	1.....
NDX IDX CALL @ 9400 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	05/19/2020	06/19/2020	06/19/2020	EXERCISE.....	.....18,335,836	9,400.00.....	.....	.....512,960	.....1,320,579	.....	.....512,960	...	.....	.....	.....	.....807,619	.....	.....	1.....
MXEA IDX CALL @ 1700 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	05/27/2020	06/19/2020	06/19/2020	EXERCISE.....	.....15,692,521	1,700.00.....	.....	.....348,000	.....902,538	.....	.....348,000	...	.....	.....	.....	.....554,538	.....	.....	1.....
S&P IDX CALL @ 3100 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/04/2020	06/19/2020	06/19/2020	EXPIRATION.....	.....68,769,828	3,100.00.....	.....	.....	.....227,772	.....	.....	^	.....	.....	.....	.....227,772	.....	.....	1.....
S&P IDX CALL @ 3200 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNEI	06/05/2020	06/19/2020	06/19/2020	EXPIRATION.....	.....43,492,270	3,200.00.....	.....	.....659,880	.....	.....	.....659,880	...	.....	.....	.....	.....(659,880)	.....	.....	1.....
S&P IDX CALL @ 3200 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/09/2020	06/19/2020	06/19/2020	EXPIRATION.....	.....85,869,353	3,200.00.....	.....	.....1,330,560	.....	.....	.....1,330,560	...	.....	.....	.....	.....(1,330,560)	.....	.....	1.....
S&P IDX CALL @ 3100 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/11/2020	06/19/2020	06/19/2020	SALE.....	.....103,637,989	3,100.00.....	.....	.....1,706,256	.....2,049,515	.....	.....1,706,256	...	.....	.....	.....	.....343,259	.....	.....	1.....
S&P IDX CALL @ 3070 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/15/2020	06/19/2020	06/19/2020	EXERCISE.....	.....53,048,798	3,070.00.....	.....	.....736,375	.....1,562,828	.....	.....736,375	...	.....	.....	.....	.....826,453	.....	.....	1.....
NDX IDX CALL @ 9960 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/16/2020	06/19/2020	06/19/2020	EXERCISE.....	.....9,588,281	9,960.00.....	.....	.....109,212	.....154,085	.....	.....109,212	...	.....	.....	.....	.....44,873	.....	.....	1.....
S&P IDX CALL @ 3140 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020	06/19/2020	06/19/2020	SALE.....	.....26,021,016	3,140.00.....	.....	.....42,000	.....178,584	.....	.....42,000	...	.....	.....	.....	.....136,584	.....	.....	1.....
S&P IDX CALL @ 3140 06/19/20.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020	06/19/2020	06/19/2020	SALE.....	.....32,975,442	3,140.00.....	.....	.....53,225	.....226,313	.....	.....53,225	...	.....	.....	.....	.....173,088	.....	.....	1.....
NDX IDX CALL @ 10000 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/17/2020	06/19/2020	06/19/2020	EXERCISE.....	.....5,574,815	10,000.00.....	.....	.....314,705	.....67,308	.....	.....314,705	...	.....	.....	.....	.....(247,397)	.....	.....	1.....
NDX IDX CALL @ 10000 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNEI	06/17/2020	06/19/2020	06/19/2020	EXERCISE.....	.....6,775,852	10,000.00.....	.....	.....396,045	.....81,811	.....	.....396,045	...	.....	.....	.....	.....(314,234)	.....	.....	1.....
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												.....2,083,000	.....6,939,143	.....21,510,646	.....0	.....9,022,143	XXX	...(4,650,536)	.....0	.....0	.....12,488,503	.....0	.....0	XXX

Purchased Options - Hedging Other - Put Options

S&P IDX PUT @ 1206.55 11/13/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/15/2010	11/13/2020	11/13/2020	EXPIRATION.....	.....358,515,000	1,206.55.....	.....29,862,110	.....	.....	.....	.....29,862,110	...	.....29,816,837	.....	.....	.....(29,862,110)	.....	.....	1.....
S&P IDX PUT @ 1177.05 11/16/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/16/2010	11/16/2020	11/16/2020	EXPIRATION.....	.....184,881,737	1,177.05.....	.....15,030,030	.....	.....	.....	.....15,030,030	...	.....15,009,312	.....	.....	.....(15,030,030)	.....	.....	1.....
S&P IDX PUT @ 1063.08 11/17/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/17/2010	11/17/2020	11/17/2020	EXPIRATION.....	.....180,476,500	1,063.08.....	.....12,402,600	.....	.....	.....	.....12,402,600	...	.....12,391,067	.....	.....	.....(12,402,600)	.....	.....	1.....
S&P IDX PUT @ 1412.30 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNEI	11/05/2012	12/18/2020	12/18/2020	EXPIRATION.....	.....262,650,339	1,412.30.....	.....28,440,000	.....	.....	.....	.....28,440,000	...	.....28,332,471	.....	.....	.....(28,440,000)	.....	.....	1.....
S&P IDX PUT @ 1431.68 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/06/2012	12/18/2020	12/18/2020	EXPIRATION.....	.....259,095,797	1,431.68.....	.....27,899,998	.....	.....	.....	.....27,899,998	...	.....27,785,582	.....	.....	.....(27,899,998)	.....	.....	1.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contract s	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P IDX PUT @ 1381.80 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	11/09/2012	12/18/2020	12/18/2020	EXPIRATION		.....268,448,147	1,381.80.....	.....28,580,000				.....28,580,000	...	..28,482,615			(28,580,000)			1.....
S&P IDX PUT @ 1350.00 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT	11/15/2012	12/18/2020	12/18/2020	EXPIRATION		.....274,771,096	1,350.00.....	.....28,779,998				.....28,779,998	...	..28,692,327			(28,779,998)			1.....
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/13/2018	12/18/2020	12/18/2020	EXPIRATION		.....667,693,800	2,500.00.....			...(30,664,800)			^	..23,124,375			(30,664,800)			1.....
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	06/14/2018	12/18/2020	11/24/2020	SALE.....		.....981,560,700	2,500.00.....			...(45,850,478)			^	..34,782,336			(45,850,478)			1.....
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	06/15/2018	12/18/2020	11/24/2020	SALE.....		.....327,186,900	2,500.00.....			...(15,983,679)			^	..12,284,032			(15,983,679)			1.....
S&P IDX PUT @ 2550 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	10/10/2018	12/18/2020	12/18/2020	EXPIRATION		.....333,846,900	2,550.00.....			...(14,584,500)			^	..10,377,499			(14,584,500)			1.....
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG	7LTWTFZYICNSX8D621K86	10/11/2018	12/18/2020	12/18/2020	EXPIRATION		.....333,846,900	2,500.00.....			...(15,732,000)			^	..11,955,921			(15,732,000)			1.....
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 6/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA	1IE8VN30JCEQV1H4R804	01/16/2020	06/19/2020	06/18/2020	SALE.....		.....186,920,400	3,400.00.....			..13,377,600			^				..13,377,600			1.....
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/17/2020	06/19/2020	06/23/2020	EXPIRATION		.....299,665,800	3,400.00.....			.....8,733,600			^				..8,733,600			1.....
S&P IDX PUT @ 3100 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	06/04/2020	06/19/2020	06/23/2020	EXPIRATION		.....69,094,170	3,100.00.....			.....1,132,200			^				..1,132,200			1.....
SWPTN: 10Y RTP 3ML(1.00%) 07/21/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	06/11/2020	07/21/2020	07/21/2020	EXPIRATION		.....280,000,000	1.00.....			.....392,000		.....392,000					...(392,000)			1.....
S&P IDX PUT @ 3600 - PREMIUM PAYABLE 09/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA	1IE8VN30JCEQV1H4R804	06/18/2020	09/23/2020	09/17/2020	SALE.....		.....201,420,600	3,600.00.....			...(16,880,400)			^				(16,880,400)			1.....
S&P IDX PUT @ 3360 12/18/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA	1IE8VN30JCEQV1H4R804	09/17/2020	12/18/2020	09/30/2020	SALE.....		.....201,780,000	3,360.00.....			.....10,320,000		.....10,320,000					...(96,588)			1.....
0016999999. Total-Purchased Options-Hedging Other-Put Options.....													..170,994,736	...10,712,000	(106,229,045)	.....0	...181,706,736	XXX	263,034,374	.....0	.....0	(287,935,781)	.....0	.....0	XXX
0219999999. Total-Purchased Options-Hedging Other.....													..173,077,736	...17,651,143	...(84,718,399)	.....0	...190,728,879	XXX	258,383,838	.....0	.....0	(275,447,278)	.....0	.....0	XXX
Total Purchased Options													.....2,083,000	.....6,939,143	..21,510,646	.....0	.....9,022,143	XXX	..(4,650,536)	.....0	.....0	..12,488,503	.....0	.....0	XXX
0439999999. Total-Purchased Options-Call Options and Warrants.....													.....170,994,736	...10,712,000	(106,229,045)	.....0	...181,706,736	XXX	263,034,374	.....0	.....0	(287,935,781)	.....0	.....0	XXX
0449999999. Total-Purchased Options-Put Options.....													.....173,077,736	...17,651,143	...(84,718,399)	.....0	...190,728,879	XXX	258,383,838	.....0	.....0	(275,447,278)	.....0	.....0	XXX
0499999999. Total-Purchased Options.....													.....170,994,736	...10,712,000	(106,229,045)	.....0	...181,706,736	XXX	263,034,374	.....0	.....0	(287,935,781)	.....0	.....0	XXX
0499999999. Total-Purchased Options.....													.....173,077,736	...17,651,143	...(84,718,399)	.....0	...190,728,879	XXX	258,383,838	.....0	.....0	(275,447,278)	.....0	.....0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
SWPTN: 10Y RTR 3ML(0.40%) 09/28/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	DEUTSCHE BANK, AG	7LTWTFZYICNSX8D621K86	06/26/2020	09/28/2020	09/28/2020	EXPIRATION		.....280,000,000	0.40.....			.....(1,309,000)		.....(1,309,000)					..1,309,000			1.....
SWPTN: 10Y RTR 3ML(0.40%) 09/29/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	06/29/2020	09/29/2020	09/29/2020	EXPIRATION		.....280,000,000	0.40.....			.....(1,402,800)		.....(1,402,800)					..1,402,800			1.....
S&P IDX CALL @ 3360 12/18/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA	1IE8VN30JCEQV1H4R804	09/17/2020	12/18/2020	09/30/2020	SALE.....		.....201,780,000	3,360.00.....			.....(10,320,000)		.....(9,720,000)					..600,000			1.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....													.....0	...(13,031,800)	...(9,720,000)	.....0	.....(13,031,800)	XXX	.....0	.....0	.....0	..3,311,800	.....0	.....0	XXX
Written Options - Hedging Other - Put Options																									
S&P IDX PUT @ 2550 12/18/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA	1IE8VN30JCEQV1H4R804	01/17/2020	12/18/2020	12/18/2020	EXPIRATION		.....333,846,900	2,550.00.....			.....(2,816,100)		.....(2,816,100)					..2,816,100			1.....
S&P IDX PUT @ 2500 12/18/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	01/17/2020	12/18/2020	11/24/2020	SALE.....		...1,308,747,600	2,500.00.....			.....(9,960,120)		.....(324,000)					..9,636,120			1.....
S&P IDX PUT @ 2500 12/18/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	01/17/2020	12/18/2020	12/18/2020	EXPIRATION		...1,001,540,700	2,500.00.....			.....(7,470,090)		.....(7,470,090)					..7,470,090			1.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contract s	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NDX IDX PUT @ 8760 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	04/17/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....15,063,009	8,760.00.....	.....	.....(729,925)	.....	.....	.....(729,925)	...	.....	.....	.....	.....729,925	.....	.....	1.....
SWPTN: 10Y RTP 3ML(1.00%) 07/21/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	04/21/2020	07/21/2020	07/21/2020 EXPIRATION	.....	.....280,000,000	1.00.....	.....	.....(1,204,000)	.....	.....	.....(1,204,000)	...	.....	.....	.....	.....1,204,000	.....	.....	1.....
SWPTN: 10Y RTP 3ML(1.00%) 08/06/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	05/06/2020	08/06/2020	08/06/2020 EXPIRATION	.....	.....280,000,000	1.00.....	.....	.....(938,000)	.....	.....	.....(938,000)	...	.....	.....	.....	.....938,000	.....	.....	1.....
NDX IDX PUT @ 9400 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	05/19/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....18,335,836	9,400.00.....	.....	.....(512,960)	.....	.....	.....(512,960)	...	.....	.....	.....	.....512,960	.....	.....	1.....
MXEA IDX PUT @ 1700 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	05/27/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....15,692,521	1,700.00.....	.....	.....(348,000)	.....	.....	.....(348,000)	...	.....	.....	.....	.....348,000	.....	.....	1.....
S&P IDX PUT @ 3200 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQU57RNE	06/05/2020	06/19/2020	06/19/2020 EXERCISE	.....	.....43,492,270	3,200.00.....	.....	.....(659,880)	.....(543,910)	.....	.....(659,880)	...	.....	.....	.....	.....115,970	.....	.....	1.....
S&P IDX PUT @ 3200 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/09/2020	06/19/2020	06/19/2020 EXERCISE	.....	.....85,869,353	3,200.00.....	.....	.....(1,330,560)	.....(1,073,873)	.....	.....(1,330,560)	...	.....	.....	.....	.....256,687	.....	.....	1.....
S&P IDX PUT @ 3100 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/11/2020	06/19/2020	06/19/2020 EXERCISE	.....	.....103,637,989	3,100.00.....	.....	.....(1,706,256)	.....	.....	.....(1,706,256)	...	.....	.....	.....	.....1,706,256	.....	.....	1.....
SWPTN: 30Y RTP 3ML(1.25%) 09/11/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	06/11/2020	09/11/2020	09/11/2020 EXPIRATION	.....	.....100,000,000	1.25.....	.....	.....(1,652,000)	.....	.....	.....(1,652,000)	...	.....	.....	.....	.....1,652,000	.....	.....	1.....
S&P IDX PUT @ 3070 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/15/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....53,048,798	3,070.00.....	.....	.....(736,375)	.....	.....	.....(736,375)	...	.....	.....	.....	.....736,375	.....	.....	1.....
NDX IDX PUT @ 9960 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB2	06/16/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....9,588,281	9,960.00.....	.....	.....(109,212)	.....	.....	.....(109,212)	...	.....	.....	.....	.....109,212	.....	.....	1.....
NDX IDX PUT @ 10000 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGQU57RNE	06/17/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....6,775,852	10,000.00.....	.....	.....(396,045)	.....	.....	.....(396,045)	...	.....	.....	.....	.....396,045	.....	.....	1.....
NDX IDX PUT @ 10000 06/19/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/17/2020	06/19/2020	06/19/2020 EXPIRATION	.....	.....5,574,815	10,000.00.....	.....	.....(314,705)	.....	.....	.....(314,705)	...	.....	.....	.....	.....314,705	.....	.....	1.....
S&P IDX PUT @ 3140 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020	06/19/2020	06/19/2020 EXERCISE	.....	.....32,975,442	3,140.00.....	.....	.....(53,225)	.....	.....	.....(53,225)	...	.....	.....	.....	.....53,225	.....	.....	1.....
S&P IDX PUT @ 3140 06/19/20..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020	06/19/2020	06/19/2020 EXERCISE	.....	.....26,021,016	3,140.00.....	.....	.....(42,000)	.....	.....	.....(42,000)	...	.....	.....	.....	.....42,000	.....	.....	1.....
SWPTN: 10Y RTP 3ML(1.00%) 11/16/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	08/14/2020	11/16/2020	10/30/2020 SALE.....	.....	.....280,000,000	1.00.....	.....	.....(1,120,000)	.....(1,140,000)	.....	.....(1,120,000)	...	.....	.....	.....	.....(20,000)	.....	.....	1.....
0659999999. Total-Written Options-Hedging Other-Put Options.....												.....0	...(32,099,453)	...(3,081,782)	.....0	...(32,099,453)	XXX	.....0	.....0	.....0	...29,017,671	.....0	.....0	XXX
0709999999. Total-Written Options-Hedging Other.....												.....0	...(45,131,253)	...(12,801,782)	.....0	...(45,131,253)	XXX	.....0	.....0	.....0	...32,329,471	.....0	.....0	XXX
Total Written Options																								
0929999999. Total-Written Options-Call Options and Warrants.....												.....0	...(13,031,800)	...(9,720,000)	.....0	...(13,031,800)	XXX	.....0	.....0	.....0	...3,311,800	.....0	.....0	XXX
0939999999. Total-Written Options-Put Options.....												.....0	...(32,099,453)	...(3,081,782)	.....0	...(32,099,453)	XXX	.....0	.....0	.....0	...29,017,671	.....0	.....0	XXX
0989999999. Total-Written Options.....												.....0	...(45,131,253)	...(12,801,782)	.....0	...(45,131,253)	XXX	.....0	.....0	.....0	...32,329,471	.....0	.....0	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
CSWP: USD 2.86%(EUR 0.84%) 11/15/23	92927KB*2 - WABCO HOLDINGS INC	D PART 1	D.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	09/27/2016	11/15/2023	08/03/2020 SALE.....	.....	.....	USD 2.86%(EUR 0.84%)	.....	.....	.....(43,580)	.....33,473	.....	.....	.....	.....7,000	.....	.....(43,580)	.....	.....	100/100.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....												.....0	.....0	.....(43,580)	.....33,473	.....0	XXX	.....0	.....7,000	.....0	.....(43,580)	.....0	.....0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contract s	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....											00(43,580)33,4730	XXX07,0000(43,580)000	XXX

Swaps - Hedging Other - Interest Rate

SWP: ZERO 2.50%(3ML) 12/22/23	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	12/18/2008	12/22/2023	05/11/2020	SALE.....	.....135,000,000	2.50%(3ML).	.....	.....	.....13,949,063	.....724,106	.....	...	.....(5,273,166)	.....	.....	.....13,949,063	.....	.....	.....1.....
SWP: ZERO 4.37%(3ML) 10/27/34	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2034	07/01/2020	SALE.....	.....30,000,000	4.37%(3ML).	.....	.....	.....26,950,692	.....789,206	.....	...	.....(17,160,920)	.....	.....	.....26,950,692	.....	.....	.....1.....
SWP: 3ML(3.75%) 03/26/20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	03/24/2010	03/26/2020	03/26/2020	MATURITY.....	.....100,000,000	3ML(3.75%).	.....	.....	.....	.....(424,851)	.....	...	.....418,763	.....	.....	.....	.....	.....	.....2.....
SWP: ZERO 3.66%(3ML) 11/16/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	11/12/2010	11/16/2025	07/01/2020	SALE.....	.....100,000,000	3.66%(3ML).	.....	.....	.....25,176,651	.....1,824,067	.....	...	.....(15,233,163)	.....	.....	.....25,176,651	.....	.....	.....1.....
SWP: 2.60%(3ML) 02/26/24.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	DEUTSCHE BANK, AG	7L TWFZYICNSX8D621K86	02/24/2014	02/26/2024	07/17/2020	SALE.....	.....50,000,000	2.60%(3ML).	.....	.....	.....4,214,350	.....(65,705)	.....	...	.....(1,791,884)	.....	.....	.....4,214,350	.....	.....	.....1.....
SWP: 3ML(2.10%) 05/17/24.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2024	07/17/2020	SALE.....	.....38,000,000	3ML(2.10%).	.....	.....	.....(2,669,671)	.....(158,070)	.....	...	.....634,296	.....	.....	.....(2,669,671)	.....	.....	.....1.....
SWP: 2.53%(3ML) 05/17/37.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	10/27/2020	05/17/2037	10/28/2020	SALE.....	.....38,000,000	2.53%(3ML).	.....	.....	.....(9,128,835)	.....	.....	...	.....(9,128,835)	.....	.....	.....(9,128,835)	.....	.....	.....1.....
SWP: 2.53%(3ML) 05/17/37.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2037	10/27/2020	SALE.....	.....9,000,000	2.53%(3ML).	.....	.....	.....10,962,726	.....113,235	.....	...	.....(656,918)	.....	.....	.....10,962,726	.....	.....	.....1.....
SWP: 2.57%(3ML) 05/17/47.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2047	07/01/2020	SALE.....	.....19,000,000	2.57%(3ML).	.....	.....	.....7,562,763	.....107,513	.....	...	.....(1,939,324)	.....	.....	.....7,562,763	.....	.....	.....1.....
SWP: 2.45%(3ML) 05/17/32.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2032	10/27/2020	SALE.....	.....9,000,000	2.45%(3ML).	.....	.....	.....1,558,054	.....107,920	.....	...	.....(496,325)	.....	.....	.....1,558,054	.....	.....	.....1.....
SWP: 2.45%(3ML) 05/17/32.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2032	10/28/2020	SALE.....	.....38,000,000	2.45%(3ML).	.....	.....	.....6,714,905	.....455,660	.....	...	.....(2,095,595)	.....	.....	.....6,714,905	.....	.....	.....1.....
SWP: 3ML(1.93%) 05/17/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXNXND8	05/15/2017	05/17/2022	07/17/2020	SALE.....	.....52,000,000	3ML(1.93%).	.....	.....	.....(1,610,089)	.....(166,866)	.....	...	.....302,973	.....	.....	.....(1,610,089)	.....	.....	.....1.....
SWP: 2.97%(3ML) 04/24/28.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	LCH.....	WAM6YERMS7OXFZUOY2	04/20/2018	04/24/2028	07/17/2020	SALE.....	.....1,000,000	2.97%(3ML).	.....	.....	.....190,049	.....8,147	.....	...	.....(88,285)	.....	.....	.....190,049	.....	.....	.....1.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....												.....0	.....0	.....83,870,658	.....3,314,362	.....0	XXX	(43,379,548)	.....0	.....0	.....83,870,658	.....0	.....0	.....XXX

Swaps - Hedging Other - Credit Default

ICE: CDX.NA.IG.33 V1 REC 1.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/05/2020	12/20/2024	03/13/2020	SALE.....	.....150,000,000	1.00%(CRED IT EVENT)	.....	.....(2,024,002)	.....1,062,648	.....(41,667)	.....(2,012,262)	...	.....	.....	.....11,740	.....3,074,910	.....	.....	.....3.....
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/05/2020	12/20/2024	03/10/2020	SALE.....	.....350,000	5.00%(CRED IT EVENT)	.....	.....(15,712)	.....344,361	.....(447)	.....(15,648)	...	.....	.....	.....64	.....360,010	.....	.....	.....3.....
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/05/2020	12/20/2024	03/13/2020	SALE.....	.....34,300,000	5.00%(CRED IT EVENT)	.....	.....(1,539,795)	.....1,123,193	.....(43,789)	.....(1,530,863)	...	.....	.....	.....8,932	.....2,654,056	.....	.....	.....3.....
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/26/2020	12/20/2024	04/08/2020	SALE.....	.....29,400,000	5.00%(CRED IT EVENT)	.....	.....926,100	.....1,640,325	.....(53,083)	.....919,574	...	.....	.....	.....(6,526)	.....720,751	.....	.....	.....3.....
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/27/2020	12/20/2024	04/08/2020	SALE.....	.....31,850,000	5.00%(CRED IT EVENT)	.....	.....1,465,100	.....1,777,019	.....(53,083)	.....1,457,344	...	.....	.....	.....(7,756)	.....319,675	.....	.....	.....3.....
ICE: CDX.NA.IG.34 V1 REC 1.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	03/26/2020	06/20/2025	04/03/2020	SALE.....	.....100,000,000	1.00%(CRED IT EVENT)	.....	.....(50,064)	.....1,227,343	.....(27,778)	.....(49,824)	...	.....	.....	.....239	.....1,277,167	.....	.....	.....3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/06/2020	SALE.....	.....250,000	5.00%(CRED IT EVENT)	.....	.....13,750	.....233,854	.....(2,169)	.....13,515	...	.....	.....	.....(235)	.....220,339	.....	.....	.....3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/22/2020	SALE.....	.....250,000	5.00%(CRED IT EVENT)	.....	.....13,750	.....232,604	.....(2,169)	.....13,390	...	.....	.....	.....(360)	.....219,214	.....	.....	.....3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	06/09/2020	SALE.....	.....250,000	5.00%(CRED IT EVENT)	.....	.....13,750	.....250,521	.....(2,169)	.....13,287	...	.....	.....	.....(463)	.....237,234	.....	.....	.....3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/29/2020	SALE.....	.....250,000	5.00%(CRED IT EVENT)	.....	.....13,750	.....243,403	.....(2,169)	.....13,353	...	.....	.....	.....(397)	.....230,050	.....	.....	.....3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	06/10/2020	SALE.....	.....24,000,000	5.00%(CRED IT EVENT)	.....	.....1,320,000	.....(573,175)	.....(208,267)	.....1,276,259	...	.....	.....	.....(43,741)	.....(1,849,434)	.....	.....	.....3.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contract s	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/22/2020	SALE.....		.....625,000	5.00%(CRED IT EVENT)		.....32,313	.....581,510	.....(6,217)	.....31,466	...			.....(846)	.....550,044			3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/29/2020	SALE.....		.....625,000	5.00%(CRED IT EVENT)		.....32,313	.....608,507	.....(6,217)	.....31,380	...			.....(933)	.....577,127			3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	06/09/2020	SALE.....		.....625,000	5.00%(CRED IT EVENT)		.....32,313	.....626,302	.....(6,217)	.....31,224	...			.....(1,088)	.....595,078			3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	05/06/2020	SALE.....		.....625,000	5.00%(CRED IT EVENT)		.....32,313	.....584,635	.....(6,217)	.....31,760	...			.....(553)	.....552,876			3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	06/10/2020	SALE.....		.....19,200,000	5.00%(CRED IT EVENT)		.....992,640	.....(458,540)	.....(190,985)	.....959,747	...			.....(32,893)	.....(1,418,287)			3.....
ICE: CDX.NA.HY.34 V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	ICE..... 549300R4IG1TWPZT5U32	04/08/2020	06/20/2025	06/24/2020	SALE.....		.....40,800,000	5.00%(CRED IT EVENT)		.....2,109,360	.....80,283	.....(405,842)	.....2,023,678	...			.....(85,682)	.....(1,943,395)			3.....
1129999999. Total-Swaps-Hedging Other-Credit Default.....												.....0	.....3,367,877	.....9,584,793	.....(1,058,486)	.....3,207,378	XXX	.....0	.....0	.....(160,499)	.....6,377,414	.....0	.....0	XXX
Swaps - Hedging Other - Other																								
SWP: GMWB (0.23%) 06/30/57...	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPF	06/18/2007	06/30/2057	10/28/2020	SALE.....		.....8,964,898,498	GMWB (0.23%)			.....40,329,904	.....(3,416,217)			(23,190,394)			.....40,329,904			1.....
SWP: DIVIDEND SWAP 01/06/20	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	BNP PARIBAS SA R0MUWSPFU8M	02/22/2012	01/06/2020	01/06/2020	MATURITY		.....4,135,000	0.00%(0.00 %)			.....(1,687,814)				.....1,755,995			.....(1,687,814)			2.....
SWP: DIVIDEND SWAP 01/03/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	02/19/2013	01/03/2020	01/03/2020	MATURITY		.....4,690,000	0.00%(0.00 %)			.....(1,121,924)				.....1,151,866			.....(1,121,924)			1.....
SWP: DIVIDEND SWAP 01/06/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPF	02/22/2013	01/06/2021	12/18/2020	SALE.....		.....100,000	0.00%(0.00 %)			.....(1,030,000)				.....1,364,221			.....(1,030,000)			1.....
1159999999. Total-Swaps-Hedging Other-Other.....												.....0	.....0	.....36,490,166	.....(3,416,217)	.....0	XXX	(18,918,313)	.....0	.....0	.....36,490,166	.....0	.....0	XXX
1169999999. Total-Swaps-Hedging Other.....												.....0	.....3,367,877	.....129,945,617	.....(1,160,342)	.....3,207,378	XXX	(62,297,861)	.....0	.....(160,499)	126,738,239	.....0	.....0	XXX
Total Swaps																								
1359999999. Total-Swaps-Interest Rate.....												.....0	.....0	.....83,870,658	.....3,314,362	.....0	XXX	(43,379,548)	.....0	.....0	.....83,870,658	.....0	.....0	XXX
1369999999. Total-Swaps-Credit Default.....												.....0	.....3,367,877	.....9,584,793	.....(1,058,486)	.....3,207,378	XXX	.....0	.....0	.....(160,499)	.....6,377,414	.....0	.....0	XXX
1379999999. Total-Swaps-Foreign Exchange.....												.....0	.....0	.....(43,580)	.....33,473	.....0	XXX	.....0	.....7,000	.....0	.....(43,580)	.....0	.....0	XXX
1399999999. Total-Swaps-Other.....												.....0	.....0	.....36,490,166	.....(3,416,217)	.....0	XXX	(18,918,313)	.....0	.....0	.....36,490,166	.....0	.....0	XXX
1409999999. Total-Swaps.....												.....0	.....3,367,877	.....129,902,037	.....(1,126,868)	.....3,207,378	XXX	(62,297,861)	.....7,000	.....(160,499)	126,694,658	.....0	.....0	XXX
TOTALS																								
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												.....0	.....0	.....(43,580)	.....33,473	.....0	XX	.....0	.....7,000	.....0	.....(43,580)	.....0	.....0	XXX
1709999999. Total-Hedging Other.....												.....173,077,736	.....(24,112,233)	.....32,425,435	.....(1,160,342)	.....148,805,005	XXX	196,085,977	.....0	.....(160,499)	(116,379,569)	.....0	.....0	XXX
1759999999. TOTAL.....												.....173,077,736	.....(24,112,233)	.....32,381,855	.....(1,126,868)	.....148,805,005	XXX	196,085,977	.....7,000	.....(160,499)	(116,423,150)	.....0	.....0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
D	CURRENCY
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
1 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
2 (cont)	ranges. For the twelve months ended December 31, 2020, the hedge has been effective at achieving its objective.
3	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ended December 31, 2020 the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
USH1.....	.....514	...514,000	US LONG BOND MAR 21.....	VAGLB Hedge - Macro Hedge	N/A.....	A.....	03/22/2021.	CBT..... 549300EX04Q2QBFQTQ27	11/25/2020.	.....173.9997	.....173.1875	.....176,688	.....	.....	.....	.....	....(417,471)	....(417,471)	...2,158,800	.....1	.....1,000
WNH1.....	.....421	...421,000	US ULTRA T-BOND MAR 21.....	VAGLB Hedge - Macro Hedge	N/A.....	A.....	03/22/2021.	CBT..... 549300EX04Q2QBFQTQ27	11/25/2020.	.....214.8057	.....213.5625	.....315,750	.....	.....	.....	.....	....(523,387)	....(523,387)	...3,662,700	.....1	.....1,000
1539999999. Total-Long Futures-Hedging Other.....												.....492,438	......0	......0	......0	......0	....(940,858)	....(940,858)	...5,821,500	XXX	XXX
1579999999. Total-Long Futures.....												.....492,438	......0	......0	......0	......0	....(940,858)	....(940,858)	...5,821,500	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												.....492,438	......0	......0	......0	......0	....(940,858)	....(940,858)	...5,821,500	XXX	XXX
1759999999. TOTAL.....												.....492,438	......0	......0	......0	......0	....(940,858)	....(940,858)	...5,821,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	..15,370,000	..(9,039,535)	...6,330,465
GOLDMAN SACHS & CO LLC	..12,904,525	(12,904,525)	.....
Total Net Cash Deposits.....	..28,274,525	(21,944,060)	...6,330,465

(a)

Code	Description of Hedged Risk(s)
A	INTEREST

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
1 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
TUHO.....	.....143	.....286,000	US 2YR NOTE MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/31/2020.	CBT.....	549300EX04Q2QBFQTQ27	11/26/2019	.....107.8175	02/25/2020	.....108.3711	SALE.....	.....158,330	.....177,334	.....	......2	.....2,000
TUM0.....	.....125	.....250,000	US 2YR NOTE JUN 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/30/2020.	CBT.....	549300EX04Q2QBFQTQ27	02/25/2020	.....108.5898	03/17/2020	.....110.1250	SALE.....	.....383,800	.....383,777	.....	......2	.....2,000
TUM0.....	.....125	.....250,000	US 2YR NOTE JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	06/30/2020.	CBT.....	549300EX04Q2QBFQTQ27	03/17/2020	.....110.1261	05/26/2020	.....110.2383	SALE.....	.....28,050	.....28,068	.....	......1	.....2,000
TUU0.....	.....109	.....218,000	US 2YR NOTE SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	09/30/2020.	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	.....110.3836	07/17/2020	.....110.4180	SALE.....	.....7,499	.....7,498	.....	......1	.....2,000
USH0.....	.....671	.....671,000	US LONG BOND MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/20/2020.	CBT.....	549300EX04Q2QBFQTQ27	11/26/2019	.....159.2841	02/25/2020	.....166.7188	SALE.....	.....4,988,684	.....7,253,550	.....	......2	.....1,000
USM0.....	.....672	.....672,000	US LONG BOND JUN 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	02/25/2020	.....165.7456	03/17/2020	.....181.0625	SALE.....	.....10,292,957	.....10,292,917	.....	......2	.....1,000
USM0.....	.....672	.....672,000	US LONG BOND JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	03/17/2020	.....181.0647	05/26/2020	.....180.2500	SALE.....	.....(547,478)	.....(547,425)	.....	......1	.....1,000
USU0.....	.....673	.....673,000	US LONG BOND SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	09/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	.....178.6881	08/26/2020	.....178.5313	SALE.....	.....(105,526)	.....(105,509)	.....	......1	.....1,000
USZ0.....	.....674	.....674,000	US LONG BOND DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	12/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	08/26/2020	.....176.8705	11/25/2020	.....173.6290	SALE.....	.....(2,184,771)	.....(2,184,752)	.....	......1	.....1,000
UXYU0.....	.....200	.....200,000	US ULTRA 10YR NOTE SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	09/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	08/06/2020	.....159.5959	08/26/2020	.....157.1061	SALE.....	.....(497,960)	.....(497,965)	.....	......1	.....1,000
UXYZ0.....	.....186	.....186,000	US ULTRA 10YR NOTE DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	12/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	08/26/2020	.....159.2109	09/23/2020	.....159.9587	SALE.....	.....139,091	.....139,096	.....	......1	.....1,000
WNH0.....	.....379	.....379,000	US ULTRA T-BOND MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/20/2020.	CBT.....	549300EX04Q2QBFQTQ27	11/26/2019	.....187.6923	02/25/2020	.....200.4212	SALE.....	.....4,824,253	.....7,110,958	......2	......2	.....1,000
WNM0.....	.....372	.....372,000	US ULTRA T-BOND JUN 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	02/25/2020	.....201.2734	03/17/2020	.....223.1875	SALE.....	.....8,152,045	.....8,151,994	.....	......2	.....1,000
WNM0.....	.....372	.....372,000	US ULTRA T-BOND JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	03/17/2020	.....223.1899	05/26/2020	.....221.5313	SALE.....	.....(616,999)	.....(616,932)	.....	......1	.....1,000
WNU0.....	.....444	.....444,000	US ULTRA T-BOND SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	09/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	06/19/2020	.....219.2712	08/26/2020	.....218.4378	SALE.....	.....(370,030)	.....(370,044)	.....	......1	.....1,000
WNZ0.....	.....420	.....420,000	US ULTRA T-BOND DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	12/21/2020.	CBT.....	549300EX04Q2QBFQTQ27	08/26/2020	.....221.8151	11/25/2020	.....216.4688	SALE.....	.....(2,245,446)	.....(2,245,450)	.....	......1	.....1,000
1539999999. Total-Long Futures-Hedging Other.....														.....22,406,498	.....26,977,115	......0	......0	XXX	XXX
1579999999. Total-Long Futures.....														.....22,406,498	.....26,977,115	......0	......0	XXX	XXX

Short Futures

Hedging Other

ESH0.....	.....1,595	.....79,750	S&P500 EMINI MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/20/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	12/17/2019	.....3,008.1074	03/16/2020	.....2,720.4739	SALE.....	.....22,938,772	.....24,237,994	.....	......2	......50
ESH0.....	.....2,925	.....146,250	S&P500 EMINI MAR 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	03/20/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	12/17/2019	.....3,163.4982	03/16/2020	.....3,113.9499	SALE.....	.....7,246,439	.....11,168,619	.....	......1	......50
ESM0.....	.....2,540	.....127,000	S&P500 EMINI JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	06/19/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	04/01/2020	.....2,670.5128	06/18/2020	.....3,111.1114	SALE.....	.....(55,956,022)	.....(55,956,019)	.....	......1	......50
ESU0.....	.....1,400	.....70,000	S&P500 EMINI SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	09/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	06/18/2020	.....3,106.9500	09/18/2020	.....3,285.0830	SALE.....	.....(12,469,310)	.....(12,469,308)	.....	......1	......50
ESZ0.....	.....1,725	.....86,250	S&P500 EMINI DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	12/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	09/30/2020	.....3,364.8775	11/17/2020	.....3,603.7872	SALE.....	.....(20,605,962)	.....(20,605,959)	.....	......1	......50
MFSH0.....	.....524	.....26,200	EMINI MSCI EAFE INDEX MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/20/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	12/17/2019	.....1,866.1906	03/16/2020	.....1,385.9142	SALE.....	.....12,583,242	.....12,668,182	.....	......2	......50
MFSM0.....	.....524	.....26,200	EMINI MSCI EAFE INDEX JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	06/19/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	03/16/2020	.....1,381.5997	06/18/2020	.....1,800.8546	SALE.....	.....(10,984,478)	.....(10,984,479)	.....	......1	......50
MFSU0.....	.....524	.....26,200	MSCI EAFE INDEX SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	09/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	06/18/2020	.....1,793.8374	09/16/2020	.....1,925.2000	SALE.....	.....(3,441,700)	.....(3,441,701)	.....	......1	......50
MFSZ0.....	.....524	.....26,200	MSCI EAFE INDEX DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	12/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	09/16/2020	.....1,918.7576	12/16/2020	.....2,123.5540	SALE.....	.....(5,365,666)	.....(5,365,667)	.....	......1	......50
NQH0.....	.....268	.....5,360	NASDAQ 100 E-MINI MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/20/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	12/17/2019	.....8,178.6341	03/16/2020	.....7,915.8560	SALE.....	.....1,408,491	.....1,899,997	.....	......2	......20
NQM0.....	.....1,568	.....31,360	NASDAQ 100 E-MINI JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	06/19/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	03/24/2020	.....7,466.3414	06/18/2020	.....9,994.6135	SALE.....	.....(79,286,613)	.....(79,286,614)	.....	......1	......20
NQU0.....	.....1,568	.....31,360	NASDAQ 100 E-MINI SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	09/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	06/18/2020	.....9,981.2908	09/16/2020	.....11,412.1640	SALE.....	.....(44,872,184)	.....(44,872,183)	.....	......1	......20
NQZ0.....	.....1,068	.....21,360	NASDAQ 100 E-MINI DEC 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	12/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	09/16/2020	.....11,450.2936	12/03/2020	.....12,302.4678	SALE.....	.....(18,202,441)	.....(18,202,441)	.....	......1	......20
RTYU0.....	.....1,200	.....60,000	RUSSELL 2000 EMINI CME SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	09/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	08/21/2020	.....1,554.5456	09/16/2020	.....1,540.3454	SALE.....	.....852,012	.....852,011	.....	......1	......50
RTYZ0.....	.....1,200	.....60,000	RUSSELL 2000 EMINI CME SEP 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	12/18/2020.	CME GROUP INC	LC27XYGSLJUHFXNXND8	09/16/2020	.....1,536.0262	12/16/2020	.....1,949.8008	SALE.....	.....(24,826,476)	.....(24,826,474)	.....	......1	......50
TYH0.....	.....647	.....647,000	US 10YR NOTE MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/20/2020.	CBT.....	549300EX04Q2QBFQTQ27	11/26/2019	.....129.5680	02/25/2020	.....132.6796	SALE.....	.....(2,013,205)	.....(2,756,298)	.....	......2	.....1,000
TYM0.....	.....629	.....629,000	US 10YR NOTE JUN 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	02/25/2020	.....132.5476	03/17/2020	.....137.9688	SALE.....	.....(3,409,935)	.....(3,409,959)	.....	......2	.....1,000
TYM0.....	.....629	.....629,000	US 10YR NOTE JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	03/17/2020	.....137.9671	05/11/2020	.....138.9844	SALE.....	.....(639,882)	.....(639,879)	.....	......1	.....1,000
UXYH0.....	.....131	.....131,000	US ULTRA 10YR NOTE MAR 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/20/2020.	CBT.....	549300EX04Q2QBFQTQ27	11/26/2019	.....142.8415	02/25/2020	.....148.0454	SALE.....	.....(681,711)	.....(962,127)	.....	......2	.....1,000
UXYM0.....	.....129	.....129,000	US ULTRA 10YR NOTE JUN 20.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	02/25/2020	.....147.7972	03/17/2020	.....155.5938	SALE.....	.....(1,005,761)	.....(1,005,770)	.....	......2	.....1,000
UXYM0.....	.....129	.....129,000	US ULTRA 10YR NOTE JUN 20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	06/19/2020.	CBT.....	549300EX04Q2QBFQTQ27	03/17/2020	.....155.5920	05/11/2020	.....156.3583	SALE.....	.....(98,853)	.....(98,840)	.....	......1	.....1,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1609999999. Total-Short Futures-Hedging Other.....														.....(238,831,243)	.....(234,056,914)	.....0	.....0	XXX	XXX
1649999999. Total-Short Futures.....														.....(238,831,243)	.....(234,056,914)	.....0	.....0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other.....														.....(216,424,746)	.....(207,079,800)	.....0	.....0	XXX	XXX
1759999999. TOTAL.....														.....(216,424,746)	.....(207,079,800)	.....0	.....0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	A	INTEREST
	E	EQUITY INDEX
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the twelve
	1 (cont)	months ended December 31, 2020, the hedge has been effective at achieving the enterprise economic objective.
	2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
	2 (cont)	ranges. For the twelve months ended December 31, 2020, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12		
				5	6	7	8	9	10				
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure		
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....6,330,465	.....	.....6,330,465	.....492,438	.....	.....492,438	.....5,821,500	.....5,821,500	
Over-the-Counter NAIC 1 Designation													
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	.....	.....1,959,030	.....(9,530,772)	.....0	.....1,959,030	.....(9,530,772)	.....0	.....1,688,189	.....0
BANK OF AMERICA, NA.....	B4TYDEB6GKMZ0031MB27.....	Y.....	Y.....	.....	.....49,860,064	.....(195,440,639)	.....0	.....49,860,064	.....(195,440,639)	.....0	.....	.....0
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	.....6,110,000	.....5,384,538	.....(981,728)	.....0	.....5,384,538	.....(615,778)	.....0	.....1,710,349	.....3,159
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	.....	.....15,457,276	.....(60,307,225)	.....0	.....15,457,276	.....(60,307,225)	.....0	.....	.....0
DEUTSCHE BANK, AG.....	7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....	.....21,809,327	.....(35,460,680)	.....0	.....21,809,327	.....(35,460,680)	.....0	.....6,796,883	.....0
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528.....	Y.....	Y.....	.....	.....1,471,680	.....(10,467,209)	.....0	.....1,471,680	.....(10,467,209)	.....0	.....	.....0
HSBC BANK PLC.....	MP6I5YZBEU3UXPYFY54.....	Y.....	Y.....	.....	.....10,692,339	.....(42,192,704)	.....0	.....10,692,339	.....(42,192,704)	.....0	.....	.....0
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	.....	.....13,029,220	.....(66,573,511)	.....0	.....12,715,753	.....(66,380,343)	.....0	.....323,205	.....0
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69.....	Y.....	Y.....	.....	.....	.....(1,158,029)	.....0	.....	.....(1,158,029)	.....0	.....157,266	.....0
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48.....	Y.....	Y.....	.....	.....	.....(1,569,215)	.....0	.....	.....(1,569,215)	.....0	.....217,804	.....0
MORGAN STANLEY INTER.....	4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	.....37,890,340	.....46,422,076	.....(8,779,935)	.....0	.....46,422,076	.....(8,779,935)	.....0	.....	.....0
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	.....	.....	.....(43,381)	.....0	.....	.....(43,382)	.....0	.....	.....0
WELLS FARGO BANK.....	KB1H1DSPRFMYMCUFXT09.....	Y.....	Y.....	.....1,246,000	.....1,161,855	.....	.....0	.....1,161,855	.....	.....0	.....	.....0
0299999999. Total NAIC 1 Designation.....				.....45,246,340	.....167,247,405	.....(432,505,028)	.....0	.....166,933,938	.....(431,945,911)	.....0	.....10,893,696	.....3,159
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....				XXX	XXX	XXX48,473,63829,017,959(5,464,124)053,927,537(5,464,124)0
0999999999. Gross Totals.....				.....93,719,978	.....202,595,829	.....(437,969,152)	.....6,330,465	.....221,353,913	.....(437,410,035)	.....492,438	.....25,601,720	.....5,824,659
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64					.....202,595,829	.....(437,969,152)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	14,680,000	14,680,000	14,680,000		
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	55,258,211	38,261,000	37,446,158	11/15/2043.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	134,640	100,000	100,834	05/15/2048.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	3,716,815	2,638,000	2,835,617	11/15/2048.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	16,938,570	12,732,000	12,810,377	02/15/2049.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY BOND.....	49,045,745	53,967,000	51,666,178	05/15/2050.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	347,365	300,000	299,512	02/15/2029.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(291,945)	(277,000)	(291,945)	06/30/2024.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(288,461)	(283,000)	(288,461)	08/31/2021.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(189,522)	(186,000)	(189,522)	10/31/2021.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(40,276)	(39,000)	(40,276)	09/30/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(202,751)	(195,000)	(202,751)	12/31/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(59,337)	(57,000)	(59,337)	01/31/2023.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(47,578)	(46,000)	(47,578)	03/31/2023.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(20,117)	(20,000)	(20,117)	03/31/2021.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	97,710	95,000	95,019	02/15/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	515,089	492,000	493,135	02/15/2023.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(137,365)	(128,000)	(137,365)	01/31/2024.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(118,069)	(115,000)	(118,069)	02/28/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(85,431)	(80,000)	(85,431)	03/31/2024.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	282,333	275,000	275,163	03/31/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	(26,584)	(25,000)	(26,584)	04/30/2024.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	3,246,165	3,000,000	2,965,712	05/15/2025.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	4,908,687	4,724,000	4,822,580	02/28/2025.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	9,784,675	10,000,000	9,971,309	05/15/2030.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Treasury.....	TREASURY BOND.....	9,911,481	10,906,000	10,441,035	05/15/2050.	
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319.....	Cash.....	Cash.....	6,330,465	6,330,465	6,330,465		
CME.....	LC27XYGSLJUHFFXNXD88.....	Treasury.....	TREASURY BOND.....	30,329,119	21,000,000	20,556,320	11/15/2043.	I.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Cash.....	Cash.....	15,356,000	15,356,000	15,356,000		
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY BOND.....	3,194,667	2,212,000	2,165,266	11/15/2043.	
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY BOND.....	264,813	200,000	194,156	02/15/2048.	
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY BOND.....	240,931	171,000	183,810	11/15/2048.	
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY BOND.....	18,344,796	13,789,000	13,887,287	02/15/2049.	
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY BOND.....	4,514,059	4,967,000	4,755,238	05/15/2050.	
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.....	Treasury.....	TREASURY NOTE.....	3,923,625	3,776,000	3,854,797	02/28/2025.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FHLMC 30YR UMBS MIRROR.....	913,401	1,447,000	916,228	08/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FHLMC GOLD 30YR CASH ISSUANCE.....	1,827,598	2,366,115	1,742,279	10/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FHLMC 30YR UMBS.....	3,290,625	3,233,000	3,220,260	04/01/2050.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	98,935	228,000	88,277	02/01/2041.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	302,512	369,000	279,053	02/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	246,493	493,832	227,986	08/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	896,731	2,196,238	821,810	11/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	230,128	8,436,000	212,999	11/01/2033.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	3,771,517	7,237,000	3,771,573	09/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR UMBS.....	4,342,356	4,709,804	4,283,636	03/01/2050.	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	36179U CB 6 GNMA2 30YR.....	.....153,439	.....375,100	.....145,187	09/20/2048.	.....
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528..	Cash.....	Cash.....	.....3,300,000	.....3,300,000	.....3,300,000	.....	.....
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528..	Treasury.....	912810 SE 9 TREASURY BOND.....	.....1,408,952	.....1,000,000	.....1,074,912	11/15/2048.	.....
HSBC BANK PLC.....	MP6I5ZYZBEU3UXPYFY54...	Treasury.....	912810 SF 6 TREASURY BOND.....	.....5,886,991	.....4,425,000	.....4,451,602	02/15/2049.	.....
HSBC BANK PLC.....	MP6I5ZYZBEU3UXPYFY54...	Treasury.....	912810 SN 9 TREASURY BOND.....	.....25,642,072	.....28,215,000	.....27,012,085	05/15/2050.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3132AC RS 1 FHLMC 30YR UMBS MIRROR.....	.....3,156,188	.....5,000,000	.....3,165,956	08/01/2048.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3132Y1 UJ 5 FHLMC GOLD 30YR.....	.....2,563,830	.....4,000,000	.....2,414,536	08/01/2048.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3133A9 D8 5 FHLMC 30YR UMBS.....	.....2,067,006	.....2,000,000	.....2,052,972	08/01/2050.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3138AV P7 4 FNMA 30YR.....	.....1,877,215	.....6,000,000	.....1,720,513	10/01/2041.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3138EG GC 2 FNMA 30YR.....	.....2,545,555	.....9,000,000	.....2,346,019	01/01/2041.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3138X6 Y5 8 FNMA 30YR.....	.....6,124,551	.....15,000,000	.....5,612,847	11/01/2043.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3140FN AS 3 FNMA 30YR.....	.....2,481,948	.....4,000,000	.....2,357,348	07/01/2047.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3140GQ 6T 8 FNMA 30YR.....	.....11,465,161	.....22,000,000	.....11,465,332	09/01/2047.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3140GX BT 7 FNMA 30YR.....	.....2,340,024	.....4,000,000	.....2,233,283	11/01/2047.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	3140X7 S4 2 FNMA 30YR UMBS SUPER.....	.....4,193,517	.....4,000,000	.....4,183,859	09/01/2050.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	.....13,516,602	.....16,000,000	.....12,492,666	01/01/2047.	.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912810 SN 9 TREASURY BOND.....	.....6,974,207	.....7,674,000	.....7,346,828	05/15/2050.	.....
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69.	Treasury.....	912810 RD 2 TREASURY BOND.....	.....732,232	.....507,000	.....496,264	11/15/2043.	.....
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69.	Treasury.....	912810 SF 6 TREASURY BOND.....	.....606,659	.....456,000	.....458,741	02/15/2049.	.....
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Treasury.....	912810 RD 2 TREASURY BOND.....	.....339,397	.....235,000	.....229,878	11/15/2043.	.....
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Treasury.....	912810 SE 9 TREASURY BOND.....	.....269,110	.....191,000	.....205,308	11/15/2048.	.....
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Treasury.....	912810 SF 6 TREASURY BOND.....	.....1,289,151	.....969,000	.....974,825	02/15/2049.	.....
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41...	Loan-backed and Structured.....	3138X6 Y5 8 FNMA 30YR.....	.....866,828	.....2,123,000	.....794,405	11/01/2043.	.....
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41...	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	.....288,917	.....342,000	.....267,031	01/01/2047.	.....
0199999999. Totals.....	.....	.....	.....	.....365,868,373	.....390,048,554	.....327,045,030	XXX	XXX
Collateral Pledged to Reporting Entity								
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	.....6,110,000	.....6,110,000	XXX	.....	.....
CME.....	LCZ7XYGSLJUHFXNXND88..	Cash.....	Cash.....	.....48,473,636	.....48,473,636	XXX	.....	.....V.....
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Cash.....	Cash.....	.....	.....	XXX	.....	.....
LCH.....	WAM6YERMS7OXFZUOY219	Cash.....	Cash.....	.....2	.....2	XXX	.....	.....V.....
MORGAN STANLEY INTL.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	.....1,237,340	.....1,237,340	XXX	.....	.....
MORGAN STANLEY INTL.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	.....36,653,000	.....36,653,000	XXX	.....	.....
WELLS FARGO BANK.....	KB1H1DSPRFMYMCUFXT09.	Cash.....	Cash.....	.....1,246,000	.....1,246,000	XXX	.....	.....
0299999999. Totals.....	.....	.....	.....	.....93,719,978	.....93,719,978	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America..... New York, NY.....	.....	.....	.....	.....	.....500,000	XXX
Wells Fargo Bank N.A..... Minneapolis, MN.....	.....	.....	.....	.....	.....642,896	XXX
JP Morgan Chase Bank N.A..... New York, NY.....	.....	.....	.....	.....	.....288,668	XXX
JP Morgan Chase Bank GB..... London.....	.....	.....	.....	.....	.....1,215,755	XXX
JP Morgan Chase Bank N.A..... New York, NY.....	.....	.....	.....	.....	.....18,804,811	XXX
JP Morgan Chase Bank N.A..... New York, NY.....	.....	.....	.....	.....	.....1,782,344	XXX
0199998. Deposits in.....47 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	.....	.....	.....562,562	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....23,797,036	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....23,797,036	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....23,797,036	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....119,529,999	4. April.....	.....171,543,447	7. July.....	.....3,717,901	10. October.....	.....22,947,856
2. February.....	.....147,229,319	5. May.....	.....98,923,946	8. August.....	.....4,467,375	11. November.....	.....14,697,686
3. March.....	.....155,197,325	6. June.....	.....102,140,448	9. September.....	.....6,804,857	12. December.....	.....23,797,036

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations											
	TREASURY BILL.....					11/16/2020.....		01/05/2021.....	49,991,409		5,437
0199999.	U.S. Government Bonds - Issuer Obligations.....								49,991,409	0	5,437
0599999.	Total - U.S. Government Bonds.....								49,991,409	0	5,437
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations											
	AMERICAN HONDA FINANCE CORPORATION.....					12/18/2020.....		02/16/2021.....	2,998,467		467
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								2,998,467	0	467
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								2,998,467	0	467
Total Bonds											
7699999.	Subtotals - Issuer Obligations.....								52,989,875	0	5,903
8399999.	Subtotals - Bonds.....								52,989,875	0	5,903
Exempt Money Market Mutual Funds as Identified by the SVO											
4812A0	37	5	JPMORGAN 100% US TRS SEC CL CAP.....			11/30/2020.....			1,024,543		4,315
4812C2	23	9	JPMORGAN US TREASURY PLUS CL CAP.....			11/30/2020.....			2,297,632		3,719
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								3,322,175	0	8,035
All Other Money Market Mutual Funds											
4812C0	66	2	JPMORGAN US GOVT MMKT.....			12/30/2020.....			49,113,849		48,886
4812C0	67	0	JPM US GOVT MM - CP.....			12/30/2020.....			103,803,928		275,225
949917	39	7	Wells Fargo ADV HER MMKT INS.....			11/29/2020.....			4,272,718		15,790
8699999.	Total - All Other Money Market Mutual Funds.....								157,190,495	0	339,901
8899999.	Total - Cash Equivalents.....								213,502,545	0	353,839

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	LIFE INSURANCE			130,408	175,034
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT	B...	LIFE INSURANCE	2,834,856	3,960,206		
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	LIFE INSURANCE			78,310	115,150
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA	B...	LIFE INSURANCE			117,465	172,725
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV						
30. New Hampshire.....	NH	B...	LIFE INSURANCE			117,465	172,725
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	LIFE INSURANCE			440,149	605,368
33. New York.....	NY						
34. North Carolina.....	NC	B...	LIFE INSURANCE			425,809	626,128
35. North Dakota.....	ND						
36. Ohio.....	OH						
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC						
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA						
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....		XXX	XXX	2,834,856	3,960,206	1,309,605	1,867,130
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0