88072202020100101

QUARTERLY STATEMENT

As of March 31, 2020

of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

Organized under the Laws of CT State of Domicile or Port of Entry CT Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... February 16, 1978 Commenced Business..... January 1, 1979

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)*	860-791-0166 *(Area Code) (Telephone Number) (Extension)*
	Statement.questions@talcottresolution.com *(E-Mail Address)*	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

Richard John Carbone	Henry Cornell	Oliver Marshall Goldstein	Brion Scott Johnson
Emily Rachel Pollack	Michael Seth Rubinoff	Peter Francis Sannizzaro	Manu Sareen
David Ira Schamis	Robert William Stein	Heath Laurie Watkin	

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)	(Signature)	(Signature)
Peter F. Sannizzaro	Michael R. Hazel	Christopher B. Cramer
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chief Executive Officer	Vice President and Controller	Vice President and Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of June 2020

Sandra D. Mangeri

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,585,819,743		6,585,819,743	6,481,722,261
2. Stocks:				
2.1 Preferred stocks	58,682,013		58,682,013	57,307,995
2.2 Common stocks	1,417,091,708	12,111,912	1,404,979,796	1,046,922,440
3. Mortgage loans on real estate:				
3.1 First liens	1,283,644,013		1,283,644,013	1,250,159,172
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	14,407,051		14,407,051	
4.3 Properties held for sale (less $..........0 encumbrances)			0	14,500,000
5. Cash ($.....8,887,089), cash equivalents ($.....435,644,985) and short-term investments ($.....42,529,759)	487,061,833		487,061,833	155,087,493
6. Contract loans (including $..........0 premium notes)	1,361,428,371		1,361,428,371	1,353,909,927
7. Derivatives	577,477,237		577,477,237	119,894,198
8. Other invested assets	492,806,078	2,062	492,804,016	467,082,953
9. Receivables for securities	37,932,810		37,932,810	19,619,814
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	15,005,010	0	15,005,010	20,152,214
12. Subtotals, cash and invested assets (Lines 1 to 11)	12,331,355,867	12,113,974	12,319,241,893	10,986,358,467
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	108,508,038		108,508,038	108,079,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	179,098		179,098	178,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	19,614,183		19,614,183	29,217,770
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	144,910,957		144,910,957	138,065,346
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	92,918,298		92,918,298	110,824,007
19. Guaranty funds receivable or on deposit	2,092,062		2,092,062	2,092,062
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	24,815,483		24,815,483	135,158,291
24. Health care ($..........0) and other amounts receivable	19,510		19,510	11,250
25. Aggregate write-ins for other than invested assets	50,860,714	5,197,775	45,662,938	65,563,938
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	12,775,274,210	17,311,749	12,757,962,460	11,575,549,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,759,996,349	7,747	71,759,988,602	77,140,674,684
28. Total (Lines 26 and 27)	84,535,270,559	17,319,496	84,517,951,062	88,716,224,026

DETAILS OF WRITE-INS

	1	2	3	4
1101. Collateral on derivatives	15,005,010		15,005,010	20,152,214
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	15,005,010	0	15,005,010	20,152,214
2501. Disbursements and items not allocated	50,860,714	5,197,775	45,662,938	65,563,938
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	50,860,714	5,197,775	45,662,938	65,563,938

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....7,116,616,565 less $..........0 included in Line 6.3 (including $.....12,343,581 Modco Reserve)	7,116,616,565	7,065,225,091
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	164,482	166,604
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	223,746,544	230,692,558
4.	Contract claims:		
	4.1 Life	263,173,062	251,200,691
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	1,737,512	1,813,211
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	315,313,258	303,563,017
	9.3 Other amounts payable on reinsurance, including $.....2 assumed and $.....334,916,747 ceded	334,916,749	176,588,833
	9.4 Interest Maintenance Reserve	118,319,699	120,511,575
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,837,278, accident and health $.....569,969 and deposit-type contract funds $..........0	5,407,247	7,077,971
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	21,034,114	29,072,139
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(150,979,368) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,015,773,631)	(874,312,358)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,846,042	4,726,408
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	40,120,187	20,741,558
15.2	Net deferred tax liability		
16.	Unearned investment income	2,879,663	4,031,502
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $.....7,372,986 agents' credit balances	7,392,496	7,770,026
19.	Remittances and items not allocated	66,460,966	42,988,378
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 $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	160,705,878	153,227,099
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	26,170,817	37,187,110
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	253,158,291	236,404,251
	24.08 Derivatives	197,003,591	125,330,423
	24.09 Payable for securities	1,668,014	5,509,014
	24.10 Payable for securities lending		
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	634,133,012	431,582,330
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,778,194,558	8,381,097,433
27.	From Separate Accounts statement	71,759,996,349	77,140,677,762
28.	Total liabilities (Lines 26 and 27)	80,538,190,907	85,521,775,195
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	156,004,596	157,981,864
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,710,529,713	1,923,241,120
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)	3,974,070,155	3,188,758,830
38.	Totals of Lines 29, 30 and 37	3,979,760,155	3,194,448,830
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	84,517,951,062	88,716,224,026

DETAILS OF WRITE-INS

2501.	Collateral on derivatives	471,835,039	112,136,596
2502.	Payable for repurchase agreements	99,127,004	269,064,129
2503.	Provision for future dividends	30,896,681	24,954,724
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,274,288	25,426,881
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	634,133,012	431,582,330
3101.	Gain on inforce reinsurance	156,004,596	157,981,864
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	156,004,596	157,981,864
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(15,275,025)	(9,627,572)	(5,833,366)
2. Considerations for supplementary contracts with life contingencies			7,953,322
3. Net investment income	106,595,623	119,469,554	587,199,744
4. Amortization of Interest Maintenance Reserve (IMR)	1,731,386	2,148,941	9,686,940
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	7,061,526	8,718,464	31,414,642
7. Reserve adjustments on reinsurance ceded	(341,384,313)	(299,994,286)	(1,523,756,687)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	190,372,945	183,981,499	846,327,057
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	29,493,123	38,435,408	57,396,718
9. Totals (Lines 1 to 8.3)	(21,404,735)	43,132,008	10,388,370
10. Death benefits	103,712,252	132,161,991	530,872,490
11. Matured endowments (excluding guaranteed annual pure endowments)	828,250	310,681	2,183,788
12. Annuity benefits	89,991,986	95,687,690	359,598,102
13. Disability benefits and benefits under accident and health contracts	(16,334)	4,874	28,874
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	387,011,857	457,434,982	1,760,311,346
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(575,965)	(265,903)	30,872,752
18. Payments on supplementary contracts with life contingencies	71,193	64,070	77,629,970
19. Increase in aggregate reserves for life and accident and health contracts	51,389,351	(29,407,197)	(142,826,924)
20. Totals (Lines 10 to 19)	632,412,591	655,991,189	2,618,670,399
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,640,791	14,997,022	52,803,277
22. Commissions and expense allowances on reinsurance assumed	(46,854)	55,410	131,536
23. General insurance expenses and fraternal expenses	28,908,009	32,872,894	134,500,727
24. Insurance taxes, licenses and fees, excluding federal income taxes	777,584	1,428,734	1,881,653
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(660,323,817)	(716,270,551)	(3,099,799,740)
27. Aggregate write-ins for deductions	5,568,325	(5,686,091)	(15,241,491)
28. Totals (Lines 20 to 27)	16,936,628	(16,611,394)	(307,053,639)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(38,341,364)	59,743,402	317,442,009
30. Dividends to policyholders and refunds to members	(155,075)	1,836,636	5,278,021
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(38,186,289)	57,906,767	312,163,988
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,801,203	8,844,398	29,937,278
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)	(45,987,492)	49,062,369	282,226,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....11,700,577 (excluding taxes of $.....(122,409) transferred to the IMR)	86,749,099	(16,213,745)	(83,627,308)
35. Net income (Line 33 plus Line 34)	40,761,607	32,848,624	198,599,403
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,194,448,830	3,712,663,061	3,712,663,061
37. Net income (Line 35)	40,761,607	32,848,624	198,599,403
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....81,641,330	689,586,855	(67,617,614)	12,381,457
39. Change in net unrealized foreign exchange capital gain (loss)		136,405	256,028
40. Change in net deferred income tax	7,298,648	16,837,074	20,644,159
41. Change in nonadmitted assets	57,120,261	(6,928,789)	(49,492,274)
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			6,778,075
44. Change in asset valuation reserve	(7,478,779)	1,046,547	527,992
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(700,000,000)
53. Aggregate write-ins for gains and losses in surplus	(1,977,267)	(1,977,267)	(7,909,069)
54. Net change in capital and surplus (Lines 37 through 53)	785,311,325	(25,655,021)	(518,214,231)
55. Capital and surplus as of statement date (Lines 36 + 54)	3,979,760,155	3,687,008,040	3,194,448,830

DETAILS OF WRITE-INS

08.301.	Other investment management fees	28,209,953	32,359,719	35,509,057
08.302.	Miscellaneous income	1,148,625	5,710,248	21,502,592
08.303.	Separate Account loads	134,545	365,441	385,069
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	29,493,123	38,435,408	57,396,718
2701.	Change in provision for future dividends	5,950,097	(2,602,422)	(12,460,984)
2702.	Miscellaneous deductions	6,180	(2,423,959)	(966,341)
2703.	Modco adjustment	(387,952)	(659,710)	(1,814,166)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,568,325	(5,686,091)	(15,241,491)
5301.	Gain on inforce reinsurance	(1,977,267)	(1,977,267)	(7,909,069)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,977,267)	(1,977,267)	(7,909,069)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	(10,856,287)	4,128,293	41,293,975
2.	Net investment income	106,794,825	118,371,037	615,828,345
3.	Miscellaneous income	(114,456,719)	(70,836,182)	(596,527,339)
4.	Total (Lines 1 through 3)	(18,518,181)	51,663,147	60,594,981
5.	Benefit and loss related payments	400,634,293	734,427,021	2,757,613,000
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(518,862,544)	(798,496,670)	(3,217,801,289)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(317,051,837)	62,914,378	180,245,865
8.	Dividends paid to policyholders	(79,376)	1,837,259	5,228,863
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	742		(37,591,593)
10.	Total (Lines 5 through 9)	(435,358,722)	681,988	(312,305,154)
11.	Net cash from operations (Line 4 minus Line 10)	416,840,541	50,981,160	372,900,135
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	320,978,393	734,698,267	1,993,052,868
	12.2 Stocks		6,844,626	200,469,029
	12.3 Mortgage loans	62,182,487	31,481,724	130,434,299
	12.4 Real estate			
	12.5 Other invested assets	6,586,033	11,767,060	51,302,854
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(5,191)	20,107	(110,011)
	12.7 Miscellaneous proceeds	123,401,969	81,274,580	207,665,880
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	513,143,691	866,086,364	2,582,814,919
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	431,946,161	490,841,777	1,537,228,609
	13.2 Stocks	836,169	955,830	3,061,805
	13.3 Mortgage loans	95,817,269	37,334,760	294,563,337
	13.4 Real estate		48,636	
	13.5 Other invested assets	24,298,239	22,435,507	113,110,585
	13.6 Miscellaneous applications	22,153,996	49,976,295	104,129,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	575,051,833	601,592,804	2,052,093,602
14.	Net increase or (decrease) in contract loans and premium notes	7,518,444	12,110,240	30,831,475
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(69,426,586)	252,383,320	499,889,841
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,052,265)	(6,730,005)	(9,321,862)
	16.5 Dividends to stockholders			700,000,000
	16.6 Other cash provided (applied)	(10,387,350)	41,924,394	(246,604,536)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(15,439,615)	35,194,389	(955,926,398)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	331,974,340	338,558,869	(83,136,422)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	155,087,493	238,223,915	238,223,915
	19.2 End of period (Line 18 plus Line 19.1)	487,061,833	576,782,784	155,087,493

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

20.0001	Non-cash proceeds from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(11,066,294)	(67,508,617)	(166,578,948)
20.0002	Non-cash acquistions from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(11,066,294)	(67,508,617)	(166,578,948)
20.0003	Non-cash premium for change in provision for experience rating refunds - ceded	7,330,684		33,588,550
20.0004	Non-cash for other amounts receivable under reinsurance contracts	7,330,684		33,588,550

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	16,945,405	27,676,579	145,068,338
3. Ordinary individual annuities	38,117,215	41,723,037	165,396,660
4. Credit life (group and individual)			
5. Group life insurance	6,842,221	(2,857,973)	16,309,901
6. Group annuities	433,603,522	364,845,272	1,383,706,522
7. A&H - group	8,075,195	3,996,947	31,885,304
8. A&H - credit (group and individual)			
9. A&H - other	5,289	5,346	660,951
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	503,588,847	435,389,208	1,743,027,676
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	503,588,847	435,389,208	1,743,027,676
14. Deposit-type contracts	320,069,605	355,510,130	1,308,729,296
15. Total (Lines 13 and 14)	823,658,452	790,899,338	3,051,756,972

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company (“TLA”), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 40,761,607	$ 198,599,403
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	123,844,438	(56,035,759)
				123,844,438	(56,035,759)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (83,082,831)	$ 254,635,162
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,979,760,155	$ 3,194,448,830
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	129,324,689	5,480,251
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	297,819,809	31,302,747
				427,144,498	36,782,998
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,552,615,657	$ 3,157,665,832

The Company's reported investment in TLA was $1,337,655,412 and $979,284,334 as of March 31, 2020 and December 31, 2019, respectively. The Company's investment in TLA would have been reported as $1,039,835,603 and $947,981,587 as of March 31, 2020 and December 31, 2019, respectively, without the state prescribed practices.

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

C. Accounting Policy

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

6. Loan-backed bonds and structured securities 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.

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

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

3. The Company did not recognize any OTTI for loan-backed securities held as of March 31, 2020.

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):

NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 119,094,430
2. 12 Months or Longer	$ 35,891,304

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

1. Less than 12 Months	$ 1,253,098,352
2. 12 Months or Longer	$ 345,756,099

5. As of March 31, 2020, loan-backed securities in an unrealized loss position comprised 416 securities, primarily related to collateralized debt obligations ("CDOs"), commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and corporate securities in the financial services sector which were depressed primarily 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 March 31, 2020.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of March 31, 2020

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

Under repurchase agreements, the Company transfers collateral of U.S. government 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 consolidated balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Other liabilities on the Company's consolidated balance sheets.

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	269,065,125	—	—	—
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	99,127,000	—	—	—
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.

NOTES TO FINANCIAL STATEMENTS

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	269,065,125	—	—	—
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	99,127,000	—	—	—
2. Securities (FV)	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ 99,127,000	$ —	$ —
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	$ —	$ 99,127,000	$ —	$ —

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	99,127,000

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 45,796,803	$ 45,824,192
b. 31 to 60 days	3,782,073	3,781,013
c. 61 to 90 days	4,127,688	4,121,501
d. 91 to 120 days	1,787,681	1,786,521
e. 121 to 180 days	—	—
f. 181 to 365 days	942,815	947,986
g. 1 to 2 years	4,456,898	4,470,213
h. 2 to 3 years	6,891,368	6,894,248
i. >3 years	31,341,695	31,268,853

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 269,065,125	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 99,127,000	$ —	$ —	$ —
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			
b. Tri-Party (YES/NO)	NO			

3. Original (Flow) and Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	—	—	—	—
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,955,307	—	—	—
7. > 1 year	—	—	—	—
b. Ending Balance				
a. Open - No Maturity	—	—	—	—
b. Overnight	—	—	—	—
c. 2 days to 1 week	—	—	—	—
d. >1 week to 1 month	—	—	—	—
e. >1 month to 3 months	—	—	—	—
f. >3 months to 1 year	2,773,282	—	—	—
g. > 1 year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 4,143,490	$ —	$ —	$ —
b. Ending Balance	$ 3,891,668	$ —	$ —	$ —

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	—
i. Total assets - FV	$ —	$ —	$ —	$ —

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV		3,835,679		
c. Preferred stock - FV				
d. Common stock				
e. Mortgage loans - FV				
f. Real estate - FV				
g. Derivatives - FV				
h. Other invested assets - FV				55,989
i. Total assets - FV	$ —	$ 3,835,679	$ —	$ 55,989

7. Collateral Pledged - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 2,955,307	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 2,773,282	$ —	$ —	$ —
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	2,773,282	2,733,282

9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

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

None

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

The Company had no offsetting and netting of assets and liabilities.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

H. Other Investment and/or Risk Management Activities

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of March 31, 2020 and December 31, 2019, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	$ 49,740
2021	7,044
2022	—
2023	—
Thereafter	131,832
Total Future Settled Premiums	188,616

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
March 31, 2020	$ 188,615	$ 190,874	$ 2,259
December 31, 2019	$ 168,048	$ (43,434)	$ (211,482)

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding

advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of March 31, 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 $799 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. March 31, 2020

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,884,000	3,884,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 3,884,000	$ 3,884,000	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 799,000,000	$ 799,000,000	$ —

2. December 31, 2019

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	3,884,001	3,884,001	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 3,884,001	$ 3,884,001	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 799,000,000	$ 799,000,000	$ —

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

Membership Stock		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
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	3,884,000	1,952,400	1,931,600	—	—	—

3. The Company had no collateral pledged to the FHLB as of March 31, 2020.

4. The Company had no borrowings from the FHLB as of March 31, 2020.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of March 31, 2020 and December 31, 2019, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

The Company's investment manager for the general account and guaranteed separate accounts (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 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 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

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

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

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in 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:

	March 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					
Preferred stocks - unaffiliated	$ —	$ —	$ 2,228	$ —	$ 2,228
Common stocks - unaffiliated	—	—	17,502	—	17,502
Real estate owned	—	—	14,500	—	14,500
Cash equivalents	246,794	—	—	—	246,794
Total bonds and stocks	246,794	—	34,230	—	281,024
Derivative assets					
Credit derivatives	—	4,547	—	—	4,547
Equity derivatives	—	—	1,183	—	1,183
Foreign exchange derivatives	—	10,108	—	—	10,108
Interest rate derivatives	—	114,575	106,405	—	220,980
Macro hedge program	—	52,152	288,507	—	340,659
Total derivative assets	—	181,382	396,095	—	577,477
Separate Account assets [1]	29,137,760	39,853,624	400,650	—	69,392,034
Total assets accounted for at fair value	$ 29,384,554	$ 40,035,006	$ 830,975	$ —	$ 70,250,535
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	$ —	$ (853)	$ —	$ —	$ (853)
Foreign exchange derivatives	—	(11,555)	—	—	(11,555)
Interest rate derivatives	—	(69,948)	—	—	(69,948)
Macro hedge program	—	(2,251)	(112,397)	—	(114,648)
Total liabilities accounted for at fair value	$ —	$ (84,607)	$ (112,397)	$ —	$ (197,004)

[1] Excludes approximately $2.3 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters.

The 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 ("Securities Working Group") and a Derivatives Valuation Group ("Derivatives Working 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.

Bonds and Stocks

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

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

The Company's investment 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 Securities Working Group of 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.

As to derivatives that are held by the Company as well as its investment manager's other clients, the Derivatives Working Group of 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. The Company's investment manager performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. As to derivatives that are held by the Company only, 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. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives for collateral purposes. 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.

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

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

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

Asset-backed securities ("ABS"), CDOs, CMBS and RMBS - 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. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These 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.

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

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

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 ABS, CMBS, CDOs and RMBS 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. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

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

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

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
All other corporate bonds – asset-backed	$ 10	$ —	$ —	$ —	$ 50	$ —	$ —	$ (60)	$ —
Preferred stocks - unaffiliated	1,907	—	—	—	(55)	376	—	—	2,228
Common stocks - unaffiliated	18,001	—	(499)	—	—	—	—	—	17,502
Real estate owned	14,500	—	—	—	—	—	—	—	14,500
Total bonds, stocks and real estate	34,418	—	(499)	—	(5)	376	—	(60)	34,230
Derivatives									
Equity derivatives	260	—	—	—	923	—	—	—	1,183
Interest rate derivatives	19,864	—	—	—	86,541	—	—	—	106,405
GMWB hedging instruments	16,333	—	—	—	(16,333)	—	—	—	—
Total derivatives [3]	36,457	—	—	—	71,131	—	—	—	107,588
Separate Accounts	470,015	500	(41,186)	(4,872)	(6,062)	751	(16,417)	(2,079)	400,650
Total assets	$ 540,890	$ 500	$ (41,685)	$ (4,872)	$ 65,064	$ 1,127	$ (16,417)	$ (2,139)	$ 542,468
Liabilities									
Derivatives									
Macro hedge program	$ (39,494)	$ —	$ —	$ 8,703	$ 210,265	$ 9,899	$ (13,263)	$ —	$ 176,110
Total derivatives [3]	(39,494)	—	—	8,703	210,265	9,899	(13,263)	—	176,110
Total liabilities	$ (39,494)	$ —	$ —	$ 8,703	$ 210,265	$ 9,899	$ (13,263)	$ —	$ 176,110

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.

[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.

[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

NOTES TO FINANCIAL STATEMENTS

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	March 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	$ 7,167,472	$ 6,585,824	$ 37,071	$ 6,768,698	$ 361,703	$ —	$ —
Preferred stocks - unaffiliated	58,694	58,682	—	34,617	24,077	—	—
Common stocks - unaffiliated	17,502	17,502	—	—	17,502	—	—
Mortgage loans	1,285,020	1,283,644	—	—	1,285,020	—	—
Cash, cash equivalents and short-term investments - unaffiliated	487,011	487,062	255,681	228,609	2,721	—	—
Derivative related assets	673,249	577,477	—	277,154	396,095	—	—
Contract loans	1,361,428	1,361,428	—	—	1,361,428	—	—
Surplus debentures	42,264	31,855	—	11,786	30,478	—	—
Separate Account assets [1]	69,392,034	69,392,034	29,137,760	39,853,624	400,650	—	—
Total assets	$ 80,484,674	$ 79,795,508	$ 29,430,512	$ 47,174,488	$ 3,879,674	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (220,763)	$ (223,747)	$ —	$ —	$ (220,763)	$ —	$ —
Derivative related liabilities	(202,497)	(197,004)	—	(90,100)	(112,397)	—	—
Separate Account liabilities	(69,392,034)	(69,392,034)	(29,137,760)	(39,853,624)	(400,650)	—	—
Total liabilities	$ (69,815,294)	$ (69,812,785)	$ (29,137,760)	$ (39,943,724)	$ (733,810)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.3 billion as of March 31, 2020.

(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	$ 7,300,329	$ 6,481,722	$ —	$ 6,810,519	$ 489,810	—	$ —
Preferred stocks – unaffiliated	57,987	57,308	—	34,746	23,241	—	—
Common stocks – unaffiliated	18,001	18,001	—	—	18,001	—	—
Mortgage loans	1,299,025	1,250,159	—	—	1,299,025	—	—
Cash, cash equivalents and short-term investments - unaffiliated	155,084	155,087	150,193	1,939	2,952	—	—
Derivative related assets	150,683	119,894	—	96,489	54,194	—	—
Contract loans	1,353,910	1,353,910	—	—	1,353,910	—	—
Surplus debentures	44,948	31,854	—	12,189	32,759	—	—
Separate Account assets [1]	74,698,493	74,698,493	35,088,113	39,140,365	470,015	—	—
Total assets	$ 85,078,460	$ 84,166,428	$ 35,238,306	$ 46,096,247	$ 3,743,907	—	$ —
Liabilities							
Liability for deposit–type contracts	$ (227,612)	$ (230,693)	$ —	$ —	$ (227,612)	$ —	$ —
Derivative related liabilities	(130,918)	(125,330)	—	(73,687)	(57,231)	—	—
Separate Account liabilities	(74,698,493)	(74,698,493)	(35,088,113)	(39,140,365)	(470,015)	—	—
Total liabilities	$ (75,057,023)	$ (75,054,516)	$ (35,088,113)	$ (39,214,052)	$ (754,858)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.5 billion as of December 31, 2019.

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

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

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

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

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

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

D. At March 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

The impact of the outbreak and continuing spread 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 COVID-19 public health crises on the financial markets, overall economy and our operations are uncertain, as is the efficacy of government and central bank interventions. Additionally, we are unable to determine what, if any, actions our regulators may take in response to the COVID-19 public health crisis and its impact on 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 quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods.

Effective May 2020, Talcott requested and received an extension from the Department to file the first quarter 2020 Statutory quarterly statement on or before June 15, based on State of Connecticut Covid-19 directives to restrict office contact through May 20. The Company will be filing the first quarter statement by May 15 without a signed jurat page. The Company will amend its filing on or before June 15 with a signed jurat page.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 15, 2020.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

    a. For the periods ended March 31, 2020, and December 31, 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 $129,324,689 and $5,480,251, respectively.

    b. For the periods ended March 31, 2020, and December 31, 2019, the total amount of reinsurance credit taken for this agreement was $163,702,138 and $6,937,027, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019

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

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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 location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Ethics was last updated on January 9, 2020 for technical, administrative and other non-substantive changes.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 3,982

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:

The Company has $259,172,854 of cash and bonds pledged as collateral for derivative activity; $3,884,000 FHLB capital stock; $2,773,281 of short term investments subject to reverse repurchase agreements; and $68,491,238 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 27,712,014

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,040,990,002	1,399,589,956
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,040,990,002	$ 1,399,589,956
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

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

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

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

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

17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was 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 reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$
	1.12 Residential mortgages	$74,768,520
	1.13 Commercial mortgages	$1,208,875,493
	1.14 Total mortgages in good standing	$1,283,644,013
1.2	Long-term mortgages in good standing with restructured terms	
	1.21 Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
	1.31 Farm mortgages	$
	1.32 Residential mortgages	$
	1.33 Commercial mortgages	$
	1.34 Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
	1.41 Farm mortgages	$
	1.42 Residential mortgages	$
	1.43 Commercial mortgages	$
	1.44 Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$1,283,644,013
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
	1.61 Farm mortgages	$
	1.62 Residential mortgages	$
	1.63 Commercial mortgages	$
	1.64 Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
	2.1 A&H loss percent	
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

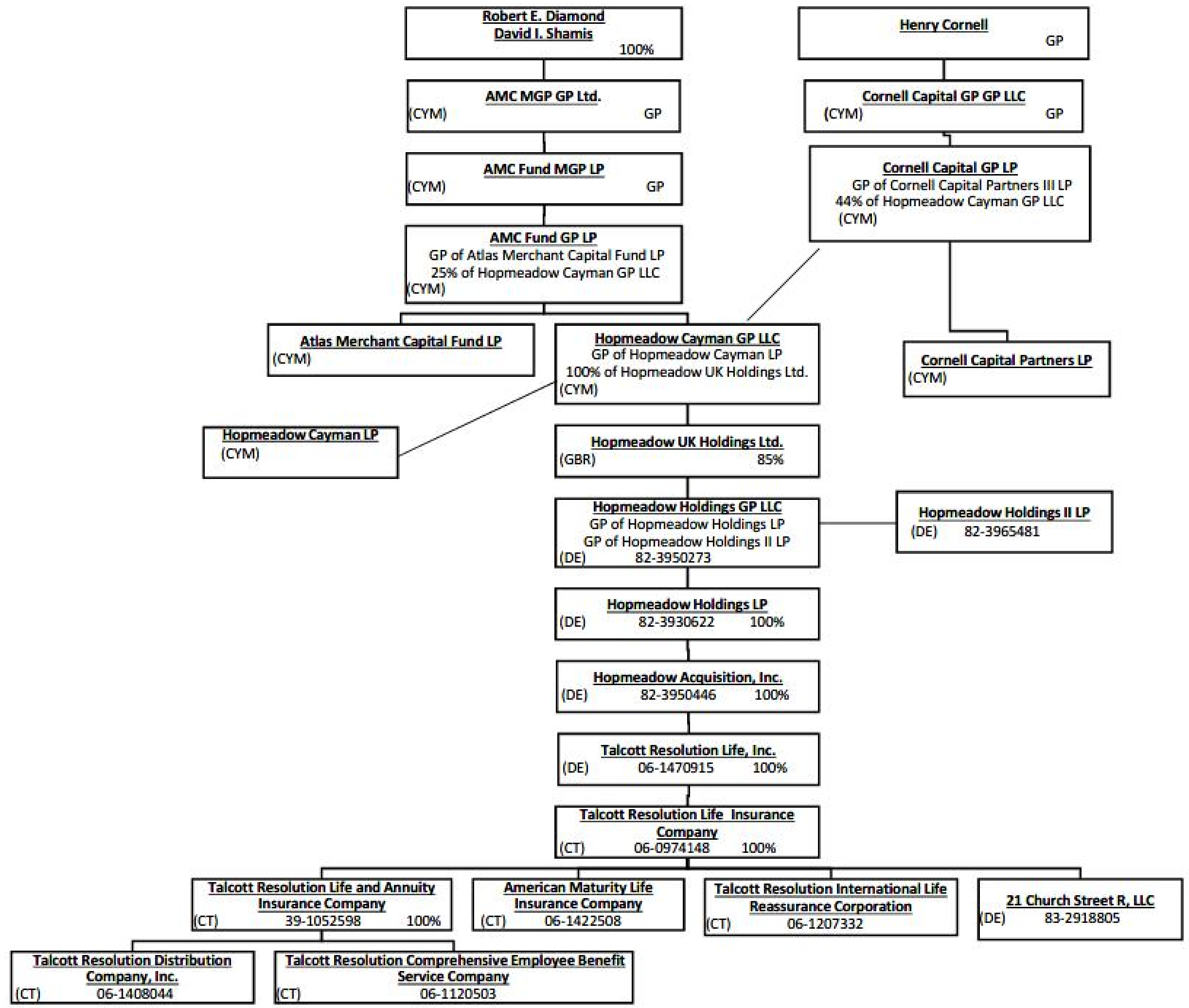
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	43,139	514,077	111,428	3,089,876	3,758,520	7,503,991
2. Alaska AK	L	8,917	33,797	24,596	1,765,045	1,832,355	2,009,076
3. Arizona AZ	L	132,859	633,660	72,711	1,676,183	2,515,413	4,789,623
4. Arkansas AR	L	115,688		42,021	1,119,844	1,277,553	1,359,018
5. California CA	L	1,544,229	4,003,947	433,743	52,505,721	58,487,640	38,167,326
6. Colorado CO	L	189,338	750,337	95,203	1,070,560	2,105,438	2,397,621
7. Connecticut CT	L	542,162	(262,880)	105,166	9,289,979	9,674,427	8,367,469
8. Delaware DE	L	58,340	19,691	11,221	134,639,386	134,728,638	1,281,208
9. District of Columbia DC	L	18,402		11,624	135,415	165,441	646,299
10. Florida FL	L	1,454,805	2,527,008	730,289	16,272,490	20,984,592	25,611,804
11. Georgia GA	L	269,011	475,291	174,537	5,249,192	6,168,031	11,329,539
12. Hawaii HI	L	180,168	195,245	489,435	569,725	1,434,573	2,278,997
13. Idaho ID	L	66,572		30,672	431,964	529,208	691,478
14. Illinois IL	L	833,521	1,505,674	286,782	4,202,190	6,828,167	15,144,371
15. Indiana IN	L	243,030	117,705	209,491	5,051,366	5,621,592	3,395,991
16. Iowa IA	L	1,142,709	2,450	30,082	1,423,024	2,598,265	3,114,098
17. Kansas KS	L	51,174	33,623	34,693	1,178,314	1,297,804	2,220,290
18. Kentucky KY	L	48,557	109,634	49,052	1,979,117	2,186,360	5,088,456
19. Louisiana LA	L	245,443	10,011	62,287	8,911,607	9,229,348	8,625,151
20. Maine ME	L	54,116	194,666	41,227	797,102	1,087,111	3,355,669
21. Maryland MD	L	250,680	243,949	165,954	3,356,288	4,016,871	5,155,359
22. Massachusetts MA	L	215,483	249,493	136,986	5,322,571	5,924,533	4,540,888
23. Michigan MI	L	278,216	686,857	113,497	5,976,863	7,055,433	8,886,032
24. Minnesota MN	L	741,390	440,219	112,595	32,436,094	33,730,298	10,425,579
25. Mississippi MS	L	92,329	203,788	31,708	729,565	1,057,390	3,073,916
26. Missouri MO	L	117,025	600,603	124,441	2,846,297	3,688,366	4,772,830
27. Montana MT	L	50,232	11,563	17,768	1,061,817	1,141,380	1,295,135
28. Nebraska NE	L	48,309	71,518	45,688	516,322	681,837	1,341,586
29. Nevada NV	L	53,495	71,235	48,720	3,834,797	4,008,247	13,088,073
30. New Hampshire NH	L	53,078	159,094	12,634	1,087,056	1,311,862	784,723
31. New Jersey NJ	L	1,928,922	2,114,898	73,463	10,352,183	14,469,466	17,168,791
32. New Mexico NM	L	48,166	36,474	60,983	738,287	883,910	373,910
33. New York NY	L	18,715,939	7,232,236	1,355,081	18,570,718	45,873,974	10,548,197
34. North Carolina NC	L	372,650	2,343,258	116,525	3,898,607	6,731,040	8,507,834
35. North Dakota ND	L	34,853		7,363	3,279,182	3,321,398	3,343,938
36. Ohio OH	L	372,873	427,035	191,218	6,510,361	7,501,487	8,934,197
37. Oklahoma OK	L	175,680	598,307	141,831	1,418,321	2,334,139	2,334,406
38. Oregon OR	L	88,501	252,737	64,373	2,363,095	2,768,706	2,392,852
39. Pennsylvania PA	L	638,163	1,717,141	213,516	30,452,355	33,021,175	2,624,051
40. Rhode Island RI	L	56,664	77,168	37,824	379,783	551,439	753,119
41. South Carolina SC	L	2,646,206	(531,972)	95,828	1,970,375	4,180,437	4,062,822
42. South Dakota SD	L	13,232	108,424	(9,145)	1,486,778	1,599,289	965,264
43. Tennessee TN	L	229,020	270,886	107,673	4,732,858	5,340,437	10,723,153
44. Texas TX	L	753,016	2,399,039	324,567	20,741,257	24,217,879	30,251,817
45. Utah UT	L	424,031	299,448	654,517	632,858	2,010,854	1,832,166
46. Vermont VT	L	96,080	187,129	148,247	1,298,385	1,729,841	1,292,708
47. Virginia VA	L	319,903	1,984,124	786,687	2,862,294	5,953,008	7,228,050
48. Washington WA	L	248,582	1,111,871	165,061	8,275,821	9,801,335	556,038
49. West Virginia WV	L	13,812	352,018	31,241	1,390,476	1,787,547	3,822,036
50. Wisconsin WI	L	156,166	303,041	71,723	6,527,455	7,058,385	587,769
51. Wyoming WY	L	13,306	59,324	12,916	359,752	445,298	998,251
52. American Samoa AS	N					0	
53. Guam GU	N	6		259		265	1,141
54. Puerto Rico PR	N	3,764		552	158	4,474	9,611
55. US Virgin Islands VI	N			659		659	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	431,534		615	8,768	440,917	15,888
58. Aggregate Other Alien OT	XXX	20,367	0	7,356	0	27,723	0
59. Subtotal	XXX	36,943,853	34,944,841	8,517,184	436,775,897	517,181,775	320,069,605
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	(78,242)				(78,242)	
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	85,544				85,544	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	36,951,155	34,944,841	8,517,184	436,775,897	517,189,077	320,069,605
96. Plus Reinsurance Assumed	XXX	67	2,647	24	140,150	142,888	
97. Totals (All Business)	XXX	36,951,222	34,947,488	8,517,208	436,916,047	517,331,965	320,069,605
98. Less Reinsurance Ceded	XXX	70,485,500	13,372,993	8,517,128	435,812,631	528,188,252	319,009,162
99. Totals (All Business) less Reinsurance Ceded	XXX	(33,534,278)	21,574,495	80	1,103,416	(10,856,287)	1,060,443
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	20,367		7,356		27,723	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary 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	20,367	0	7,356	0	27,723	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary 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 Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	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	6

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

* 8 8 0 7 2 2 0 2 0 4 9 0 0 0 0 0 1 *

* 8 8 0 7 2 2 0 2 0 4 4 7 0 0 0 0 1 *

* 8 8 0 7 2 2 0 2 0 3 6 5 0 0 0 0 1 *

* 8 8 0 7 2 2 0 2 0 4 4 8 0 0 0 0 1 *

* 8 8 0 7 2 2 0 2 0 4 4 5 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds	20,700,724	21,236,879
2505. Accrued interest on derivatives in a liability position	7,811,216	1,132,321
2506. Miscellaneous liabilities	2,570,052	1,862,140
2507. Interest on policy or contract funds due or accrued	1,192,296	1,195,541
2597. Summary of remaining write-ins for Line 25	32,274,288	25,426,881

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,500,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		14,500,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	92,949	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	14,407,051	14,500,000
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	14,407,051	14,500,000

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,250,428,475	1,105,232,868
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	91,410,384	213,378,236
2.2 Additional investment made after acquisition	15,165,026	89,285,101
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	37,756	58,457
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(131,036)	(4,341,529)
7. Deduct amounts received on disposals	72,940,628	153,034,298
8. Deduct amortization of premium and mortgage interest points and commitment fees	14,613	150,360
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,283,955,364	1,250,428,475
12. Total valuation allowance	(311,351)	(269,303)
13. Subtotal (Line 11 plus Line 12)	1,283,644,013	1,250,159,172
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,283,644,013	1,250,159,172

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	467,333,796	403,961,752
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,677,250	15,290,611
2.2 Additional investment made after acquisition	19,620,989	105,491,636
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	10,498,292	13,692,765
6. Total gain (loss) on disposals		(3,193)
7. Deduct amounts received on disposals	6,586,033	58,974,516
8. Deduct amortization of premium and depreciation	(650)	15,047
9. Total foreign exchange change in book/adjusted carrying value		2,909
10. Deduct current year's other-than-temporary impairment recognized	2,738,863	12,113,121
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	492,806,080	467,333,796
12. Deduct total nonadmitted amounts	2,062	250,840
13. Statement value at end of current period (Line 11 minus Line 12)	492,804,018	467,082,956

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,598,021,367	8,285,608,648
2. Cost of bonds and stocks acquired	433,090,483	1,676,597,701
3. Accrual of discount	3,132,657	12,528,347
4. Unrealized valuation increase (decrease)	358,395,639	(36,660,624)
5. Total gain (loss) on disposals	463,977	22,172,110
6. Deduct consideration for bonds and stocks disposed of	321,877,729	2,333,454,331
7. Deduct amortization of premium	6,819,915	29,201,141
8. Total foreign exchange change in book/adjusted carrying value	(1,876,290)	165,156
9. Deduct current year's other-than-temporary impairment recognized	1,527,907	3,204,034
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	591,183	3,469,535
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,061,593,465	7,598,021,367
12. Deduct total nonadmitted amounts	12,111,912	12,068,670
13. Statement value at end of current period (Line 11 minus Line 12)	8,049,481,553	7,585,952,697

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,460,384,905	1,461,138,643	420,573,880	(858,701,163)	4,642,248,505			4,460,384,905
2. NAIC 2 (a)	1,803,090,573	153,625,737	850,607,116	827,036,837	1,933,146,031			1,803,090,573
3. NAIC 3 (a)	135,466,047	32,208,862	32,144,172	23,864,101	159,394,838			135,466,047
4. NAIC 4 (a)	33,290,529	2,485,435	5,154,015	1,237,937	31,859,886			33,290,529
5. NAIC 5 (a)	52,435,526	529,471	3,465,447	(100,505)	49,399,045			52,435,526
6. NAIC 6 (a)	9,986			209,059	219,045			9,986
7. Total Bonds	6,484,677,566	1,649,988,148	1,311,944,630	(6,453,734)	6,816,267,350	0	0	6,484,677,566
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	34,069,876			592,795	34,662,672			34,069,876
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5	11,145,921	72,199		(7)	11,218,113			11,145,921
13. NAIC 6	12,092,197	763,970		(54,939)	12,801,229			12,092,197
14. Total Preferred Stock	57,307,995	836,169	0	537,849	58,682,013	0	0	57,307,995
15. Total Bonds and Preferred Stock	6,541,985,561	1,650,824,318	1,311,944,630	(5,915,885)	6,874,949,363	0	0	6,541,985,561

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....162,095,801; NAIC 2 \$.....68,351,806; NAIC 3 \$..........0; NAIC 4 \$..........0; NAIC 5 \$..........0; NAIC 6 \$..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	42,529,759	XXX	42,480,955	74,097	38,866

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,955,306	132,096,183
2. Cost of short-term investments acquired	39,707,673	150,468,257
3. Accrual of discount	51,776	497,811
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(13,206)
6. Deduct consideration received on disposals	182,025	280,069,872
7. Deduct amortization of premium	2,971	23,866
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,529,759	2,955,306
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	42,529,759	2,955,306

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(5,436,226)
2.	Cost paid/(consideration received) on additions	(16,281,432)
3.	Unrealized valuation increase/(decrease)	394,633,540
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	92,173,569
6.	Considerations received/(paid) on terminations	84,702,172
7.	Amortization	103,826
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	(17,460)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	380,473,646
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	380,473,646

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				16,188,832
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(1,183,822)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	3,748,312			
3.14	Section 1, Column 18, prior year	(3,994,457)	7,742,769	7,742,769	
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	3,748,312			
3.24	Section 1, Column 19, prior year	(3,994,457)			
3.25	SSAP No. 108 adjustments		7,742,769	7,742,769	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		9,694,376		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	13,688,836			
4.23	SSAP No. 108 adjustments		13,688,836		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(3,994,460)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				3,994,460
5.2	Total gain (loss) adjusted into the hedged item(s) for the 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)				15,005,010
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				15,005,010

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	349,744	348,618	405,280	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	45,530	00287Y BR 9	ABBVIE INC..	2FE............	348,618	359,750
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	16,429,348	16,598,913	19,496,787	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	2,138,787	3140J8 LL 5	FNMA 30YR..	1................	16,598,913	17,358,000
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	4,951,070	4,952,291	5,867,854	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	644,535	3138ER NP 1	FNMA 30YR..	1................	4,952,291	5,223,319
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	11,041,357	10,549,267	14,428,888	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	1,437,373	31396V NH 7	FNMA_07-26..	1................	10,549,267	12,991,515
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	3,220,795	3,220,795	3,933,199	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	419,286	83162C ZZ 9	SBAP_18-20K..	1FE............	3,220,795	3,513,913
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	28,570,650	30,186,859	46,109,910	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	3,719,352	912810 SE 9	TREASURY BOND..............................	1................	30,186,859	42,390,559
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1................	35,437,036	35,437,036	42,573,023	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	4,613,224	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU	1................	35,437,036	37,959,799
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	6,588,933	7,193,535	11,578,546	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	3,934,559	00287Y BD 0	ABBVIE INC..	2FE............	7,193,535	7,643,986
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	11,670,435	11,622,021	22,088,010	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	6,968,961	20030N CM 1	COMCAST CORPORATION.................	1FE............	11,622,021	15,119,049
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	3,875,557	3,947,072	6,373,027	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	2,314,276	12593Y BE 2	COMM_16-CR28..................................	1FM...........	3,947,072	4,058,751
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	2,280,598	2,374,266	3,987,312	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	1,361,851	126408 HN 6	CSX CORP..	2FE............	2,374,266	2,625,460
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	4,407,601	4,407,467	7,159,419	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	2,631,984	269330 AA 4	E3_19-1..	1FE............	4,407,467	4,527,435
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	1,945,073	1,988,846	3,185,688	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	1,161,494	50190D AJ 5	LCCM_17-LC26..................................	1FM...........	1,988,846	2,024,194
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	12,666,020	12,666,020	17,685,990	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	7,563,471	629682 AA 3	NADG_19-1..	1FE............	12,666,020	10,122,519
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	3,573,696	3,572,595	5,507,404	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	2,134,020	86212X AA 8	STR_19-1..	1FE............	3,572,595	3,373,383
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	15,466,244	15,540,991	23,605,149	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	9,235,616	89172U AD 0	TPMT_16-4..	1FE............	15,540,991	14,369,533
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	19,121,965	19,320,978	29,410,723	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	11,418,617	89173H AC 0	TPMT_17-2..	1FM...........	19,320,978	17,992,106
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1................	3,403,877	3,492,148	5,599,301	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48................	....	2,032,614	95001Q AX 9	WFCM_18-C46....................................	1FM...........	3,492,148	3,566,688
9999999999.	Total..			187,419,720	268,995,508	.....XXX.....	.....XXX.....	..............................XXX........................	0	63,775,549	........XXX..........	..............................XXX........................	XXX	187,419,720	205,219,959

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	187,412,937	0	0	0	0	0	0	2	187,412,937
2. Add: Opened or acquired transactions									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	48,634	XXX		XXX		XXX		XXX	48,634
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	41,851	XXX		XXX		XXX		XXX	41,851
7. Ending Inventory	2	187,419,720	0	0	0	0	0	0	2	187,419,720

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	380,473,646	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	15,005,010	
3.	Total (Line 1 plus Line 2)		395,478,656
4.	Part D, Section 1, Column 5	592,482,246	
5.	Part D, Section 1, Column 6	(197,003,590)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	470,752,739	
8.	Part B, Section 1, Column 13	2,168,936	
9.	Total (Line 7 plus Line 8)		472,921,675
10.	Part D, Section 1, Column 8	675,418,208	
11.	Part D, Section 1, Column 9	(202,496,533)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	105,069,244	
14.	Part B, Section 1, Column 20	16,099,775	
15.	Part D, Section 1, Column 11	121,169,019	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	145,131,220	96,778,764
2. Cost of cash equivalents acquired	2,271,524,666	8,301,722,297
3. Accrual of discount	831,578	7,789,143
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	146	(278)
6. Deduct consideration received on disposals	1,981,842,624	8,261,130,713
7. Deduct amortization of premium		27,993
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	435,644,985	145,131,220
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	435,644,985	145,131,220

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
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 - Residential Mortgages - All Other								
BHM239RJ1	ATLANTA	GA		02/27/2020	3.420	37,167,531	4,329,500	60,359,318
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	37,167,531	4,329,500	60,359,318
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	4.770	14,989,253		39,315,709
BHM1947Z4	FAIRFAX	VA		02/29/2020	3.220		(3,000)	
BHM1QXUM4	PHOENIX	AZ		02/04/2020	3.320			
BHM1TM2K0	MIAMI	FL		03/02/2020	4.560		2,072,408	5,058,905
BHM1YFLA0	LACEY	WA		03/26/2020	4.970		954,550	1,511,565
BHM217CD6	UPLAND	GA		02/28/2020	3.540	4,600,000		10,337,222
BHM21LBR5	MADISON	WI		02/11/2020	3.550	10,709,677		16,589,353
BHM21Z2L7	PHILLIPSBURG	NJ		03/02/2020	4.220		7,811,568	18,427,440
BHM228G23	SAN DIEGO	CA		02/06/2020	3.700	7,743,922		14,534,387
BHM23L3R2	DAVENPORT	FL		03/17/2020	3.480	4,000,000		21,469,767
BHM240L06	CORAL SPRINGS	FL		03/31/2020	3.000	5,800,000		11,360,825
BHM245W94	HOUSTON	TX		03/30/2020	3.120	6,400,000		13,022,609
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	54,242,852	10,835,526	151,627,783
0899999. Total - Mortgages in Good Standing				XXX	XXX	91,410,383	15,165,026	211,987,101
3399999. Total Mortgages				XXX	XXX	91,410,383	15,165,026	211,987,101

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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																	
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019	02/01/2020	21,173		(531)			(531)		20,642	20,642			0
BHM23BQ81	SAN BRUNO	CA		12/09/2011	01/01/2020	54,171					0		54,171	54,171			0
BHM2CASC2	MADISON	WI		09/11/2019	02/01/2020	20,274					0		20,274	20,274			0
0199999. Total - Mortgages Closed by Repayment						95,618	0	(531)	0	0	(531)	0	95,087	95,087	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	03/01/2020	47,413					0		47,413	47,413			0
BHM01FKF8	BALTIMORE	MD		12/21/2005	03/01/2020	73,536					0		73,536	73,536			0
BHM01JC69	NEW YORK	NY		05/10/2019	03/01/2020	33,787		(2,750)			(2,750)		31,037	31,037			0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	03/01/2020	215,391					0		215,391	215,391			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	03/01/2020	180,349					0		180,349	180,349			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	03/01/2020	7,002		59			59		7,061	7,061			0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	03/01/2020	5,342					0		5,342	5,342			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	03/01/2020	23,061					0		23,061	23,061			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	03/01/2020	151,172					0		151,172	151,172			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0JEJL1	MULTI-CITY	MU		05/10/2019	03/01/2020	33,637		(354)			(354)		33,283	33,283			0
BHM0JEJN7	MULTI-CITY	MU		05/10/2019	03/01/2020	33,479		(374)			(374)		33,106	33,106			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	03/01/2020	19,605					0		19,605	19,605			0
BHM0JMW53	STAMFORD	CT		03/18/2011	03/01/2020	164,272					0		164,272	164,272			0
BHM0K4486	MULTI-CITY	MD		09/14/2011	03/01/2020	146,769					0		146,769	146,769			0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	03/01/2020	104,309					0		104,309	104,309			0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	03/01/2020	64,141					0		64,141	64,141			0
BHM0KTYD7	IRVINE	CA		09/28/2011	03/01/2020	11,662					0		11,662	11,662			0
BHM0KTYG0	IRVINE	CA		10/26/2011	03/01/2020	91,219					0		91,219	91,219			0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012	03/01/2020	22,385					0		22,385	22,385			0
BHM0L6753	MULTI-CITY	MU		04/11/2012	03/01/2020	41,369		(383)			(383)		40,986	40,986			0
BHM0L83Z7	IRVINE	CA		03/28/2012	03/01/2020	69,616					0		69,616	69,616			0
BHM0L8411	IRVINE	CA		03/28/2012	03/01/2020	63,814					0		63,814	63,814			0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	03/01/2020	40,609					0		40,609	40,609			0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011	03/01/2020	16,966					0		16,966	16,966			0
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	03/01/2020						0		62,893	62,893			0
BHM0LKG86	ENCINITAS	CA		02/16/2012	03/01/2020	109,811					0		109,811	109,811			0
BHM0LZHT6	CARLSBAD	CA		04/03/2012	03/01/2020	17,316					0		17,316	17,316			0
BHM0M2AN8	CHICAGO	IL		04/24/2012	03/01/2020	71,686					0		71,686	71,686			0
BHM0M2C06	EVANSTON	IL		04/28/2015	03/01/2020	29,466					0		29,466	29,466			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	03/01/2020	783,317					0		783,317	783,317			0
BHM0MH1N5	WASHINGTON	DC		06/28/2012	03/01/2020	56,996					0		56,996	56,996			0
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019	03/01/2020	9,552		(398)			(398)		9,154	9,154			0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	02/01/2020	10,954					0		10,954	10,954			0
BHM0T2SQ5	BOSTON	MA		04/28/2015	03/01/2020	5,224					0		5,224	5,224			0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	03/01/2020	54,686					0		54,686	54,686			0
BHM0U02F9	BOSTON	MA		04/28/2015	03/01/2020	12,440					0		12,440	12,440			0
BHM0UBFX2	NEW YORK	NY		08/07/2013	02/01/2020	29,632					0		29,632	29,632			0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	03/01/2020	27,547					0		27,547	27,547			0
BHM0UPQ68	BOSTON	MA		09/13/2013	03/01/2020	26,820					0		26,820	26,820			0
BHM0V2CJ5	DALLAS	TX		10/03/2013	03/01/2020	29,421					0		29,421	29,421			0
BHM0XQNM1	TIMONIUM	MD		01/15/2014	03/01/2020	90,395					0		90,395	90,395			0
BHM13T3U0	CHARLESTON	SC		05/10/2019	03/01/2020	36,024		(76)			(76)		35,948	35,948			0
BHM15T4C7	LAUREL	MD		05/10/2019	03/01/2020	29,094		1,402			1,402		30,497	30,497			0
BHM15X6S1	GLEN MILLS	PA		05/10/2019	03/01/2020	40,553		1,696			1,696		42,249	42,249			0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	03/01/2020	59,321					0		59,321	59,321			0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	03/01/2020	44,221					0		44,221	44,221			0
BHM1EZCW0	RALEIGH	NC		01/19/2016	03/01/2020	20,686					0		20,686	20,686			0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	03/01/2020	17,882					0		17,882	17,882			0
BHM1K89H0	CARROLLTON	TX		02/16/2017	02/01/2020	45,792					0		45,792	45,792			0
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016	03/01/2020	32,346					0		32,346	32,346			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM1MK122	CHARLESTON	SC		01/20/2017	03/01/2020	44,603					0		44,603	44,603			0
BHM1R8X11	JERICHO	NY		08/31/2017	01/01/2020	225,129		2,259			2,259		227,388	227,388			0
BHM1T12H3	COLUMBUS	OH		12/19/2017	03/01/2020	7,114					0		7,114	7,114			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	03/01/2020	247,741					0		247,741	247,741			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	03/01/2020	1,412,700		2,507			2,507		1,415,207	1,415,207			0
BHM1ZBA51	WILMINGTON	SC		05/10/2019	02/01/2020	42,831					0		42,831	42,831			0
BHM20ZLX1	DEAR PARK	NY		09/30/2019	03/01/2020	57,578					0		57,578	57,578			0
BHM21C6E0	MIAMI	FL		08/14/2019	03/01/2020	137,114		511			511		137,625	137,625			0
BHM21LBR5	MADISON	WI		02/11/2020	03/01/2020						0		10,155	10,155			0
0299999. Total - Mortgages With Partial Repayments						5,526,898	0	4,098	0	0	4,098	0	5,604,044	5,604,044	0	0	0
Mortgages Disposed																	
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019	02/06/2020	5,625,027		(5,772)			(5,772)		5,621,890	5,488,261		(133,629)	(133,629)
BHM1QXUM4	PHOENIX	AZ		07/07/2017	02/04/2020	3,125,000					0		3,125,000	3,125,000			0
BHM239RJ1	ATLANTA	GA		02/27/2020	03/26/2020			15,788			15,788		41,512,819	41,515,412		2,594	2,594
BHM23BQ81	SAN BRUNO	CA		12/09/2011	01/08/2020	10,703,253					0		10,703,253	10,703,253			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						25,862,852	0	10,016	0	0	10,016	0	67,372,533	67,241,497	0	(131,035)	(131,035)
0599999. Total Mortgages						31,485,367	0	13,584	0	0	13,584	0	73,071,664	72,940,629	0	(131,035)	(131,035)

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/ Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
BHM1JL JQ 2	AEA INVESTORS SBF III LP	NEW YORK	NY	CAPITAL CALL		03/31/2020	3		1,108,394		890,676	4.094
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL		03/27/2020	3		29,791		1,826,530	0.202
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL		03/23/2020	3		1,377,026		3,553,105	0.082
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL		01/15/2020	3		14,351		1,964,053	0.486
BHM1VF GN 1	CAPITAL PARTNERS INCOME FUND III L	NORWALK	CT	CAPITAL CALL		01/07/2020	3		921,960		11,136,883	2.917
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL		01/17/2020	3		19,354		958,116	1.902
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL		01/17/2020	3		46,552		3,373,985	1.941
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL CALL		01/10/2020	3		167,775		5,736,438	3.257
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL		03/30/2020	3		10,489		787,511	3.353
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL		01/02/2020	3		1,366,962		3,048,461	2.650
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL		01/28/2020	3		18,444		146,509	3.373
BHM1GW W0 3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL		01/29/2020	3		1,683,072		2,072,843	3.387
BHM1UU YN 9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL		01/16/2020	3		1,560,000		7,740,000	5.712
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL		01/17/2020	3		55,758		5,484,619	1.069
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	CAPITAL CALL		01/16/2020			39,005		1,470,341	0.530
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL		01/06/2020	3		178,311			4.689
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL		02/07/2020	3		398,235		858,163	0.970
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL CALL		01/15/2020		1,416,400			18,688,102	0.143
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL		01/31/2020			1,528,747		19,184,358	1.077
BHM1B4 26 0	LINEAGE CAPITAL II LP	BOSTON	MA	CAPITAL CALL		03/17/2020	3		442,000		1,228,500	2.640
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL		03/13/2020	3		2,132,197		5,528,730	1.833
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL CALL		02/07/2020			9,507		566,309	0.208
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL		01/06/2020	3		435,674		2,154,122	2.489
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL		01/02/2020	3		53,417		4,596,141	1.729
BHM1NB HY 4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL		03/04/2020	3		937,731		5,447,198	1.267
BHM23R CZ 1	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020		326,085				0.598
BHM23R D1 5	PLASTIC TECHNOLOGY HOLDINGS LLC	CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020		2,934,765				5.382
BHM1KN K1 9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	CAPITAL CALL		02/19/2020	3		1,500,000		3,000,000	2.957
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL		03/31/2020	3		648,000		4,388,750	5.047
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL		02/26/2020			144,788		10,045,029	0.325
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL		01/10/2020	3		183		1,085,023	0.533
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL		03/06/2020	3		206,190		10,431,181	1.010
BHM03C AA 5	THE HURON FUND III LP	DETROIT	MI	CAPITAL CALL		03/09/2020	3		610,000		545,073	2.778
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL		03/30/2020	3		91,193		11,309,139	3.722
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL		02/21/2020	3		692,140		2,379,265	3.751
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL		01/06/2020	1		12,004		1,246,794	6.644
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL		01/06/2020	1		58,153		1,459,875	16.238
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL		01/07/2020	1		145,621		465,732	1.824
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL		01/08/2020	1		671,138		5,768,662	3.123

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL		01/17/2020	3		148,920		8,041,486	2.201
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL		01/23/2020	3		86,453		1,703,881	1.445
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,677,250	19,549,536	0	170,311,583	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL		02/21/2020			19,533		892,518	12.747
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL		02/03/2020			18,691		253,220	18.000
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN	CAPITAL CALL		01/10/2020			33,228			9.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	71,453	0	1,145,738	XXX
4899999. Subtotal - Unaffiliated								4,677,250	19,620,989	0	171,457,321	XXX
5099999. Totals								4,677,250	19,620,989	0	171,457,321	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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 or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/21/2012	03/27/2020	28,816	481				481		29,297	29,297			0	1,808
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL DISTRIBUTION	07/29/2013	02/03/2020	105,723	1,252				1,252		106,975	106,975			0	6,174
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	11/04/2011	01/13/2020	153,750	(63,197)				(63,197)		90,553	90,553			0	
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/20/2018	01/15/2020	467,955	(85,404)				(85,404)		382,551	382,551			0	28,137
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/19/2016	03/12/2020	7,539	(2,521)				(2,521)		5,018	5,018			0	189
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	09/21/2017	03/27/2020	434,258	(35,194)				(35,194)		399,064	399,064			0	
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	VARIOUS	02/02/2016	03/31/2020	2,315,855	(344,035)				(344,035)		2,368,794	2,368,794			0	453,177
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	VARIOUS	05/24/2013	03/09/2020	2,174			2,174		(2,174)						0	
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/10/2016	01/30/2020	85,909	(5,445)				(5,445)		80,464	80,464			0	876
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/31/2006	02/20/2020	1,387	(260)				(260)		1,126	1,126			0	260
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL DISTRIBUTION	02/29/2012	01/28/2020	48,006	7,966				7,966		55,973	55,973			0	2,955
BHM035 2R 2	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	11/23/2010	01/17/2020	35,137	(5,693)				(5,693)		29,444	29,444			0	0
BHM025 M2 6	FAITH MEDIA HOLDINGS LLC	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION.	11/25/2013	02/03/2020	4	(4)				(4)						0	
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016	01/17/2020	10,470	139				139		10,609	10,609			0	(253)
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	03/11/2011	03/31/2020						0		424,573	424,573			0	
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP	OAKS	PA	CAPITAL DISTRIBUTION	12/29/2017	03/13/2020	19,280	1,866				1,866		21,146	21,146			0	
BHM025 L8 4	INTERMEDIA PARTNERS VII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	01/05/2007	03/12/2020	14					0		14	14			0	(14)
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL DISTRIBUTION	01/15/2020	03/26/2020						0		112,876	112,876			0	11,084

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

1	2	Location		5	6	7	8	Changes 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
BHM016 JV 5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER	05/24/2006	03/31/2020						0		132,945	132,945			0	
995660 63 6	MIDMARK EQUITY PARTNERS II	CHATHAM	NJ	CAPITAL DISTRIBUTION	06/01/2004	03/31/2020	308,451	(308,451)				(308,451)						0	267,643
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2017	03/13/2020	11,146	(171)				(171)		10,975	10,975			0	1,452
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL DISTRIBUTION	03/15/2016	03/05/2020	1,940,456	(288,798)				(288,798)		1,651,658	1,651,658			0	172,340
BHM032 S5 9	NEW SILK ROUTE PE ASIA FUND	NEW YORK	IND.	CAPITAL DISTRIBUTION	03/05/2008	02/21/2020	211,417	81,281				81,281		292,698	292,698			0	(0)
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/28/2016	02/26/2020	457,682	(93,524)				(93,524)		364,158	364,158			0	2,196
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2018	03/06/2020	2,310	162				162		2,472	2,472			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,647,740	(1,139,551)	0	2,174	0	(1,141,726)	0	6,573,382	6,573,382	0	0	0	948,024
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM0Z6 G5 8	ANSLEY FALLS (JV EQUITY)	CHARLOTTE	NC	CAPITAL CALL	07/03/2017	01/15/2020	0	12,651				12,651		12,651	12,651			0	15,778
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							0	12,651	0	0	0	12,651	0	12,651	12,651	0	0	0	15,778
4899999. Subtotal - Unaffiliated							6,647,740	(1,126,901)	0	2,174	0	(1,129,075)	0	6,586,033	6,586,033	0	0	0	963,802
5099999. Totals							6,647,740	(1,126,901)	0	2,174	0	(1,129,075)	0	6,586,033	6,586,033	0	0	0	963,802

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38380N 5G 0	GNR_20-25 IS		02/19/2020	JEFFERIES & CO. INC		5,981,206		45,351	1
912810 SL 3	TREASURY BOND		03/27/2020	Various		71,585,313	64,000,000	130,604	1
912828 ZC 7	TREASURY NOTE		03/06/2020	JP MORGAN SECURITIES LLC		9,326,434	9,100,000	2,782	1
0599999. Total - Bonds - U.S. Government						86,892,953	73,100,000	178,737	XXX
Bonds - All Other Government									
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	D	02/25/2020	STIFEL, NICOLAUS & COMPANY INCORPOR		474,000	400,000	8,919	2FE
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	02/24/2020	MARKET AXESS TRADING PLATFORM		215,728	200,000	938	2FE
09681M AK 4	BOC AVIATION LTD	D	02/20/2020	CITIGROUP GLOBAL MARKETS, INC		1,013,780	1,000,000	13,583	1FE
30216J AE 5	EXPORT-IMPORT BANK OF INDIA	D	01/30/2020	CITIGROUP GLOBAL MARKETS, INC		1,207,716	1,200,000	1,950	2FE
74727P BA 8	QATAR (STATE OF)	D	01/02/2020	BARCLAYS CAPITAL INC		1,118,000	1,000,000	12,444	1FE
1099999. Total - Bonds - All Other Government						4,029,224	3,800,000	37,835	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137BS PA 5	FHMS_K058 IS		01/27/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,600,125		36,158	1
3137FR EL 1	FHMS_K104 IS		02/21/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,665,952		23,213	1
889184 AD 9	TOLEDO HOSPITAL		02/13/2020	Various		24,691,302	20,785,000	273,869	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						29,957,379	20,785,000	333,240	XXX
Bonds - Industrial and Miscellaneous									
02004W AB 7	ALLYA_19-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC		5,493,500	5,503,820	1,743	1FE
02582J HE 3	AMXCA_17-3		03/19/2020	CITIGROUP GLOBAL MARKETS, INC		4,592,453	4,600,000	1,809	1FE
118230 AQ 4	BUCKEYE PARTNERS LP		03/04/2020	Various		1,060,088	1,075,000	10,159	3FE
14314M AD 5	CARMX_16-2		03/19/2020	JP MORGAN SECURITIES LLC		2,082,181	2,099,238	490	1FE
17305E GB 5	CCCIT_17-A3		03/20/2020	Various		26,827,155	26,845,000	233,567	1FE
17328R BD 0	CGCMT_20-GC46		02/13/2020	CITIGROUP GLOBAL MARKETS, INC		8,234,401	7,995,000	19,732	1FE
161571 HE 7	CHAIT_16-A4		03/18/2020	HILLTOP SECURITIES		1,897,187	1,905,000	315	1FE
14041N EV 9	COMET_15-A2		03/19/2020	CITIGROUP GLOBAL MARKETS, INC		2,548,113	2,555,000	1,181	1FE
254683 BP 9	DCENT_15-A2		03/18/2020	CITIGROUP GLOBAL MARKETS, INC		5,754,600	5,760,000	1,520	1FE
244199 BK 0	DEERE & CO		03/25/2020	CITIGROUP GLOBAL MARKETS, INC		9,999,800	10,000,000		1FE
24702R AF 8	DELL INC		03/02/2020	SUMRIDGE PARTNERS, LLC		119,140	112,000	2,811	3FE
35671D BJ 3	FREEPORT-MCMORAN INC		02/19/2020	UBS SECURITIES LLC		122,188	115,000	1,673	3FE
369550 BJ 6	GENERAL DYNAMICS CORPORATION		03/23/2020	BANC OF AMERICA SECURITIES LLC		5,254,605	5,333,000		1FE
36256X AB 8	GMCAR_19-1		03/20/2020	Various		3,288,618	3,299,744	1,305	1FE
43814T AC 6	HAROT_17-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC		807,558	811,107	1,085	1FE
43814W AB 1	HAROT_19-1		03/19/2020	CITIGROUP GLOBAL MARKETS, INC		7,710,365	7,762,519	2,965	1FE
44931P AD 8	HART_17-A		03/20/2020	CITIGROUP GLOBAL MARKETS, INC		1,695,962	1,716,343	755	1FE
197677 AJ 6	HCA INC		02/26/2020	Various		109,682	93,000	1,169	3FE
437076 CD 2	HOME DEPOT INC		03/26/2020	JP MORGAN SECURITIES LLC		19,771,600	20,000,000		1FE
458140 BL 3	INTEL CORPORATION		03/20/2020	BANC OF AMERICA SECURITIES LLC		17,484,075	17,500,000		1FE
57636Q AQ 7	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS, INC		7,468,200	7,500,000		1FE
58013M FR 0	MCDONALDS CORPORATION		03/25/2020	JP MORGAN SECURITIES LLC		9,885,500	10,000,000		2FE
55303X AJ 4	MGM GROWTH PROPERTIES OPERATING PA		02/14/2020	DEUTSCHE BANK SECURITIES INC		788,375	700,000	2,013	3FE
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		02/28/2020	MORGAN STANLEY & CO. LLC		209,000	200,000	933	3FE
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT		03/13/2020	Various		4,564,039	4,352,000	12,264	3FE
626738 AE 8	MURPHY OIL USA INC		02/07/2020	JEFFERIES & CO. INC		139,816	133,000	2,597	3FE
78442F ET 1	NAVIENT CORP		02/14/2020	BANC OF AMERICA SECURITIES LLC		301,700	280,000	6,860	3FE
64110L AT 3	NETFLIX INC		01/23/2020	BANC OF AMERICA SECURITIES LLC		460,738	410,000	4,818	3FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
654106 AM 5	NIKE INC.		03/25/2020	BANC OF AMERICA SECURITIES LLC		24,915,750	25,000,000		1FE
67066G AJ 3	NVIDIA CORPORATION		03/26/2020	GOLDMAN SACHS & CO LLC		4,985,450	5,000,000		1FE
69327R AJ 0	PDC ENERGY INC (DELAWARE)		03/26/2020	Various		478,930	560,000	7,584	3FE
742718 FK 0	PROCTOR & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS, INC		9,273,642	9,333,000		1FE
745867 AW 1	PULTE GROUP INC		03/02/2020	SUMRIDGE PARTNERS, LLC		99,900	90,000	41	3FE
745867 AX 9	PULTE GROUP INC		03/04/2020	SUMRIDGE PARTNERS, LLC		247,808	222,000	1,449	3FE
80007R AE 5	SANDS CHINA LTD	D	02/21/2020	HSBC SECURITIES (USA) INC		927,304	800,000	2,040	2FE
80282K AZ 9	SANTANDER HOLDINGS USA INC		02/11/2020	EXCHANGE		5,932,626	5,940,000	67,978	2FE
89231A AB 7	TAOT_18-C		03/19/2020	CITIGROUP GLOBAL MARKETS, INC		2,443,141	2,448,881	942	1FE
911312 BW 5	UNITED PARCEL SERVICE INC		03/19/2020	Various		12,977,840	13,000,000		1FE
911365 BG 8	UNITED RENTALS (NORTH AMERICA) INC		02/05/2020	Various		573,300	546,000	1,432	3FE
95000U 2M 4	WELLS FARGO & COMPANY		03/23/2020	WELLS FARGO ADVISORS, LLC		12,500,000	12,500,000		1FE
98161P AD 5	WOART_16-B		03/18/2020	BANC OF AMERICA SECURITIES LLC		950,544	956,222	173	1FE
98162Y AB 9	WOART_19-A		03/19/2020	GOLDMAN SACHS & CO LLC		931,243	935,041	628	1FE
98212B AH 6	WPX ENERGY INC		03/26/2020	JEFFERIES & CO. INC		129,250	235,000	4,467	4FE
98212B AL 7	WPX ENERGY INC		01/07/2020	BARCLAYS CAPITAL INC		246,000	246,000		3FE
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO	A	01/31/2020	JANE STREET EXECUTION SERVICES LLC		107,874	107,000	1,497	3FE
14180L AA 4	AIR TRANSPORT SERVICES GROUP INC		01/31/2020	SUNTRUST ROBINSON HUMPHREY, INC		601,481	597,000	189	4FE
03464R AC 7	AOMT_20-1		01/17/2020	NOMURA SECURITIES INTERNATIONAL INC		9,009,908	9,010,000	15,968	1FE
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC		02/10/2020	Various		475,439	469,000		4FE
05970F AC 5	BANCO SANTANDER CHILE	D	02/21/2020	BANC OF AMERICA SECURITIES LLC		763,875	750,000	2,531	1FE
118230 AT 8	BUCKEYE PARTNERS LP		02/13/2020	Various		530,296	527,000		3FE
12510H AB 6	CAUTO_20-1A		01/17/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,422,474	6,415,000		1FE
12510H AD 2	CAUTO_20-1A		01/15/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,759,701	1,760,000		1FE
1248EP BT 9	CCO HOLDINGS LLC		03/03/2020	Various		417,215	396,000	6,990	3FE
15135B AL 5	CENTENE CORPORATION		01/28/2020	EXCHANGE		1,007,286	1,007,000	17,182	3FE
15135B AM 3	CENTENE CORPORATION		02/19/2020	Various		478,908	454,000	2,399	3FE
15135B AS 0	CENTENE CORPORATION		02/05/2020	Various		7,432,091	6,885,000	53,528	3FE
156700 BC 9	CENTURYLINK INC		01/17/2020	Various		406,818	405,000		3FE
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		01/22/2020	Various		543,238	530,000	8,738	3FE
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP		01/13/2020	GOLDMAN SACHS & CO LLC		640,406	621,000	15,654	3FE
29275Y AC 6	ENERSYS		01/24/2020	JEFFERIES & CO. INC		281,400	280,000	1,599	3FE
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO		01/17/2020	JP MORGAN SECURITIES LLC		483,750	450,000	416	3FE
46266T AA 6	IQVIA INC		02/28/2020	BARCLAYS CAPITAL INC		415,000	400,000	6,000	3FE
513075 BQ 3	LAMAR MEDIA CORP		02/20/2020	DEUTSCHE BANK SECURITIES INC		666,263	662,000	581	3FE
50212Y AC 8	LPL HOLDINGS INC		03/04/2020	Various		630,376	613,000	6,365	4FE
56844X BG 3	MARNR_15-1A - ABS		02/10/2020	JP MORGAN SECURITIES LLC		15,000,000	15,000,000		1FE
56845A AW 8	MARNR_16-3A - ABS	C	02/14/2020	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		1FE
59748T AA 7	MIDLAND COGENERATION VENTURE LP		02/19/2020	SEAPORT GLOBAL SECURITIES LLC		328,072	323,224	8,404	3FE
55316P AL 1	MKT_20-525M		02/07/2020	BARCLAYS CAPITAL INC		9,759,850	10,000,000	20,421	2FE
615394 AM 5	MOOG INC		02/03/2020	Various		391,478	380,000	2,185	3FE
670001 AE 6	NOVELIS CORP		01/13/2020	CITIGROUP GLOBAL MARKETS, INC		130,000	130,000		1Z
683715 AC 0	OPEN TEXT CORP	A	02/13/2020	Various		951,005	949,000		3FE
683715 AA 4	OPEN TEXT CORPORATION	A	01/31/2020	JEFFERIES & CO. INC		92,365	91,000	270	3FE
701885 AJ 4	PARSLEY ENERGY LLC		02/12/2020	Various		585,000	585,000	85	3FE

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Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FINANC		02/06/2020	Various		869,245	845,000	19,243	3FE
69318F AH 1	PBF HOLDING CO LLC / PBF FINANCE C		02/05/2020	Various		516,028	506,000	828	3FE
69370C AB 6	PTC INC		01/31/2020	Various		502,625	497,000		3FE
69370C AC 4	PTC INC		02/26/2020	Various		441,021	436,000	505	3FE
74840L AB 8	QUICKEN LOANS INC		01/16/2020	RBC CAPITAL MARKETS, LLC		560,494	537,000	470	3FE
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE)		02/12/2020	Various		296,780	284,000	6,571	3FE
87952V AP 1	TELESAT CANADA / TELESAT LLC	A	02/14/2020	CITIGROUP GLOBAL MARKETS, INC		198,313	190,000	1,878	3FE
92564R AC 9	VICI PROPERTIES LP		01/22/2020	MORGAN STANLEY & CO. LLC		104,000	104,000		3FE
92564R AD 7	VICI PROPERTIES LP/VICI NOTE CO IN		02/26/2020	Various		1,122,823	1,115,000	1,154	3FE
00910G A* 4	AMAZON SAN BERNARDINO AIR CARGO		01/09/2020	MESIROW FINANCIAL INC		6,670,871	6,670,871		1
05323* AA 7	AUTOMATION SMC HOLDINGS INC		03/31/2020	SCHEDULED ACQUISITION		984	984		5
05324# AA 2	AUTOMATION SMC HOLDINGS INC		03/31/2020	SCHEDULED ACQUISITION		222,132	222,132		5
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		02/26/2020	SCHEDULED ACQUISITION		898	898		1FE
102590 A# 3	BOWLES FLUIDICS CORPORATION		03/31/2020	SCHEDULED ACQUISITION		3,759	3,759		5
102590 A@ 5	BOWLES FLUIDICS CORPORATION		03/31/2020	SCHEDULED ACQUISITION		4,272	4,272		5
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		01/01/2020	SCHEDULED ACQUISITION		11,504	11,504		5
57233# AA 3	MARSHALL EXCELSIOR CO		03/31/2020	SCHEDULED ACQUISITION		15,454	15,454		3PL
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		03/31/2020	SCHEDULED ACQUISITION		1,841	1,841		5
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC		03/31/2020	SCHEDULED ACQUISITION		1,031	1,031		5
67095# AA 9	OMEGA ACQUISITION CORP		01/01/2020	SCHEDULED ACQUISITION		28,839	28,839		5
BHM20Y YL 6	OMEGA ACQUISITION CORP		01/01/2020	SCHEDULED ACQUISITION		9,614	9,614		5GI
72756# AA 9	PLASTIC COMPONENTS INC		03/31/2020	SCHEDULED ACQUISITION		7,867	7,867		5GI
78653# AA 0	SAFEMARK INC		03/31/2020	SCHEDULED ACQUISITION		237,628	237,628		5
3899999.	Total - Bonds - Industrial and Miscellaneous					308,422,954	307,994,831	600,150	XXX
Bonds - Unaffiliated Bank Loans									
BHM23L 7S 6	AMERICAN AIRLINES GROUP INC		01/29/2020	HIMCO OPERATIONAL TRANSACTION		259,727	260,077		3FE
BHM23Q 4L 3	CENTURYLINK INC		03/02/2020	BANC OF AMERICA SECURITIES LLC		1,090,509	1,093,000		3FE
BHM23V A2 7	GOLDEN NUGGET LLC		02/04/2020	HIMCO OPERATIONAL TRANSACTION		322,727	323,535		4FE
BHM219 XL 1	NASCAR HOLDINGS INC		01/28/2020	Various		(908)	(902)		3FE
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC		01/31/2020	HIMCO OPERATIONAL TRANSACTION		953,587	952,311		3FE
BHM21Y 1D 9	WELLS ENTERPRISES INC		02/10/2020	BMO CAPITAL MARKETS CORP		326,163	325,000		4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					2,951,804	2,953,021	0	XXX
8399997.	Total - Bonds - Part 3					432,254,314	408,632,853	1,149,961	XXX
8399999.	Total - Bonds					432,254,314	408,632,853	1,149,961	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		03/31/2020	HIMCO OPERATIONAL TRANSACTION	3.790	37,850	1.00		
23989* 12 3	DPL HOLDING CORPORATION		03/31/2020	HIMCO OPERATIONAL TRANSACTION	23.770	237,690	1.00		
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP		03/31/2020	HIMCO OPERATIONAL TRANSACTION	1,316.080	125,027	1.00		
55331# 11 8	MPE FLOW HOUSE INC		03/31/2020	HIMCO OPERATIONAL TRANSACTION	127.340	13,273	1.00		5
53226# 12 9	MPE POWER STRUCTURES INC - PFD A		03/31/2020	HIMCO OPERATIONAL TRANSACTION	2,666.790	363,403	1.00		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					777,243	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
BHM1PT U2 8	PLASTIC COMPONENTS INC		03/31/2020	HIMCO OPERATIONAL TRANSACTION	214.430	21,443	1.00		5GI
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI		03/31/2020	HIMCO OPERATIONAL TRANSACTION	749.670	37,483	1.00		5GI
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					58,926	XXX	0	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8999997. Total - Preferred Stocks - Part 3						836,169	XXX	0	XXX
8999999. Total - Preferred Stocks						836,169	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						836,169	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						433,090,483	XXX	1,149,961	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36200Q JD 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		47	47	49	53		(6)		(6)		47			0	1	03/01/2032.	1
36200Q WP 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		32	32	34	36		(4)		(4)		32			0	1	01/01/2032.	1
36200W TB 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34			0	1	11/01/2031.	1
36201C PY 4	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		429	429	435	439		(10)		(10)		429			0	6	01/01/2032.	1
36201E 3C 2	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		272	272	280	289		(17)		(17)		272			0	4	05/01/2032.	1
36201F PK 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,125	1,125	1,156	1,196		(71)		(71)		1,125			0	17	05/01/2032.	1
36201F Q6 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		261	261	268	275		(14)		(14)		261			0	4	05/01/2032.	1
36201F T5 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38			0	1	03/01/2032.	1
36201J EW 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,322	1,322	1,360	1,394		(72)		(72)		1,322			0	22	04/01/2032.	1
36201U AH 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,152	1,152	1,201	1,292		(140)		(140)		1,152			0	18	08/01/2032.	1
36209A 6R 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		10	10	10	10		(0)		(0)		10			0	0	07/01/2030.	1
36209E VR 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26			0	0	10/01/2028.	1
36209S TU 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		226	226	236	243		(17)		(17)		226			0	4	06/01/2028.	1
3620A1 X7 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47			0	1	06/01/2039.	1
3620A8 LU 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		949	949	979	987		(38)		(38)		949			0	12	08/01/2039.	1
3620A9 SH 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,352	2,352	2,425	2,423		(71)		(71)		2,352			0	27	09/01/2039.	1
3620AC 3Z 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,373	6,373	6,567	6,590		(217)		(217)		6,373			0	68	09/01/2039.	1
3620AC 4G 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		429	429	442	446		(16)		(16)		429			0	5	09/01/2039.	1
36211S XZ 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,587	1,587	1,655	1,722		(135)		(135)		1,587			0	28	11/01/2029.	1
36212J WR 3	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25			0	0	08/01/2030.	1
36213D 3C 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		263	263	270	269		(6)		(6)		263			0	4	02/01/2032.	1
36213E YA 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23			0	0	04/01/2032.	1
36213S EB 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		89	89	91	94		(5)		(5)		89			0	1	06/01/2031.	1
36213T 6Y 4	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		568	568	579	591		(23)		(23)		568			0	9	10/01/2031.	1
36213V R2 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,245	1,245	1,308	1,294		(50)		(50)		1,245			0	20	11/01/2031.	1
36213X T5 3	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		43	43	46	45		(2)		(2)		43			0	1	05/01/2032.	1
36225B G7 7	GNMA 30YR PLATINUM		03/01/2020.	SCHEDULED REDEMPTION		180	180	186	192		(12)		(12)		180			0	3	12/01/2029.	1
36225B LL 0	GNMA 30YR PLATINUM		03/01/2020.	SCHEDULED REDEMPTION		1,052	1,052	1,088	1,125		(73)		(73)		1,052			0	16	12/01/2030.	1
36225B NC 8	GNMA 30YR PLATINUM		03/01/2020.	SCHEDULED REDEMPTION		44	44	45	46		(2)		(2)		44			0	1	05/01/2031.	1
36225B PM 4	GNMA 30YR PLATINUM		03/01/2020.	SCHEDULED REDEMPTION		466	466	480	497		(32)		(32)		466			0	7	09/01/2031.	1
36225B TE 8	GNMA 30YR PLATINUM		03/01/2020.	SCHEDULED REDEMPTION		3,198	3,198	3,335	3,603		(405)		(405)		3,198			0	51	05/01/2032.	1
36179U CA 8	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		55,802	55,802	55,697	55,696		106		106		55,802			0	427	09/01/2048.	1
36179U CB 6	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		266,623	266,623	272,038	272,001		(5,378)		(5,378)		266,623			0	2,312	09/01/2048.	1
36202E 3E 7	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		5,924	5,924	6,044	6,051		(127)		(127)		5,924			0	58	03/01/2039.	1
36202F CN 4	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,465	2,465	2,493	2,492		(26)		(26)		2,465			0	24	11/01/2039.	1
36202F DB 9	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,543	2,543	2,609	2,605		(62)		(62)		2,543			0	25	12/01/2039.	1
36202F E6 9	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,785	6,785	6,853	6,864		(80)		(80)		6,785			0	66	03/01/2040.	1
36202F EH 5	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,519	6,519	6,569	6,569		(50)		(50)		6,519			0	64	02/01/2040.	1
36202F GW 0	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,156	4,156	4,618	4,759		(604)		(604)		4,156			0	41	06/01/2040.	1
36202F HY 5	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		44,706	44,706	47,772	48,309		(3,603)		(3,603)		44,706			0	486	07/01/2040.	1
36202F LP 9	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		13,822	13,822	14,474	14,587		(765)		(765)		13,822			0	136	10/01/2040.	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
3620AR JT 9	GNMA2 30YR		03/01/2020.	SCHEDULED REDEMPTION		10,519	10,519	10,919	10,895		(376)		(376)		10,519			0	104	10/01/2040.	1
38377L TS 7	GNR_10-131		03/01/2020.	SCHEDULED REDEMPTION		37,447	37,447	38,623	37,596		(149)		(149)		37,447			0	372	05/01/2040.	1
38378N HQ 9	GNR_13-175 IS		03/16/2020.	PREPAYMENT PENALTY		2,814							0					0	2,814	05/01/2055.	1
38378X TX 9	GNR_14-148 IS		03/16/2020.	PREPAYMENT PENALTY		4,137							0					0	4,137	10/01/2056.	1
38379R HG 1	GNR_16-39		01/21/2020.	Various		1,786,672	1,764,310	1,770,512	1,768,431		8		8		1,768,439		18,233	18,233	7,138	01/01/2056.	1
38379U JW 7	GNR_16-41		01/09/2020.	Various		1,830,164	1,838,265	1,831,372	1,833,802		(34)		(34)		1,833,768		(3,604)	(3,604)	5,706	06/01/2057.	1
38379U SR 8	GNR_16-64		01/09/2020.	Various		835,957	842,065	845,157	844,160		16		16		844,176		(8,219)	(8,219)	2,564	12/01/2057.	1
38379R LJ 0	GNR_17-1		01/16/2020.	Various		4,348,998	4,363,295	4,272,961	4,299,308		(203)		(203)		4,299,105		49,892	49,892	15,444	12/01/2058.	1
38380J DK 1	GNR_17-168		01/16/2020.	Various		2,510,945	2,515,165	2,451,991	2,468,695		(60)		(60)		2,468,634		42,311	42,311	9,081	12/01/2059.	1
38380J FS 2	GNR_17-171		01/09/2020.	Various		1,723,204	1,740,037	1,696,740	1,708,336		(179)		(179)		1,708,157		15,047	15,047	5,194	09/01/2059.	1
38380J HY 7	GNR_17-181		01/16/2020.	Various		3,880,586	3,882,707	3,796,256	3,819,817		50		50		3,819,866		60,720	60,720	13,745	02/01/2059.	1
38379R MX 8	GNR_17-22		01/08/2020.	Various		5,512,499	5,547,984	5,438,758	5,469,819		(594)		(594)		5,469,225		43,273	43,273	16,174	12/01/2057.	1
38379R MK 6	GNR_17-23		01/22/2020.	Various		5,822,699	5,822,699	5,691,688	5,731,158		(40)		(40)		5,731,118		91,581	91,581	22,628	05/01/2059.	1
38379U 6J 0	GNR_17-24		01/08/2020.	Various		6,101,995	6,155,529	6,025,927	6,068,304		(708)		(708)		6,067,595		34,399	34,399	17,945	12/01/2056.	1
38379U 6M 3	GNR_17-28		01/08/2020.	Various		6,982,355	7,035,569	6,898,156	6,942,102		(717)		(717)		6,941,385		40,970	40,970	20,509	02/01/2057.	1
38379U 7E 0	GNR_17-30		01/09/2020.	Various		4,445,778	4,478,968	4,392,538	4,417,992		(465)		(465)		4,417,527		28,251	28,251	13,368	08/01/2058.	1
38379R QA 4	GNR_17-35		01/16/2020.	Various		2,775,834	2,787,579	2,710,049	2,733,124		(179)		(179)		2,732,946		42,889	42,889	9,867	05/01/2059.	1
38379U 7H 3	GNR_17-46		01/09/2020.	Various		2,868,143	2,891,136	2,818,519	2,841,585		(352)		(352)		2,841,233		26,910	26,910	8,628	11/01/2057.	1
38379R UK 7	GNR_17-64		01/08/2020.	Various		9,058,358	9,124,558	8,929,949	8,987,296		(1,120)		(1,120)		8,986,175		72,183	72,183	26,602	11/01/2057.	1
38379U 4D 5	GNR_17-9		01/08/2020.	Various		7,374,988	7,427,367	7,300,870	7,340,656		(583)		(583)		7,340,073		34,914	34,914	21,647	09/01/2056.	1
38380J VN 5	GNR_18-47		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.	1
38380J XK 9	GNR_18-50		02/01/2020.	Various		8,875,118	8,749,708	8,461,241	8,553,123		(436)		(436)		8,552,687		322,431	322,431	41,307	06/01/2058.	1
38380J 8R 2	GNR_18-95 IS		02/18/2020.	PREPAYMENT PENALTY		141,581							0					0	141,581	01/01/2060.	1
38380M G5 4	GNR_19-14 IS		03/16/2020.	PREPAYMENT PENALTY		34,667							0					0	34,667	11/01/2060.	1
38380M K7 5	GNR_19-17 IS		03/16/2020.	PREPAYMENT PENALTY		119,613							0					0	119,613	12/01/2060.	1
38380M E9 8	GNR_19-8 IS		03/16/2020.	PREPAYMENT PENALTY		132,518							0					0	132,518	11/01/2060.	1
83162C ZS 5	SBAP_18-25B		02/01/2020.	SCHEDULED REDEMPTION		52,861	52,861	52,861	52,861				0		52,861			0	1,014	08/01/2043.	1FE
912810 SL 3	TREASURY BOND		03/26/2020.	Various		35,554,844	32,000,000	36,237,500			(135)		(135)		36,237,365		(682,522)	(682,522)	71,868	02/15/2050.	1
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		01/07/2020.	SCHEDULED REDEMPTION		30,054	30,054	30,054	30,054				0		30,054			0	263	09/30/2036.	1PL
0599999.	Total - Bonds - U.S. Government					118,187,630	114,373,688	116,825,329	81,133,256	0	149	0	149	0	117,370,905	0	381,394	381,394	789,985	XXX	XXX
Bonds - All Other Government																					
P7794G AH 5	PERU (THE REPUBLIC OF)	D	03/07/2020.	CALL TRANSACTION		335,000	335,000	246,393	292,710		856		856		293,566		41,434	41,434	6,700	03/07/2027.	2FE
Y09292 AD 8	BOC AVIATION LTD	D	02/21/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		1,239,300	1,200,000	1,160,960	1,173,849		1,196		1,196		1,175,045		64,255	64,255	23,917	01/31/2023.	1FE
V5311V AA 8	MOROCCO (KINGDOM OF)	D	02/20/2020.	GOLDMAN SACHS & CO LLC		421,800	400,000	410,500	404,948		(236)		(236)		404,712		17,088	17,088	3,484	12/11/2022.	2FE
77586T AA 4	ROMANIA (REPUBLIC OF)	D	01/06/2020.	UBS SECURITIES LLC		1,248,300	1,140,000	1,312,425	1,213,361		(651)		(651)		1,212,710		35,590	35,590	32,276	02/07/2022.	2FE
77586T AC 0	ROMANIA (REPUBLIC OF)	D	02/13/2020.	BNP PARIBAS SECURITIES CORP		583,200	540,000	536,023	538,234		58		58		538,292		44,908	44,908	11,550	08/22/2023.	2FE
X7360W AV 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	CITIGROUP GLOBAL MARKETS, INC		1,794,375	1,450,000	1,455,438	1,455,325		(15)		(15)		1,455,309		339,066	339,066	16,720	06/15/2048.	2FE
77586R AC 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	BARCLAYS CAPITAL INC		69,025	50,000	49,938	49,943		0		0		49,943		19,082	19,082	1,906	01/22/2044.	2FE
77586R AD 2	ROMANIA (REPUBLIC OF)	D	02/13/2020.	UBS SECURITIES LLC		33,225	30,000	29,693	29,841		5		5		29,846		3,379	3,379	837	01/22/2024.	2FE
1099999.	Total - Bonds - All Other Government					5,724,225	5,145,000	5,201,370	5,158,210	0	1,212	0	1,212	0	5,159,422	0	564,803	564,803	97,389	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions																					
452152 FA 4	ILLINOIS ST		03/27/2020.	WELLS FARGO ADVISORS, LLC.		2,613,280	2,395,000	2,555,848	2,547,370		(1,529)		(1,529)		2,545,842		67,439	67,439	80,532	04/01/2035.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,613,280	2,395,000	2,555,848	2,547,370	0	(1,529)	0	(1,529)	0	2,545,842	0	67,439	67,439	80,532	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128FY 5N 1	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,662	1,662	1,706	1,707		(45)		(45)		1,662			0	28	04/01/2028.	1
31292G TN 6	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		235	235	239	239		(4)		(4)		235			0	4	10/01/2027.	1
31292G Y5 9	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		2	2	3	3		(0)		(0)		2			0		03/01/2029.	1
31292H 4H 4	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		8,605	8,605	8,514	8,514		90		90		8,605			0	94	12/01/2033.	1
31296P TL 6	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		424	424	426	426		(2)		(2)		424			0	5	10/01/2033.	1
31298F 2A 9	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		57	57	57	57		0		0		57			0	1	01/01/2031.	1
31298F JL 7	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		60	60	60	60		0		0		60			0	1	01/01/2031.	1
3132GG A7 0	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,488	3,488	3,630	3,621		(133)		(133)		3,488			0	24	08/01/2041.	1
3132GG BD 6	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		252	252	262	261		(9)		(9)		252			0	2	08/01/2041.	1
3132GG BZ 7	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,199	1,199	1,248	1,245		(46)		(46)		1,199			0	10	08/01/2041.	1
3132GJ EE 5	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,207	2,207	2,297	2,304		(97)		(97)		2,207			0	22	09/01/2041.	1
3132GJ MJ 5	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,634	3,634	3,782	3,783		(149)		(149)		3,634			0	25	09/01/2041.	1
3132GJ QQ 5	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		234	234	244	243		(9)		(9)		234			0	2	09/01/2041.	1
3132GK BW 5	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,194	3,194	3,317	3,321		(127)		(127)		3,194			0	22	10/01/2041.	1
3132GK DE 3	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,346	4,346	4,513	4,493		(147)		(147)		4,346			0	42	10/01/2041.	1
3132GK DR 4	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,424	6,424	6,686	6,635		(211)		(211)		6,424			0	44	10/01/2041.	1
3132GK EN 2	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,886	4,886	5,085	5,049		(163)		(163)		4,886			0	47	10/01/2041.	1
31283H QX 6	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		961	961	994	998		(37)		(37)		961			0	13	03/01/2032.	1
31283H X8 3	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		779	779	810	822		(43)		(43)		779			0	10	08/01/2033.	1
3128M7 BX 3	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		190	190	202	203		(13)		(13)		190			0	3	12/01/2038.	1
31334W MM 0	FHLMC 30YR UMBS		01/01/2020.	Various		(10,498)					(8,213)		(8,213)		(8,213)		(2,285)	(2,285)	12,690	06/01/2049.	1
3132DV 3L 7	FHLMC 30YR UMBS SUPER		01/01/2020.	Various		(14,343)					(12,326)		(12,326)		(12,326)		(2,017)	(2,017)	29,564	07/01/2049.	1
3132DV 3R 4	FHLMC 30YR UMBS SUPER		03/01/2020.	SCHEDULED REDEMPTION		598,220	598,220	632,618	631,997		(33,777)		(33,777)		598,220			0	6,583	07/01/2049.	1
3132VQ N5 1	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		7,597	7,597	7,632	7,630		(32)		(32)		7,597			0	54	06/01/2049.	1
3132WP LD 7	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		51,638	51,638	51,113	51,140		498		498		51,638			0	383	07/01/2047.	1
3132XV RG 0	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		293,777	293,777	304,243	304,898		(11,121)		(11,121)		293,777			0	2,467	12/01/2047.	1
3132XX MY 2	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		37,704	37,704	37,310	37,366		339		339		37,704			0	235	03/01/2048.	1
3132Y1 UJ 5	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		78,595	78,595	81,567	81,215		(2,619)		(2,619)		78,595			0	859	08/01/2048.	1
31335B HE 9	FHLMC GOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		726,836	726,836	752,162	752,245		(25,409)		(25,409)		726,836			0	6,705	08/01/2047.	1
312903 NH 6	FHLMC_121		01/01/2020.	Various		6	6	30			6		6		6			0	1	02/13/2021.	1
312910 ZD 7	FHLMC_1306		03/01/2020.	SCHEDULED REDEMPTION		6	6	180	134		(128)		(128)		6			0	15	06/01/2022.	1
31394J WW 3	FHLMC_2680		03/15/2020.	SCHEDULED REDEMPTION		20,558	20,558	20,596	20,564		(6)		(6)		20,558			0	101	10/15/2022.	1
31362J UN 3	FN 6/12 11TH COFI ARM		03/01/2020.	SCHEDULED REDEMPTION		317	317	308	312		5		5		317			0	3	06/01/2028.	1
31418P 6N 0	FNMA 15YR		03/01/2020.	SCHEDULED REDEMPTION		3,056	3,056	3,131	3,111		(55)		(55)		3,056			0	27	03/01/2025.	1
31419A BJ 5	FNMA 15YR		03/01/2020.	SCHEDULED REDEMPTION		4,143	4,143	4,418	4,326		(183)		(183)		4,143			0	47	06/01/2025.	1
31371H VJ 4	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2	2	2	2				0		2			0	0	09/01/2029.	1
31371L CD 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		396	396	409	411		(14)		(14)		396			0	5	09/01/2033.	1

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
31371L DH 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,372	4,372	4,398	4,397		(26)		(26)		4,372			0	55	10/01/2033.	1
31383J WE 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		19	19	19	19				0		19			0	0	07/01/2029.	1
31383M QB 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		576	576	582	583		(7)		(7)		576			0	10	12/01/2028.	1
31383Q FC 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		124	124	124	124				0		124			0	2	08/01/2029.	1
31383S W5 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		161	161	161	161				0		161			0	3	10/01/2029.	1
31386M ZB 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		936	936	953	959		(23)		(23)		936			0	13	10/01/2030.	1
3138A2 BL 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,238	1,238	1,290	1,283		(45)		(45)		1,238			0	11	12/01/2040.	1
3138AK SA 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,395	3,395	3,538	3,551		(157)		(157)		3,395			0	34	08/01/2041.	1
3138AR X3 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,117	1,117	1,165	1,157		(39)		(39)		1,117			0	10	09/01/2041.	1
3138EG EW 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		5,081	5,081	5,295	5,272		(191)		(191)		5,081			0	46	11/01/2040.	1
31390B WE 4	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,470	1,470	1,557	1,539		(68)		(68)		1,470			0	23	04/01/2032.	1
31390P GK 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		807	807	844	885		(78)		(78)		807			0	12	08/01/2032.	1
31391W 5H 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		291	291	300	302		(11)		(11)		291			0	3	04/01/2033.	1
31400J SJ 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31			0	0	02/01/2033.	1
31401B 4L 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,051	1,051	1,058	1,058		(7)		(7)		1,051			0	10	05/01/2033.	1
31401B NS 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,186	2,186	2,201	2,202		(16)		(16)		2,186			0	25	04/01/2033.	1
31402C PL 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		13,238	13,238	13,919	13,953		(715)		(715)		13,238			0	144	11/01/2033.	1
31402C U6 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		542	542	560	562		(20)		(20)		542			0	6	03/01/2034.	1
31402E AQ 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		250	250	259	263		(12)		(12)		250			0	3	07/01/2033.	1
31403F JW 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,536	3,536	3,554	3,553		(18)		(18)		3,536			0	43	10/01/2033.	1
31404B SQ 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,043	1,043	1,109	1,103		(60)		(60)		1,043			0	13	02/01/2034.	1
31405A U9 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,458	1,458	1,435	1,434		24		24		1,458			0	19	06/01/2034.	1
31406A 6Y 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		569	569	577	578		(9)		(9)		569			0	7	12/01/2034.	1
31406D EL 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80			0	1	12/01/2034.	1
31410G RA 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		5,933	5,933	6,405	6,859		(926)		(926)		5,933			0	83	12/01/2037.	1
31412N SL 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,294	4,294	4,591	4,582		(288)		(288)		4,294			0	44	12/01/2038.	1
31413U TQ 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,395	2,395	2,521	2,526		(131)		(131)		2,395			0	35	12/01/2037.	1
31415Q P9 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		12,509	12,509	13,687	13,971		(1,462)		(1,462)		12,509			0	135	01/01/2038.	1
31416B VH 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		358	358	370	373		(15)		(15)		358			0	4	12/01/2034.	1
31418M A2 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,655	1,655	1,734	1,744		(89)		(89)		1,655			0	20	08/01/2037.	1
31418M PU 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,894	6,894	7,382	7,658		(764)		(764)		6,894			0	92	03/01/2037.	1
31419A VB 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		8,727	8,727	9,504	9,909		(1,182)		(1,182)		8,727			0	106	04/01/2037.	1
3138EL 5M 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		297,013	297,013	317,433	315,326		(18,313)		(18,313)		297,013			0	2,865	11/01/2043.	1
3138EM HU 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		21,534	21,534	22,989	22,831		(1,298)		(1,298)		21,534			0	208	01/01/2044.	1
3138ER NP 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		213,120	213,120	213,187	213,182		(62)		(62)		213,120			0	1,418	10/01/2046.	1
3138WA SP 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		13,547	13,547	13,989	13,939		(392)		(392)		13,547			0	116	01/01/2044.	1
3138WF BK 1	FNMA 30YR		01/01/2020.	Various		6					13		13		13		(7)	(7)	2,907	07/01/2045.	1
3138WJ AU 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		56,450	56,450	56,432	56,433		17		17		56,450			0	364	10/01/2046.	1
3138X0 PT 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,791	6,791	7,058	7,024		(233)		(233)		6,791			0	60	07/01/2043.	1
3138X1 UK 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		108,911	108,911	115,377	113,871		(4,961)		(4,961)		108,911			0	956	08/01/2043.	1
3138XB XY 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		145,286	145,286	155,274	154,307		(9,021)		(9,021)		145,286			0	1,325	12/01/2043.	1
3138XF C4 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		674	674	704	701		(27)		(27)		674			0	6	04/01/2044.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
3138XQ VJ 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		18,377	18,377	18,894	18,854		(477)		(477)		18,377			0	146	07/01/2044	1
3138XS EJ 2	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		9,270	9,270	9,531	9,492		(221)		(221)		9,270			0	72	07/01/2044	1
3138Y5 WF 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		21,622	21,622	23,159	23,280		(1,657)		(1,657)		21,622			0	200	12/01/2044	1
31402R UN 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		10,968	10,968	11,629	11,980		(1,012)		(1,012)		10,968			0	134	02/01/2035	1
3140FC JD 1	FNMA 30YR		01/01/2020	Various		11					35		35		35		(24)	(24)	3,209	08/01/2046	1
3140FN AS 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		355,126	355,126	365,336	365,618		(10,492)		(10,492)		355,126			0	3,330	07/01/2047	1
3140J8 LL 5	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		957,908	957,908	967,637	967,902		(9,994)		(9,994)		957,908			0	6,545	09/01/2046	1
3140J9 EJ 6	FNMA 30YR		03/01/2020	Various		66,195	66,130	65,375	1,115,392		944		944		66,336		(141)	(141)	8,302	11/01/2047	1
31410L VC 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		250,975	250,975	252,426	252,328		(1,353)		(1,353)		250,975			0	1,744	01/01/2047	1
31413L 2G 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		79	79	81	81		(1)		(1)		79			0	1	09/01/2037	1
31359S JT 8	FNMA_01-5		03/01/2020	SCHEDULED REDEMPTION		2,609	2,609	2,637	2,631		(23)		(23)		2,609			0	40	03/01/2031	1
313921 A5 7	FNMA_01-65		03/25/2020	SCHEDULED REDEMPTION		4,170	4,170	4,178	4,223		(53)		(53)		4,170			0	22	11/25/2031	1
31392D WQ 1	FNMA_02-51		03/25/2020	SCHEDULED REDEMPTION		5,740	5,740	5,749	5,743		(3)		(3)		5,740			0	28	08/25/2032	1
31396V NH 7	FNMA_07-26		03/01/2020	SCHEDULED REDEMPTION		566,123	566,123	514,079	539,693		26,430		26,430		566,123			0	6,615	04/01/2037	1
31396W G5 9	FNMA_07-65		03/01/2020	SCHEDULED REDEMPTION		303,937	303,937	274,617	288,497		15,439		15,439		303,937			0	3,848	07/01/2037	1
31397L TB 5	FNMA_08-49		03/01/2020	SCHEDULED REDEMPTION		2,295	2,295	2,415	2,437		(142)		(142)		2,295			0	23	04/01/2038	1
313603 B4 3	FNMA_90-18		02/01/2020	SCHEDULED REDEMPTION		66	66	59	66		0		0		66			0	1	03/01/2020	1
3137G0 AL 3	STACR_14-DN1		03/25/2020	SCHEDULED REDEMPTION		480,653	480,653	480,327	480,477		176		176		480,653			0	4,120	02/25/2024	1
3137G0 FT 1	STACR_15-DNA2		03/25/2020	SCHEDULED REDEMPTION		258,204	258,204	258,204	258,204				0		258,204			0	2,044	12/25/2027	1
3137G0 GT 0	STACR_15-DNA3		03/25/2020	SCHEDULED REDEMPTION		421,465	421,465	421,414	421,428		37		37		421,465			0	4,257	04/25/2028	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					6,526,310	6,551,069	6,611,190	7,697,949	0	(117,164)	0	(117,164)	0	6,530,785	0	(4,475)	(4,475)	116,052	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04542B KS 0	ABFC_05-HE1		03/25/2020	SCHEDULED REDEMPTION		104,150	104,150	101,188	103,148		1,002		1,002		104,150			0	567	03/25/2035	1FM
04541G SK 9	ABSHE_05-HE5		03/25/2020	SCHEDULED REDEMPTION		75,458	75,458	71,497	73,785		1,674		1,674		75,458			0	414	06/25/2035	1FM
04541G TM 4	ABSHE_05-HE6		03/25/2020	SCHEDULED REDEMPTION		100,980	100,980	97,960	100,782		197		197		100,980			0	588	07/25/2035	1FM
00432C CJ 8	ACCSS_05-A		01/27/2020	SCHEDULED REDEMPTION		530,326	530,326	511,732	530,326				0		530,326			0	3,240	07/25/2034	1FE
004421 MF 7	ACE_05-HE2		03/25/2020	SCHEDULED REDEMPTION		51,160	51,160	49,758	50,736		425		425		51,160			0	274	04/25/2035	1FM
004421 PS 6	ACE_05-HE4		03/25/2020	SCHEDULED REDEMPTION		89,372	89,372	85,630	87,999		1,373		1,373		89,372			0	520	07/25/2035	1FM
00130H BW 4	AES CORP		02/03/2020	CITIGROUP GLOBAL MARKETS, INC		575,968	558,000	570,128	567,867		(296)		(296)		567,572		8,396	8,396	9,378	04/15/2025	3FE
00130H BT 1	AES CORPORATION (THE)		01/31/2020	CITIGROUP GLOBAL MARKETS, INC		350,325	346,000	351,623	350,314		(370)		(370)		349,944		381	381	3,701	05/15/2023	3FE
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS		01/02/2020	SCHEDULED REDEMPTION		205,594	205,594	198,955	202,937		2,657		2,657		205,594			0	8,861	01/02/2025	2FE
00252F CU 3	AMIT_05-4		03/25/2020	SCHEDULED REDEMPTION		250,905	250,905	250,905	250,905				0		250,905			0	1,447	10/25/2035	1FM
03072S QC 2	AMSI_04-R3		03/25/2020	SCHEDULED REDEMPTION		112,453	112,453	105,629	108,025		4,427		4,427		112,453			0	439	05/25/2034	1FM
03072S RX 5	AMSI_04-R5		03/25/2020	SCHEDULED REDEMPTION		216,530	216,530	205,725	210,502		6,028		6,028		216,530			0	1,320	07/25/2034	1FM
03072S SM 8	AMSI_04-R6		03/25/2020	SCHEDULED REDEMPTION		190,712	190,712	192,411	190,982		(270)		(270)		190,712			0	1,768	07/25/2034	1FM
03072S TZ 8	AMSI_04-R8		03/25/2020	SCHEDULED REDEMPTION		192,828	192,828	192,346	192,798		29		29		192,828			0	1,049	09/25/2034	1FM
03072S G3 3	AMSI_05-R6		03/25/2020	SCHEDULED REDEMPTION		173,366	173,366	167,082	169,987		3,379		3,379		173,366			0	1,042	08/25/2035	1FM
03072S J9 7	AMSI_05-R7		03/25/2020	SCHEDULED REDEMPTION		114,096	114,096	101,403	109,805		4,290		4,290		114,096			0	628	09/25/2035	1FM
03072S L9 4	AMSI_05-R8		03/25/2020	SCHEDULED REDEMPTION		166,761	166,761	150,945	162,380		4,381		4,381		166,761			0	929	10/25/2035	1FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
073879 VF 2	BSABS_05-TC1		03/25/2020.	SCHEDULED REDEMPTION		7,088	7,088	6,778	6,981		107		107		7,088			0	37	05/25/2035.	1FM
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS		01/02/2020.	SCHEDULED REDEMPTION		72,968	72,968	72,968	72,968				0		72,968			0	2,762	01/02/2021.	1FE
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS		01/15/2020.	MATURED		47,989	47,989	47,989	47,989				0		47,989			0	1,897	01/15/2020.	1FE
136385 AX 9	CANADIAN NATURAL RESOURCES LTD	A	03/31/2020.	BARCLAYS CAPITAL INC.		791,680	1,000,000	996,960	997,638		70		70		997,708		(206,028)	(206,028)	12,940	06/01/2027.	2FE
144531 CZ 1	CARR_05-NC3		03/25/2020.	SCHEDULED REDEMPTION		107,086	107,086	102,669	106,220		866		866		107,086			0	534	06/25/2035.	1FM
12489W ME 1	CBASS_05-CB4		03/25/2020.	SCHEDULED REDEMPTION		25,750	25,750	23,626	25,334		416		416		25,750			0	145	07/25/2035.	1FM
15135B AJ 0	CENTENE CORPORATION		02/19/2020.	JP MORGAN SECURITIES LLC		668,955	644,000	635,366	636,664		97		97		636,760		32,195	32,195	18,354	01/15/2025.	3FE
17307G SL 3	CMLTI_05-OPT3		03/25/2020.	SCHEDULED REDEMPTION		200,025	200,025	177,272	195,090		4,935		4,935		200,025			0	1,115	05/25/2035.	1FM
17307G 2R 8	CMLTI_06-WHE1		01/16/2020.	MORGAN STANLEY & CO. LLC		1,994,065	1,995,000	1,973,491	1,980,975		319		319		1,981,293		12,771	12,771	3,663	01/25/2036.	1FM
20605P AJ 0	CONCHO RESOURCES INC.		03/31/2020.	JP MORGAN SECURITIES LLC		4,566,870	5,931,000	5,916,113	5,916,641		62		62		5,916,703		(1,349,833)	(1,349,833)	803	10/01/2047.	2FE
126673 NW 8	CWABS_04-12		03/25/2020.	SCHEDULED REDEMPTION		626,321	626,321	621,232	625,021		1,299		1,299		626,321			0	4,340	03/25/2035.	1FM
126673 QG 0	CWL_04-AB2		03/25/2020.	SCHEDULED REDEMPTION		207,708	207,708	193,168	201,777		5,931		5,931		207,708			0	1,265	05/25/2036.	1FM
126670 LP 1	CWL_05-14		03/25/2020.	SCHEDULED REDEMPTION		432,546	432,546	377,396	421,443		11,103		11,103		432,546			0	2,374	04/25/2036.	1FM
23311V AF 4	DCP MIDSTREAM OPERATING LP		02/20/2020.	BANC OF AMERICA SECURITIES LLC		194,500	200,000	197,740	197,797		6		6		197,803		(3,303)	(3,303)	4,449	04/01/2044.	3FE
25278X AH 2	DIAMONDBACK ENERGY INC.		03/31/2020.	BARCLAYS CAPITAL INC.		4,365,260	5,899,000	5,835,922	5,844,638		2,189		2,189		5,846,827		(1,481,567)	(1,481,567)	107,452	05/31/2025.	2FE
28414H AG 8	ELANCO ANIMAL HEALTH INC.		01/09/2020.	CREDIT SUISSE SECURITIES (USA) LLC		1,413,750	1,300,000	1,300,000	1,300,000				0		1,300,000		113,750	113,750	23,888	08/28/2028.	3FE
29445F BZ 0	EMLT_04-3		03/25/2020.	SCHEDULED REDEMPTION		550,824	550,824	552,546	552,162		(1,337)		(1,337)		550,824			0	4,594	12/25/2034.	1FM
32027N LA 7	FFML_04-FF7		03/25/2020.	SCHEDULED REDEMPTION		121,806	121,806	112,766	116,225		5,581		5,581		121,806			0	700	09/25/2034.	1FM
32027N LR 0	FFML_04-FFH3		03/25/2020.	SCHEDULED REDEMPTION		22,861	22,861	22,254	22,727		134		134		22,861			0	140	10/25/2034.	1FM
32027N VV 0	FFML_05-FF9		03/25/2020.	SCHEDULED REDEMPTION		56,038	56,038	52,256	53,648		2,391		2,391		56,038			0	279	10/25/2035.	1FM
32027N XD 8	FFML_05-FFH4		03/25/2020.	SCHEDULED REDEMPTION		12,654	12,654	11,942	12,379		275		275		12,654			0	69	12/25/2035.	1FM
320276 AB 4	FFML_06-FF9		03/25/2020.	SCHEDULED REDEMPTION		864,345	864,345	803,031	816,084		48,261		48,261		864,345			0	3,480	06/25/2036.	1FM
35729P JE 1	FHLT_05-1		03/25/2020.	SCHEDULED REDEMPTION		81,381	81,381	55,263	80,213		1,168		1,168		81,381			0	536	06/25/2035.	1FM
34407D AC 3	FLY LEASING LTD	D	02/19/2020.	Various		659,690	634,000	635,085	634,658		(15)		(15)		634,643		25,047	25,047	10,075	10/15/2024.	3FE
31659T DV 4	FMIC_05-2		03/25/2020.	SCHEDULED REDEMPTION		54,611	54,611	41,385	48,064		6,547		6,547		54,611			0	291	12/25/2035.	1FM
35671D AZ 8	FREEPORT-MCMORAN INC.		02/12/2020.	Various		1,011,256	985,000	946,946	958,094		846		846		958,939		52,317	52,317	15,478	03/15/2023.	3FE
36245E AE 8	GSAMP_06-HE7		03/25/2020.	SCHEDULED REDEMPTION		337,187	337,187	306,946	315,474		21,713		21,713		337,187			0	1,476	10/25/2046.	1FM
362334 EC 4	GSAMP_06-NC1		03/25/2020.	SCHEDULED REDEMPTION		197,161	197,161	171,284	186,904		10,257		10,257		197,161			0	1,018	02/25/2036.	1FM
43814T AC 6	HAROT_17-1		03/21/2020.	SCHEDULED REDEMPTION		132,887	132,887	132,305			581		581		132,887			0	190	07/21/2021.	1FE
437084 ET 9	HEAT_04-6		03/25/2020.	SCHEDULED REDEMPTION		17,548	17,548	16,523	17,191		357		357		17,548			0	107	12/25/2034.	1FM
437084 JU 1	HEAT_05-2		03/25/2020.	SCHEDULED REDEMPTION		51,822	51,822	46,931	50,115		1,707		1,707		51,822			0	329	07/25/2035.	1FM
437084 MH 6	HEAT_05-5		03/25/2020.	SCHEDULED REDEMPTION		20,856	20,856	19,943	20,772		84		84		20,856			0	104	11/25/2035.	1FM
437084 ND 4	HEAT_05-6		03/25/2020.	SCHEDULED REDEMPTION		38,064	38,064	36,315	37,802		261		261		38,064			0	195	12/25/2035.	1FM
437084 QY 5	HEAT_05-9		03/25/2020.	SCHEDULED REDEMPTION		530,172	530,172	480,230	502,493		27,679		27,679		530,172			0	2,473	04/25/2036.	1FM
437084 RY 4	HEAT_06-1		03/25/2020.	SCHEDULED REDEMPTION		485,520	485,520	272,448	386,338		99,182		99,182		485,520			0	1,643	04/25/2036.	1FM
456606 HU 9	INABS_05-C		03/25/2020.	SCHEDULED REDEMPTION		276,167	276,167	241,646	264,117		12,050		12,050		276,167			0	1,578	10/25/2035.	1FM
46626L EM 8	JPMAC_05-OPT2		03/25/2020.	SCHEDULED REDEMPTION		110,052	110,052	95,115	105,201		4,851		4,851		110,052			0	524	12/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
493268 AW 6	KSLT_00-A	..	02/25/2020.	SCHEDULED REDEMPTION		12,315	12,315	12,315	12,315				0		12,315			0	70	05/25/2029.	1FE
493268 AU 0	KSLT_99-B	..	02/25/2020.	SCHEDULED REDEMPTION		164,174	164,174	164,174	164,174				0		164,174			0	1,103	11/25/2036.	1FE
542514 KU 7	LBMLT_05-2	..	03/25/2020.	SCHEDULED REDEMPTION		51,510	51,510	50,270	51,292		218		218		51,510			0	306	04/25/2035.	1FM
527298 BH 5	LEVEL 3 FINANCING INC	..	01/31/2020.	Various		1,171,323	1,133,000	1,151,240	1,142,427		(260)		(260)		1,142,167		29,155	29,155	23,732	05/01/2025.	3FE
525221 EM 5	LXS_05-7N	..	03/25/2020.	SCHEDULED REDEMPTION		24,548	24,548	23,037	23,149		1,399		1,399		24,548			0	126	12/25/2035.	1FM
57643L JH 0	MABS_05-HE1	..	03/25/2020.	SCHEDULED REDEMPTION		43,477	43,477	38,260	42,262		1,215		1,215		43,477			0	255	05/25/2035.	1FM
58772R AC 8	MBART_18-1	..	03/16/2020.	SCHEDULED REDEMPTION		781,803	781,803	781,803	781,803				0		781,803			0	2,379	04/15/2021.	1FE
588056 AW 1	MERCER INTERNATIONAL INC	C	02/11/2020.	SUSQUEHANNA FINANCIAL GROUP, LLLP		301,965	300,000	302,948	301,965		(85)		(85)		301,880		85	85	4,308	01/15/2026.	3FE
552953 CD 1	MGM RESORTS INTERNATIONAL	..	02/13/2020.	Various		771,053	723,000	683,945	690,411		433		433		690,844		80,208	80,208	14,702	09/01/2026.	3FE
61913P AS 1	MHL_05-1	..	03/25/2020.	SCHEDULED REDEMPTION		7,045	7,045	6,561	6,655		390		390		7,045			0	37	02/25/2035.	1FM
59020U WL 5	MLMI_05-WMC2	..	03/25/2020.	SCHEDULED REDEMPTION		113,290	113,290	108,281	112,614		676		676		113,290			0	590	04/25/2036.	1FM
617451 ER 6	MSAC_06-HE2	..	03/25/2020.	SCHEDULED REDEMPTION		273,860	273,860	250,411	258,272		15,588		15,588		273,860			0	1,261	03/25/2036.	1FM
61749H AA 8	MSAC_06-HE3	..	03/25/2020.	SCHEDULED REDEMPTION		199,085	199,085	184,465	189,900		9,185		9,185		199,085			0	841	04/25/2036.	1FM
62957H AF 2	NABORS INDUSTRIES INC	..	03/26/2020.	CREDIT SUISSE SECURITIES (USA) LLC		150,650	655,000	621,329	626,900		1,162		1,162		628,062		(477,412)	(477,412)	25,004	02/01/2025.	4FE
65479G AC 3	NAROT_18-B	..	03/16/2020.	SCHEDULED REDEMPTION		420,340	420,340	420,340	420,340				0		420,340			0	1,716	07/15/2021.	1FE
78442F EQ 7	NAVIENT CORP	..	01/16/2020.	JANE STREET EXECUTION SERVICES LLC		425,000	400,000	391,000	393,589		105		105		393,693		31,307	31,307	10,756	01/25/2023.	3FE
64352V LL 3	NCHET_05-3	..	03/25/2020.	SCHEDULED REDEMPTION		173,468	173,468	156,799	169,055		4,413		4,413		173,468			0	950	07/25/2035.	1FM
65536H BE 7	NHELI_05-HE1	..	03/25/2020.	SCHEDULED REDEMPTION		51,558	51,558	49,947	51,466		93		93		51,558			0	299	09/25/2035.	1FM
654106 AM 5	NIKE INC	..	03/26/2020.	JP MORGAN SECURITIES LLC		25,787,500	25,000,000	24,915,750			14		14		24,915,764		871,736	871,736	7,031	03/27/2050.	1FE
629377 CC 4	NRG ENERGY INC	..	02/11/2020.	JEFFERIES & CO. INC		269,800	250,000	266,140	263,961		(417)		(417)		263,544		6,256	6,256	9,569	01/15/2027.	3FE
67066G AJ 3	NVIDIA CORPORATION	..	03/27/2020.	RBC CAPITAL MARKETS, LLC		5,303,250	5,000,000	4,985,450					0		4,985,450		317,800	317,800		04/01/2060.	1FE
68389F JY 1	OOMLT_05-5	..	03/25/2020.	SCHEDULED REDEMPTION		323,061	323,061	281,669	308,068		14,993		14,993		323,061			0	1,549	12/25/2035.	1FM
69318F AE 8	PBF HOLDING COMPANY LLC	..	02/14/2020.	CALL TRANSACTION		382,950	370,000	380,711	375,550		(339)		(339)		375,210		(5,210)	(5,210)	19,353	11/15/2023.	3FE
70069F AY 3	PPSI_04-WCW2	..	03/25/2020.	SCHEDULED REDEMPTION		46,622	46,622	45,777	46,028		594		594		46,622			0	285	10/25/2034.	1FM
70069F KF 3	PPSI_05-WCW1	..	03/25/2020.	SCHEDULED REDEMPTION		65,358	65,358	58,700	63,008		2,350		2,350		65,358			0	351	09/25/2035.	1FM
70069F HV 2	PPSI_05-WHQ2	..	03/25/2020.	SCHEDULED REDEMPTION		236,879	236,879	90,511	210,356		26,523		26,523		236,879			0	1,284	05/25/2035.	1FM
912920 AC 9	QWEST CORPORATION	..	01/15/2020.	CALL TRANSACTION		65,254	65,000	64,079	64,100		2		2		64,102		898	898	1,743	09/15/2033.	3FE
76112B 2D 1	RAMP_06-RS2	..	03/25/2020.	SCHEDULED REDEMPTION		54,343	54,343	48,586	49,299		5,044		5,044		54,343			0	254	03/25/2036.	1FM
76112B Z3 7	RAMP_06-RZ1	..	03/25/2020.	SCHEDULED REDEMPTION		287,552	287,552	264,055	280,816		6,735		6,735		287,552			0	1,317	03/25/2036.	1FM
75156X AC 5	RAMP_06-RZ4	..	03/25/2020.	SCHEDULED REDEMPTION		396,752	396,752	336,670	369,594		27,158		27,158		396,752			0	1,703	10/25/2036.	1FM
75405W AF 9	RASC_05-KS10	..	03/25/2020.	SCHEDULED REDEMPTION		66,480	66,480	57,256	62,169		4,311		4,311		66,480			0	344	11/25/2035.	1FM
753910 AD 0	RASC_05-KS12	..	03/25/2020.	SCHEDULED REDEMPTION		277,196	277,196	258,096	274,829		2,367		2,367		277,196			0	1,529	01/25/2036.	1FM
76110W 3T 1	RASC_05-KS8	..	03/25/2020.	SCHEDULED REDEMPTION		158,574	158,574	145,145	156,482		2,092		2,092		158,574			0	864	08/25/2035.	1FM
76113A AG 6	RASC_06-KS1	..	03/25/2020.	SCHEDULED REDEMPTION		25,256	25,256	22,604	24,563		693		693		25,256			0	124	02/25/2036.	1FM
75406E AD 3	RASC_06-KS4	..	03/25/2020.	SCHEDULED REDEMPTION		7,538	7,538	7,109	7,468		69		69		7,538			0	35	06/25/2036.	1FM
75406W AD 3	RASC_06-KS6	..	03/25/2020.	SCHEDULED REDEMPTION		32,098	32,098	28,427	30,260		1,839		1,839		32,098			0	140	08/25/2036.	1FM
81375W GU 4	SABR_05-OP2	..	03/25/2020.	SCHEDULED REDEMPTION		107,742	107,742	97,507	104,590		3,152		3,152		107,742			0	569	10/25/2035.	1FM
81376E AC 9	SABR_06-NC2	..	01/16/2020.	AMHERST PIERPONT SECURITIES LLC		660,767	664,923	628,456	635,196		468		468		635,664		25,103	25,103	1,091	03/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
86358E WC 6	SAIL_05-7		03/25/2020.	SCHEDULED REDEMPTION		267,028	267,028	251,006	265,236		1,792		1,792		267,028			0	1,403	08/25/2035.	1FM
86358E UV 6	SAIL_05-HE1		03/25/2020.	SCHEDULED REDEMPTION		31,061	31,061	29,896	30,328		733		733		31,061			0	163	07/25/2035.	1FM
80007R AF 2	SANDS CHINA LTD	D	02/21/2020.	HSBC SECURITIES (USA) INC		891,776	800,000	799,344	799,424		13		13		799,437		92,339	92,339	22,436	08/08/2025.	2FE
86359A PY 3	SASC_03-BC2		03/25/2020.	SCHEDULED REDEMPTION		35,303	35,303	33,781	34,244		1,059		1,059		35,303			0	369	02/25/2033.	1FM
86359U AE 9	SASC_06-OPT1		03/25/2020.	SCHEDULED REDEMPTION		62,595	62,595	58,493	60,451		2,144		2,144		62,595			0	248	04/25/2036.	1FM
80556X AA 5	SAST_06-2		01/16/2020.	AMHERST PIERPONT SECURITIES LLC		1,489,631	1,502,781	1,421,537	1,455,052		1,601		1,601		1,456,653		32,978	32,978	2,086	09/25/2036.	1FM
35563P HH 5	SCRT_18-4		03/01/2020.	SCHEDULED REDEMPTION		19,183	19,183	18,235	18,244		939		939		19,183			0	149	03/01/2058.	1FE
78443C CL 6	SLMA_06-A		03/16/2020.	SCHEDULED REDEMPTION		163,629	163,629	141,130	152,001		11,628		11,628		163,629			0	903	06/15/2039.	1FE
78443C CY 8	SLMA_06-BW		03/16/2020.	SCHEDULED REDEMPTION		412,533	412,533	379,531	395,065		17,468		17,468		412,533			0	2,183	12/15/2039.	1FE
845467 AM 1	SOUTHWESTERN ENERGY COMPANY		03/05/2020.	MARKET AXESS TRADING PLATFORM		151,880	190,000	192,849	192,016		(78)		(78)		191,939		(40,058)	(40,058)	6,254	04/01/2026.	3FE
85207U AH 8	SPRINT CORP		03/10/2020.	CITIGROUP GLOBAL MARKETS, INC		579,690	513,000	514,924	514,442		(55)		(55)		514,387		65,303	65,303	8,833	06/15/2024.	4FE
84751P GZ 6	SURF_05-BC3		03/25/2020.	SCHEDULED REDEMPTION		9,558	9,558	9,152	9,355		203		203		9,558			0	54	06/25/2036.	1FM
83611M EA 2	SVHE_05-DO1		02/25/2020.	SCHEDULED REDEMPTION		55,652	55,652	55,652	55,652				0		55,652			0	176	05/25/2035.	1FM
83611M DH 8	SVHE_05-OPT1		03/25/2020.	SCHEDULED REDEMPTION		89,925	89,925	78,459	82,872		7,053		7,053		89,925			0	518	06/25/2035.	1FM
83612M AF 4	SVHE_06-WF2		03/25/2020.	SCHEDULED REDEMPTION		81,736	81,736	67,943	76,386		5,350		5,350		81,736			0	359	12/25/2036.	1FM
89238T AC 7	TAOT_18-B		03/16/2020.	SCHEDULED REDEMPTION		394,517	394,517	394,517	394,517				0		394,517			0	1,418	03/15/2021.	1FE
88947E AS 9	TOLL BROTHERS FINANCE CORP		02/27/2020.	Various		243,430	220,000	230,144	229,562		(184)		(184)		229,378		14,052	14,052	4,898	03/15/2027.	3FE
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA		02/25/2020.	SCHEDULED REDEMPTION		218,773	218,773	218,773	218,773				0		218,773			0	4,540	08/25/2031.	1FE
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC		03/11/2020.	Various		729,088	756,000	777,271	777,040		(772)		(772)		776,268		(47,180)	(47,180)	30,793	01/15/2025.	3FE
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC		01/16/2020.	SCOTIA CAPITAL (USA) INC		795,500	740,000	786,955	770,726		(438)		(438)		770,289		25,211	25,211	15,216	09/15/2026.	3FE
92922F 4R 6	WAMU_05-AR13		03/25/2020.	SCHEDULED REDEMPTION		414,579	414,579	376,940	385,895		28,684		28,684		414,579			0	1,544	10/25/2045.	1FM
92922F 4S 4	WAMU_05-AR13		03/25/2020.	SCHEDULED REDEMPTION		43,459	43,459	39,439	41,805		1,654		1,654		43,459			0	232	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19		03/25/2020.	SCHEDULED REDEMPTION		31,827	31,827	28,999	29,210		2,617		2,617		31,827			0	123	12/25/2045.	1FM
92922F U5 5	WAMU_05-AR9		03/25/2020.	SCHEDULED REDEMPTION		110,527	110,527	97,402	97,568		12,959		12,959		110,527			0	648	07/25/2045.	1FM
94946T AC 0	WELLCARE HEALTH PLANS INC		01/28/2020.	EXCHANGE		1,007,286	1,007,000	1,010,515	1,007,303		(17)		(17)		1,007,286			0	19,699	04/01/2025.	3FE
98162C AC 5	WOLS_18-B		03/16/2020.	SCHEDULED REDEMPTION		586,822	586,822	586,822	586,822				0		586,822			0	2,526	06/15/2021.	1FE
P0956J CG 8	BANCO DE CREDITO DEL PERU	D	01/30/2020.	BANC OF AMERICA SECURITIES LLC		518,987	491,000	529,359	510,853		(518)		(518)		510,335		8,652	8,652	7,072	04/01/2023.	2FE
45112F AM 8	ICICI BANK LTD (DUBAI BRANCH)	D	03/31/2020.	UBS SECURITIES LLC		729,864	800,000	762,066	768,021		858		858		768,880		(39,016)	(39,016)	9,120	12/14/2027.	2FE
00841L AV 8	ABMT_14-3		03/01/2020.	SCHEDULED REDEMPTION		9,738	9,738	9,675	9,687		51		51		9,738			0	80	11/01/2044.	1FM
00841X BJ 8	ABMT_15-2		03/01/2020.	SCHEDULED REDEMPTION		9,202	9,202	8,505	8,580		623		623		9,202			0	76	03/01/2045.	1FM
00842A AD 1	ABMT_15-4		03/01/2020.	SCHEDULED REDEMPTION		194,875	194,875	195,149	195,072		(196)		(196)		194,875			0	1,595	06/01/2045.	1FM
030506 AA 7	AMERICAN WOODMARK CORPORATION		03/04/2020.	Various		489,270	475,000	459,814	462,520		262		262		462,783		26,487	26,487	10,395	03/15/2026.	3FE
00175P AB 9	AMN HEALTHCARE INC		02/11/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		102,250	100,000	100,394	100,377		(8)		(8)		100,369		1,881	1,881	1,696	10/01/2027.	3FE
03464N AB 8	AOMT_18-3		03/01/2020.	SCHEDULED REDEMPTION		201,246	201,246	201,244	201,244		2		2		201,246			0	1,654	09/01/2048.	1FM
03464R AC 7	AOMT_20-1		03/06/2020.	Various		9,101,900	9,010,000	9,009,908			1		1		9,009,909		91,991	91,991	47,741	12/01/2059.	1FE
03764U AU 7	APID _13-16A - ABS	C	02/27/2020.	CALL TRANSACTION		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	97,168	01/19/2025.	1FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
042856 AA 2	ARRW_18-1		03/01/2020.	SCHEDULED REDEMPTION		642,395	642,395	642,381	642,388		7		7		642,395			0	4,029	04/01/2048.	1FM
042856 AB 0	ARRW_18-1		03/01/2020.	SCHEDULED REDEMPTION		338,328	338,328	338,325	338,326		2		2		338,328			0	2,265	04/01/2048.	1FM
053773 BC 0	AVIS BUDGET CAR RENTAL LLC		02/06/2020.	GOLDMAN SACHS & CO LLC		490,100	464,000	468,924	468,713		(100)		(100)		468,612		21,488	21,488	16,082	07/15/2027.	3FE
05967B AB 1	BANCO SANTANDER CHILE	D	02/21/2020.	BANC OF AMERICA SECURITIES LLC		469,238	450,000	461,250	454,521		(238)		(238)		454,283		14,954	14,954	7,508	09/20/2022.	1FE
91911K AN 2	BAUSCH HEALTH COMPANIES INC	A	02/11/2020.	BANC OF AMERICA SECURITIES LLC		470,489	450,000	455,666	454,517		(174)		(174)		454,343		16,146	16,146	7,013	11/01/2025.	3FE
103557 AA 2	BOYNE USA INC		03/11/2020.	SAMUEL A. RAMIREZ & CO., INC.		203,615	193,000	208,923	206,576		(963)		(963)		205,613		(1,998)	(1,998)	5,131	05/01/2025.	4FE
12467A AD 0	C&S GROUP ENTERPRISES LLC		02/28/2020.	KEYBANC CAPITAL MARKETS, INC.		603,033	595,000	592,438	593,147		59		59		593,205		9,827	9,827	20,166	07/15/2022.	3FE
12510H AB 6	CAUTO_20-1A		03/15/2020.	SCHEDULED REDEMPTION		44,971	44,971	45,023			(52)		(52)		44,971			0	201	02/15/2050.	1FE
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		01/16/2020.	CITIGROUP GLOBAL MARKETS, INC		264,688	250,000	248,750	248,940		8		8		248,948		15,740	15,740	6,229	02/15/2026.	3FE
150190 AC 0	CEDAR FAIR LP		02/12/2020.	WELLS FARGO ADVISORS, LLC		345,075	321,000	323,810	323,663		(35)		(35)		323,629		21,446	21,446	10,626	07/15/2029.	4FE
15135B AL 5	CENTENE CORPORATION		02/14/2020.	CITIGROUP GLOBAL MARKETS, INC		1,051,056	1,007,000	1,007,286			(13)		(13)		1,007,272		43,784	43,784	20,266	04/01/2025.	3FE
156700 BC 9	CENTURYLINK INC		02/27/2020.	BANC OF AMERICA SECURITIES LLC		411,075	405,000	406,818			(24)		(24)		406,794		4,281	4,281	1,710	02/15/2027.	3FE
12527E AD 0	CFCRE_11-C1		03/01/2020.	SCHEDULED REDEMPTION		8,332	8,332	8,562	8,352		(20)		(20)		8,332			0	93	04/01/2044.	1FM
16163Y AC 8	CHASE_16-1		03/01/2020.	SCHEDULED REDEMPTION		58,144	58,144	57,356	57,639		505		505		58,144			0	471	04/01/2045.	1FE
16163Y AD 6	CHASE_16-1		03/01/2020.	SCHEDULED REDEMPTION		160,838	160,838	156,326	157,368		3,470		3,470		160,838			0	1,304	04/01/2045.	1FE
16164A AD 7	CHASE_16-2		03/01/2020.	SCHEDULED REDEMPTION		111,646	111,646	111,700	111,682		(36)		(36)		111,646			0	910	12/01/2045.	2FE
12559Q AA 0	CITM_07-1		03/25/2020.	SCHEDULED REDEMPTION		509,379	509,379	506,832	507,396		1,983		1,983		509,379			0	3,417	10/25/2037.	1FM
184496 AN 7	CLEAN HARBORS INC		02/11/2020.	GOLDMAN SACHS & CO LLC		138,125	130,000	131,384	131,261		(29)		(29)		131,231		6,894	6,894	3,891	07/15/2027.	3FE
17321L AA 7	CMLTI_13-J1		03/01/2020.	SCHEDULED REDEMPTION		53,784	53,784	52,688	52,935		850		850		53,784			0	440	10/01/2043.	1FM
19688A AB 2	COLT_18-4		03/01/2020.	SCHEDULED REDEMPTION		407,433	407,433	407,426	407,427		6		6		407,433			0	3,589	12/01/2048.	1FM
19688A AC 0	COLT_18-4		03/01/2020.	SCHEDULED REDEMPTION		174,124	174,124	174,121	174,122		2		2		174,124			0	1,572	12/01/2048.	1FM
12625E AA 7	COMM_13-SFS		03/01/2020.	SCHEDULED REDEMPTION		9,235	9,235	9,235	9,235				0		9,235			0	39	04/01/2035.	1FM
12637F AC 6	CPS_16-D		03/15/2020.	SCHEDULED REDEMPTION		218,324	218,324	218,280	218,320		3		3		218,324			0	1,398	01/17/2023.	1FE
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/11/2020.	Various		501,287	566,000	565,465	565,424		3		3		565,427		(64,140)	(64,140)	10,735	05/01/2027.	3FE
12647M BY 0	CSMC_13-6		03/01/2020.	SCHEDULED REDEMPTION		29,424	29,424	28,878	28,928		496		496		29,424			0	227	08/01/2043.	1FM
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		03/10/2020.	SCHEDULED REDEMPTION		41,813	41,813	41,813	41,813				0		41,813			0	777	07/10/2031.	2FE
24718P AA 5	DELPHI TECHNOLOGIES PLC	C	01/28/2020.	Various		773,320	704,000	708,284	707,244		(40)		(40)		707,204		66,116	66,116	11,636	10/01/2025.	3FE
269330 AA 4	E3_19-1 - ABS		03/20/2020.	SCHEDULED REDEMPTION		376,061	376,061	376,050	376,050		12		12		376,061			0	4,836	09/20/2055.	1FE
31573N AA 9	EFMT_18-1		03/01/2020.	SCHEDULED REDEMPTION		774,601	774,601	774,600	774,600		2		2		774,601			0	6,764	10/01/2058.	1FM
29365D AA 7	ENTERCOM MEDIA CORP		02/03/2020.	GOLDMAN SACHS & CO LLC		224,967	210,000	212,684	212,507		(26)		(26)		212,481		12,485	12,485	3,564	05/01/2027.	4FE
35104X AA 6	FCRT_17-1		03/15/2020.	SCHEDULED REDEMPTION		45,190	45,190	45,186	45,189		1		1		45,190			0	240	04/15/2022.	1FE
33852A AC 1	FSMT_19-1INV		03/01/2020.	SCHEDULED REDEMPTION		1,354,315	1,354,315	1,375,900	1,375,442		(21,127)		(21,127)		1,354,315			0	10,879	10/01/2049.	1FE
350910 AN 5	FTST_06-4TS		03/11/2020.	SCHEDULED REDEMPTION		29,014	29,014	29,159	29,028		(14)		(14)		29,014			0	351	12/11/2028.	1FM
38082J AA 7	GLDN_16-2A - ABS		03/20/2020.	SCHEDULED REDEMPTION		59,766	59,766	59,766	59,766				0		59,766			0	944	09/20/2047.	1FE
38218G AA 0	GOODG_18-1 - ABS	C	03/15/2020.	SCHEDULED REDEMPTION		145,134	145,134	145,119	145,119		15		15		145,134			0		10/15/2053.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
42770R AA 8	HERO_14-1A - ABS		03/20/2020.	SCHEDULED REDEMPTION		69,742	69,742	72,706	72,556		(2,815)		(2,815)		69,742			0	1,656	09/20/2038.	1FE
42770U AA 1	HERO_15-2A - ABS		03/20/2020.	SCHEDULED REDEMPTION		27,839	27,839	28,430	28,949		(1,110)		(1,110)		27,839			0	418	09/20/2040.	1FE
436440 AK 7	HOLOGIC INC		01/23/2020.	Various		506,920	490,000	485,605	485,953		30		30		485,983		20,937	20,937	5,806	10/15/2025.	3FE
46185J AA 6	IHSFR_18-SFR1 - ABS		03/17/2020.	SCHEDULED REDEMPTION		148,894	148,894	148,894	148,894				0		148,894			0	780	03/17/2037.	1FE
45688C AA 5	INGEVITY CORP		02/12/2020.	JP MORGAN SECURITIES LLC		277,090	275,000	270,158	271,133		66		66		271,199		5,891	5,891	6,634	02/01/2026.	3FE
46635T CG 5	JPMCC_11-C3		03/01/2020.	SCHEDULED REDEMPTION		26,800	26,800	27,424	26,881		(81)		(81)		26,800			0	287	02/01/2046.	1FM
52108H Y8 1	LBUBS_05-C1 IS		03/11/2020.	SCHEDULED REDEMPTION				17					0					0		02/11/2040.	6FE
50212Y AB 0	LPL HOLDINGS INC		01/15/2020.	MORGAN STANLEY & CO. LLC		472,986	451,000	468,269	465,218		(183)		(183)		465,035		7,951	7,951	8,788	09/15/2025.	4FE
577081 BB 7	MATTEL INC		03/04/2020.	Various		622,057	584,000	611,558	610,931		(937)		(937)		609,993		12,064	12,064	6,181	12/31/2025.	4FE
59748T AA 7	MIDLAND COGENERATION VENTURE LP		03/15/2020.	SCHEDULED REDEMPTION		131,224	131,224	131,673	108,479		(443)		(443)		131,224			0	3,937	03/15/2025.	3FE
59166D AA 5	MST_18-1A		03/01/2020.	SCHEDULED REDEMPTION		333,903	333,903	334,516	334,399		(496)		(496)		333,903			0	2,854	03/01/2057.	1FM
62432C AW 1	MVW_15-10A - ABS	C	01/29/2020.	RBC CAPITAL MARKETS, LLC		2,400,000	2,400,000	2,398,800	2,399,474		55		55		2,399,529		471	471	27,543	10/13/2027.	1FE
629682 AA 3	NADG_19-1 - ABS		03/28/2020.	SCHEDULED REDEMPTION		16,300	16,300	16,300	16,300				0		16,300			0	151	12/28/2049.	1FE
63939E AB 9	NAVSL_15-AA		03/15/2020.	SCHEDULED REDEMPTION		282,850	282,850	282,746	282,828		23		23		282,850			0	1,662	12/15/2028.	1FE
670001 AE 6	NOVELIS CORP		01/22/2020.	CITIGROUP GLOBAL MARKETS, INC		131,788	130,000	130,000					0		130,000		1,788	1,788	137	01/30/2030.	1Z
64830G AB 2	NRZT_18-1		03/01/2020.	SCHEDULED REDEMPTION		24,032	24,032	24,080	24,074		(42)		(42)		24,032			0	213	12/01/2057.	1FM
64829X AC 6	NRZT_18-5		03/01/2020.	SCHEDULED REDEMPTION		420,530	420,530	422,205	421,845		(1,315)		(1,315)		420,530			0	3,945	12/01/2057.	1FM
64829X AT 9	NRZT_18-5		03/01/2020.	SCHEDULED REDEMPTION		41,836	41,836	41,643	41,661		174		174		41,836			0	395	12/01/2057.	1FM
67103Q BA 4	OFSBS_13-5A - ABS	C	01/17/2020.	SCHEDULED REDEMPTION		147,704	147,704	147,704	147,704				0		147,704			0	1,535	04/17/2025.	1FE
68241F AA 0	OLCMT_04-C3		03/11/2020.	SCHEDULED REDEMPTION		445,440	445,440	439,326	444,464		976		976		445,440			0	5,773	10/11/2030.	1FM
683715 AA 4	OPEN TEXT CORPORATION	A	03/05/2020.	CALL TRANSACTION		92,279	91,000	92,365			(123)		(123)		92,242		(1,242)	(1,242)	1,990	01/15/2023.	3FE
698525 AA 0	PANOCHE ENERGY CENTER LLC		02/29/2020.	SCHEDULED REDEMPTION		204,732	204,732	204,732	204,732				0		204,732			0	7,048	07/31/2029.	5FE
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		03/07/2020.	CALL TRANSACTION		656,394	627,000	645,560	642,316		(1,102)		(1,102)		641,214		(14,214)	(14,214)	39,844	06/01/2024.	3FE
72650T AA 6	PLAINS END FINANCING LLC		01/15/2020.	SCHEDULED REDEMPTION		139,090	139,090	141,147	140,516		(1,426)		(1,426)		139,090			0	2,090	04/15/2028.	3FE
74840L AA 0	QUICKEN LOANS INC		01/16/2020.	RBC CAPITAL MARKETS, LLC		715,699	689,000	690,775	692,716		(113)		(113)		692,603		23,096	23,096	8,804	05/01/2025.	3FE
76119L AA 9	RESIDEO FUNDING INC		02/28/2020.	BARCLAYS CAPITAL INC		166,175	170,000	170,481	170,431		(15)		(15)		170,416		(4,241)	(4,241)	3,529	11/01/2026.	3FE
80282K AY 2	SANTANDER HOLDINGS USA INC		02/11/2020.	EXCHANGE		5,932,626	5,940,000	5,932,276	5,932,516		110		110		5,932,626			0	67,978	10/05/2026.	2FE
81211K AX 8	SEALED AIR CORPORATION		02/12/2020.	CITIGROUP GLOBAL MARKETS, INC		410,238	370,000	389,640	387,734		(325)		(325)		387,409		22,829	22,829	8,423	09/15/2025.	3FE
81745D AE 1	SEMT_13-9		03/01/2020.	SCHEDULED REDEMPTION		112,851	112,851	109,893	109,926		2,925		2,925		112,851			0	823	07/01/2043.	1FM
81746N CB 2	SEMT_16-3		03/01/2020.	SCHEDULED REDEMPTION		26,423	26,423	27,050	26,962		(539)		(539)		26,423			0	216	11/01/2046.	1FM
81746N CC 0	SEMT_16-3		03/01/2020.	SCHEDULED REDEMPTION		19,817	19,817	19,606	19,636		182		182		19,817			0	162	11/01/2046.	1FM
81746Q CB 5	SEMT_18-2		03/01/2020.	SCHEDULED REDEMPTION		16,917	16,917	16,959	16,955		(39)		(39)		16,917			0	141	02/01/2048.	1FM
81746Q CC 3	SEMT_18-2		03/01/2020.	SCHEDULED REDEMPTION		10,601	10,601	10,477	10,488		113		113		10,601			0	88	02/01/2048.	1FM
81728U AA 2	SENSATA TECHNOLOGIES INC		03/06/2020.	Various		444,223	433,000	432,079	432,099		11		11		432,110		12,113	12,113	8,287	02/15/2030.	3FE
78432B AB 5	SGR_19-3		03/01/2020.	SCHEDULED REDEMPTION		676,643	676,643	676,633	676,634		9		9		676,643			0	4,379	09/01/2059.	1FM
78432B AC 3	SGR_19-3		03/01/2020.	SCHEDULED REDEMPTION		961,508	961,508	961,503	961,503		5		5		961,508			0	6,665	09/01/2059.	1FM
827048 AV 1	SILGAN HOLDINGS INC		02/06/2020.	BARCLAYS CAPITAL INC		680,850	680,000	680,906	680,887		(18)		(18)		680,869		(19)	(19)	6,857	02/01/2028.	3FE
82967N AW 8	SIRIUS XM RADIO INC		01/21/2020.	JP MORGAN SECURITIES LLC		191,700	180,000	185,400	184,785		(58)		(58)		184,727		6,973	6,973	5,053	07/15/2026.	3FE
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC		03/20/2020.	SCHEDULED REDEMPTION		184,750	184,750	185,665	185,088		(338)		(338)		184,750			0	1,552	09/20/2021.	2FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
85769F AD 0	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		1,125,000	1,125,000	1,125,000	1,125,000				0		1,125,000			0	8,146	08/25/2052.	1FE
85769F AE 8	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		9,250,000	9,250,000	9,250,000	9,250,000				0		9,250,000			0	71,607	08/25/2052.	2FE
85769F AF 5	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		5,491,667	5,491,667	5,491,667	5,491,667				0		5,491,667			0	45,258	08/25/2052.	2FE
78466C AC 0	SS&C TECHNOLOGIES INC		02/12/2020.	MORGAN STANLEY & CO. LLC		428,000	400,000	400,806	400,718		(14)		(14)		400,704		27,296	27,296	8,189	09/30/2027.	4FE
86212X AA 8	STR_19-1 - ABS		03/20/2020.	SCHEDULED REDEMPTION		19,039	19,039	19,033	19,033		6		6		19,039			0	119	11/20/2049.	1FE
89640P AK 9	TRNTS_14-1A - ABS	C	03/23/2020.	CALL TRANSACTION		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	392,087	04/15/2026.	1FE
89640P AL 7	TRNTS_14-1A - ABS	C	03/23/2020.	CALL TRANSACTION		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	15,684	04/15/2026.	1FE
94107J AA 1	WASTE PRO USA INC		02/12/2020.	Various		331,191	318,000	312,133	312,831		83		83		312,915		18,277	18,277	8,687	02/15/2026.	4FE
929766 C8 4	WBCMT_05-C17 IS		03/01/2020.	SCHEDULED REDEMPTION				30,121	9,817	49,084	(58,901)		(9,817)					0	2,630	03/01/2042.	6FE
94946T AD 8	WELLCARE HEALTH PLANS INC		01/28/2020.	EXCHANGE		85,000	85,000	85,000	85,000				0		85,000			0	2,281	08/15/2026.	3FE
96042E AF 4	WLAKE_17-1A	C	03/15/2020.	SCHEDULED REDEMPTION		33,544	33,544	33,541	33,543		0		0		33,544			0	290	10/17/2022.	1FE
01185* AA 3	ALASKA VENTURES LLC		03/31/2020.	SCHEDULED REDEMPTION		62,969	62,969	62,969	62,969				0		62,969			0	735	06/30/2033.	2PL
07387# AA 2	BEAR SWAMP FINANCE LP		03/31/2020.	SCHEDULED REDEMPTION		45,448	45,448	45,448	45,448				0		45,448			0	1,111	10/08/2025.	2PL
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES		03/01/2020.	SCHEDULED REDEMPTION		49,068	49,068	49,068	49,068				0		49,068			0	477	12/01/2041.	1
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		02/26/2020.	SCHEDULED REDEMPTION		17,505	17,505	17,505	17,455				0		17,505			0	573	02/26/2021.	1FE
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		03/10/2020.	SCHEDULED REDEMPTION		40,957	40,957	40,957	40,957				0		40,957			0	717	10/10/2031.	2
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE		02/10/2020.	SCHEDULED REDEMPTION		156,621	156,621	156,621	156,621				0		156,621			0	3,435	08/10/2031.	1
39813# AA 9	GRIDFLEX GENERATION LLC		03/31/2020.	SCHEDULED REDEMPTION		152,847	152,847	152,847	152,847				0		152,847			0	1,991	12/31/2030.	2PL
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS		03/10/2020.	SCHEDULED REDEMPTION		193,442	193,442	193,429	193,817		(375)		(375)		193,442			0	3,291	01/10/2023.	2
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2020.	SCHEDULED REDEMPTION		150,347	150,347	150,347	150,347				0		150,347			0	1,661	05/31/2033.	2PL
48121@ AC 5	JRD HOLDINGS LLC		03/27/2020.	SCHEDULED REDEMPTION		1,160,000	1,160,000	1,160,000	1,160,000				0		1,160,000			0	20,126	03/27/2021.	2PL
497266 A# 3	KIRBY CORPORATION		02/27/2020.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	40,800	02/27/2020.	2
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		03/01/2020.	SCHEDULED REDEMPTION		217,370	217,370	222,679	219,458		(2,088)		(2,088)		217,370			0	3,214	08/01/2027.	2
G5814# AB 0	MARI BOYLE LTD SERIES B		03/31/2020.	SCHEDULED REDEMPTION		25,047	25,047	25,047	25,047				0		25,047			0	349	06/30/2031.	2PL
G5814# AA 2	MARI JONE LTD SERIES A		03/31/2020.	SCHEDULED REDEMPTION		25,047	25,047	25,047	25,047				0		25,047			0	349	06/30/2031.	2PL
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.	D	03/31/2020.	SCHEDULED REDEMPTION		37,500	37,500	37,500	37,500				0		37,500			0	604	06/30/2035.	2PL
64079* AB 8	NEPTUNE SNR SECURED NOTES		03/31/2020.	SCHEDULED REDEMPTION		71,586	71,586	78,807	75,881		(4,295)		(4,295)		71,586			0	1,111	06/30/2027.	1PL
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		03/10/2020.	SCHEDULED REDEMPTION		31,038	31,038	31,038	31,038				0		31,038			0	362	12/10/2032.	1
70706P A* 5	PENGROWTH ENERGY CORP	A	01/07/2020.	HIMCO OPERATIONAL TRANSACTION		3,823,522	4,016,000	2,947,800	2,947,800				0		2,947,800		875,723	875,723	16,003	01/31/2020.	5Z
74732@ AA 6	QUAD GRAPHICS INC		03/19/2020.	Various		1,590,909	1,590,909	1,590,909	1,590,909				0		1,590,909			0	58,667	01/30/2026.	3
74732@ AD 0	QUAD GRAPHICS INC		03/19/2020.	TENDER TRANSACTION		1,590,909	1,590,909	1,590,909	1,590,909				0		1,590,909			0	41,490	04/14/2026.	3
L8038* AA 4	SBM BALEIA AZUL SARL	D	03/15/2020.	SCHEDULED REDEMPTION		135,240	135,240	134,016	134,512		728		728		135,240			0	1,860	09/15/2027.	3
84519# AD 6	SOUTHWEST POWER POOL INC		03/30/2020.	SCHEDULED REDEMPTION		24,152	24,152	25,624	25,394		(1,242)		(1,242)		24,152			0	291	12/30/2042.	1
84519# AG 9	SOUTHWEST POWER POOL INC		03/30/2020.	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000				0		125,000			0	1,016	09/30/2024.	1
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		03/15/2020.	SCHEDULED REDEMPTION		2,285	2,285	2,285	2,285				0		2,285			0	46	12/15/2025.	1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
89307# AA 7	TRANS BAY CABLE LLC	..	03/31/2020.	SCHEDULED REDEMPTION		76,560	76,560	76,560	76,560				0		76,560			0	561	06/30/2047.	1PL
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR	..	02/18/2020.	CALL TRANSACTION		4,311,976	4,200,000	4,200,000	4,200,000				0		4,200,000			0	155,124	12/09/2020.	2
90139P AB 5	TWIN BROOK I - ONSHORE - ABS	..	01/24/2020.	CAPITAL DISTRIBUTION		1,127,108	1,127,108	1,127,108	1,127,108				0		1,127,108			0	13,737	04/25/2024.	1PL
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS	..	01/24/2020.	CAPITAL DISTRIBUTION		1,073,601	1,073,601	1,073,601	1,073,601				0		1,073,601			0	13,025	04/25/2024.	1PL
73019# AA 0	UNION PACIFIC RR 2012-A	..	03/13/2020.	SCHEDULED REDEMPTION		189,803	189,803	189,803	189,803				0		189,803			0	2,847	09/13/2027.	1
73019# AB 8	UNION PACIFIC RR 2012-B	..	03/13/2020.	SCHEDULED REDEMPTION		196,947	196,947	196,947	196,947				0		196,947			0	2,954	09/13/2027.	1
73019# AC 6	UNION PACIFIC RR 2012-C	..	03/13/2020.	SCHEDULED REDEMPTION		179,905	179,905	179,905	179,905				0		179,905			0	2,699	09/13/2027.	1
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I	..	03/15/2020.	SCHEDULED REDEMPTION		30,223	30,223	30,223	30,223				0		30,223			0	256	05/15/2035.	2
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC	..	03/31/2020.	SCHEDULED REDEMPTION		13,429	13,429	13,429	13,429				0		13,429			0	132	06/30/2030.	1PL
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS	..	03/25/2020.	SCHEDULED REDEMPTION		52,168	52,168	52,168	52,168				0		52,168			0	593	12/25/2036.	2
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS	..	03/10/2020.	SCHEDULED REDEMPTION		32,485	32,485	32,485	32,485				0		32,485			0	387	10/10/2027.	2
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2020.	SCHEDULED REDEMPTION		125,394	125,394	125,394	125,394				0		125,394			0	3,436	01/02/2025.	1
94978# DA 2	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2020.	SCHEDULED REDEMPTION		166,434	166,434	166,434	166,434				0		166,434			0	4,560	01/02/2025.	1
94978# DB 0	WELLS FARGO-WACHOVIA BANK - ABS	..	01/02/2020.	SCHEDULED REDEMPTION		18,756	18,756	18,756	18,756				0		18,756			0	514	01/02/2025.	1
3899999.	Total - Bonds - Industrial and Miscellaneous					184,619,013	186,211,555	183,739,982	143,728,426	49,084	438,099	0	487,183	0	184,963,751	0	(500,591)	(500,591)	2,087,409	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO	A	03/31/2020.	Various		124,762	130,612	130,612	130,612				0		130,612		(5,850)	(5,850)	1,310	11/14/2026.	3FE
02376C AX 3	AMERICAN AIRLINES INC	..	01/29/2020.	HIMCO OPERATIONAL TRANSACTION		259,727	260,077	259,361	259,589		20		20		259,609		118	118	832	10/10/2021.	3FE
15670B AB 8	CENTURYLINK INC	..	01/31/2020.	SINKING FUND TRANSACTION		722,686	722,686	717,488	717,980		63		63		718,043		4,643	4,643	5,562	01/31/2025.	3FE
BHM23Q 4L 3	CENTURYLINK INC	..	03/31/2020.	SINKING FUND TRANSACTION		2,733	2,733	2,729			0		0		2,729		3	3		03/15/2027.	3FE
51508P AG 9	GOLDEN NUGGET INC/NV	..	02/04/2020.	HIMCO OPERATIONAL TRANSACTION		322,727	323,535	322,727	322,755		17		17		322,772		(45)	(45)	3,793	10/04/2023.	4FE
BHM23V A2 7	GOLDEN NUGGET LLC	..	03/31/2020.	Various		296,823	323,535	322,727			46		46		322,773		(25,950)	(25,950)		10/04/2023.	4FE
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC	..	01/17/2020.	Various									0					0	3,585	03/27/2025.	6FE
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA	..	02/14/2020.	BANC OF AMERICA SECURITIES LLC		366,835	365,920	366,645	365,677		5		5		365,683		1,153	1,153	2,405	03/16/2025.	3FE
BHM219 XL 1	NASCAR HOLDINGS INC	..	01/21/2020.	SINKING FUND TRANSACTION		244	244	242	242		0		0		242		1	1	1	07/25/2026.	3FE
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION	..	01/28/2020.	JP MORGAN SECURITIES LLC		552,243	549,824	548,566	548,530		15		15		548,545		3,698	3,698	3,201	11/02/2024.	3FE
70215E AN 3	PARTY CITY HOLDINGS INC	..	01/23/2020.	Various		396,722	424,870	422,567	422,924		41		41		422,965		(26,243)	(26,243)	3,520	08/19/2022.	4FE
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC	..	03/31/2020.	Various		201,121	200,621	200,488	200,494		2		2		200,496		626	626	1,504	07/18/2026.	3FE
85208E AB 6	SPRINT COMMUNICATIONS INC	..	03/31/2020.	SINKING FUND TRANSACTION		2,230	2,230	2,225	2,222		0		0		2,222		8	8	18	02/02/2024.	3FE
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC	..	03/31/2020.	SINKING FUND TRANSACTION		2,431	2,431	2,434			(1)		(1)		2,433		(2)	(2)		04/16/2025.	3FE
BHM1WW 7A 1	SS&C TECHNOLOGIES INC	..	01/31/2020.	HIMCO OPERATIONAL TRANSACTION		953,587	952,311	950,081	950,317		27		27		950,345		3,242	3,242	5,700	04/16/2025.	1Z
BHM21Y 1D 9	WELLS ENTERPRISES INC	..	03/31/2020.	SINKING FUND TRANSACTION		2,402	2,402	2,396	2,396		0		0		2,397		6	6	47	03/29/2025.	4FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
8299999.	Total - Bonds - Unaffiliated Bank Loans					4,207,271	4,264,032	4,251,287	3,923,739	0	236	0	236	0	4,251,864	0	(44,593)	(44,593)	31,477	XXX	XXX
8399997.	Total - Bonds - Part 4					321,877,729	318,940,344	319,185,007	244,188,950	49,084	321,003	0	370,087	0	320,822,569	0	463,977	463,977	3,202,844	XXX	XXX
8399999.	Total - Bonds					321,877,729	318,940,344	319,185,007	244,188,950	49,084	321,003	0	370,087	0	320,822,569	0	463,977	463,977	3,202,844	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					321,877,729	XXX	319,185,007	244,188,950	49,084	321,003	0	370,087	0	320,822,569	0	463,977	463,977	3,202,844	XXX	XXX

Statement as of March 31, 2020 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	725,000			2,997,330		2,997,330	1,688,460						3
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	439,000			1,937,190		1,937,190	1,133,290						3
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	285,000			1,091,590		1,091,590	576,320						3
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	1,499,000			6,312,480		6,312,480	3,510,600						3
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	428,000			1,971,290		1,971,290	1,160,050						3
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/05/2019	03/19/2021		1,000,000,000	0.50	600,000			360,000		360,000	240,000						100/100
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2019	03/19/2021		1,000,000,000	0.50	630,000			823,000		823,000	683,000						100/100
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/19/2021		1,000,000,000	0.50	640,000			500,000		500,000	340,000						3
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/11/2019	06/18/2021		1,000,000,000	0.50	787,000			522,000		522,000	314,000						3
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										6,033,000	0	0	16,514,880	XXX	16,514,880	9,645,720	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		92,269,863	2,800.00				6,263,475	^	6,263,475	11,205,153						3
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		92,269,863	2,800.00				6,162,094	^	6,162,094	11,198,282						3
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		69,186,180	1,670.00				21,359,870	^	21,359,870	21,386,388						3
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		81,254,847	1,920.00				18,280,490	^	18,280,490	19,325,327						3
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		90,719,109	2,850.00				7,734,563	^	7,734,563	11,907,647						3
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		90,719,109	2,850.00				8,031,557	^	8,031,557	11,937,272						3
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		89,168,355	2,900.00				8,987,262	^	8,987,262	12,151,349						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2018	12/18/2020		131,005,896	1,600.00				4,569,446	^	4,569,446	11,641,858						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2018	12/18/2020		65,502,948	1,600.00				2,257,273	^	2,257,273	5,820,540						3
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2018	12/18/2020		63,163,557	1,675.00				4,106,689	^	4,106,689	7,020,404						3
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/07/2018	12/18/2020		92,269,863	2,525.00				3,214,107	^	3,214,107	7,074,971						3
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		94,337,535	2,750.00				6,984,412	^	6,984,412	11,208,561						3

SCHEDULE DB - PART A - SECTION 1

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

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RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	11/27/2018	12/18/2020		77,257,901	1,350.00				10,401,857	^	10,401,857	14,829,036						3
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	11/28/2018	03/19/2021		76,104,798	1,370.00				11,429,411	^	11,429,411	15,558,290						3
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		206,767,200	3,400.00				52,225,536	^	52,225,536	52,225,536						3
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/21/2020	06/19/2020		155,075,400	3,400.00				39,936,429	^	39,936,429	39,936,429						3
0169999999. Total-Purchased Options-Hedging Other-Put Options										0	0	0	211,944,472	XXX	211,944,472	264,427,043	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										6,033,000	0	0	228,459,352	XXX	228,459,352	274,072,763	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																						
CFF HOLDING CORPORATION					01/31/2011			7														
HIBERNATION HOLDING CO					06/30/2014			44,016					0		0							
TURBO CAYMAN - WTS #1					06/30/2009			123		0												
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000			16														
0369999999. Total-Purchased Options-Other-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										6,033,000	0	0	16,514,880	XXX	16,514,880	9,645,720	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										0	0	0	211,944,472	XXX	211,944,472	264,427,043	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										6,033,000	0	0	228,459,352	XXX	228,459,352	274,072,763	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
SWPTN: 10Y RTR 3ML(1.40%) 04/24/20	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	01/24/2020	04/24/2020		280,000,000	1.40		(1,260,000)		(18,813,760)		(18,813,760)	(17,553,760)						3
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(1,260,000)	0	(18,813,760)	XXX	(18,813,760)	(17,553,760)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(122,660)		(122,660)	238,710						3
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(79,830)		(79,830)	134,645						3
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(15,510)		(15,510)	64,425						3
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(88,780)		(88,780)	351,820						3
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(31,620)		(31,620)	114,110						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		92,269,863	1,400.00				(1,520,659)	^	(1,520,659)	(2,814,282)						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/13/2018	06/20/2025		92,269,863	1,400.00				(1,414,973)	^	(1,414,973)	(2,807,119)						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		69,186,180	835.00				(4,982,620)	^	(4,982,620)	(5,224,271)						3

Statement as of March 31, 2020 of the **TALCOTT RESOLUTION LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		81,254,847	960.00				(4,232,024)	^	(4,232,024)	(5,325,711)						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		90,719,109	1,425.00				(2,202,364)	^	(2,202,364)	(3,643,605)						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		90,719,109	1,425.00				(2,449,650)	^	(2,449,650)	(3,668,272)						3
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		89,168,355	1,450.00				(2,504,764)	^	(2,504,764)	(3,721,089)						3
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		94,337,535	1,375.00				(1,763,011)	^	(1,763,011)	(2,914,498)						3
RTY IDX PUT @ 1370 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/21/2020	03/19/2021		76,104,798	1,370.00		(2,161,500)		(18,467,842)		(18,467,842)	(16,306,342)						3
MXEA IDX PUT @ 1600 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/21/2020	12/18/2020		196,508,844	1,600.00		(1,634,661)		(19,929,950)		(19,929,950)	(18,295,289)						3
S&P IDX PUT @ 2525 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/21/2020	12/18/2020		92,269,863	2,525.00		(1,026,732)		(8,644,467)		(8,644,467)	(7,617,735)						3
MXEA IDX PUT @ 1675 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/21/2020	12/18/2020		63,163,557	1,675.00		(758,488)		(8,102,703)		(8,102,703)	(7,344,215)						3
RTY IDX PUT @ 1350 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/21/2020	12/18/2020		77,257,901	1,350.00		(1,602,640)		(17,029,401)		(17,029,401)	(15,426,761)						3
SWPTN: 10Y RTP 3ML(1.90%) 04/22/20	VAGLB Hedge - Macro Hedge	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	01/22/2020	04/22/2020		280,000,000	1.90		(1,456,000)					1,456,000						3
0659999999. Total-Written Options-Hedging Other-Put Options										(3,110,100)	(8,640,021)	0	(93,582,827)	XXX	(93,582,827)	(92,749,480)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										(3,110,100)	(9,900,021)	0	(112,396,587)	XXX	(112,396,587)	(110,303,240)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(1,260,000)	0	(18,813,760)	XXX	(18,813,760)	(17,553,760)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										(3,110,100)	(8,640,021)	0	(93,582,827)	XXX	(93,582,827)	(92,749,480)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										(3,110,100)	(9,900,021)	0	(112,396,587)	XXX	(112,396,587)	(110,303,240)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			144,097			4,723,028					1,043,079		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			168,380			5,009,069					1,047,502		100/100
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			392,017			12,721,621					2,666,684		99/100
SWP: 2.11%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.11%(3ML)			204,165			6,697,184					1,399,609		99/100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	908,659	0	XXX	29,150,901	0	0	0	0	6,156,874	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			45,015	1,124,000		1,232,482		252,500			123,482		100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			58,001	1,855,200		2,369,941		303,000			156,698		100/100

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	10/20/2004	06/05/2026		21,920,860	USD 5.79%(GBP 5.50%)			141,385	7,051,590		8,964,476		1,043,040			272,550		100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/18/2006	08/01/2021		93,693,784	EUR 10YLIBR(USD 5.84%)				(11,400,034)	@.	(17,276,831)		(1,893,750)			541,682		100/100
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	10/05/2016	10/27/2024		3,364,500	USD 3.00%(EUR 0.98%)			17,322	68,250		215,447		75,750			35,994		100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC	D PART 1	D	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			15,569	9,300		171,580		75,750			42,393		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%)			28,221	(154,679)		229,176		126,250			73,926		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	305,513	(1,446,372)	XXX	(4,093,728)	0	(17,460)	0	0	1,246,725	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	1,214,171	(1,446,372)	XXX	25,057,173	0	(17,460)	0	0	7,403,599	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/19/2006	05/23/2026		115,000,000	3ML(5.68%)			(1,104,145)	(35,783,180)		(35,783,180)	(8,484,073)				1,425,715		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		64,750,000	3ML(5.64%)			(644,910)	(3,925,144)		(3,925,144)	(336,248)				352,213		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME	LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		27,750,000	3ML(5.64%)			(276,390)	(1,682,205)		(1,682,205)	(144,106)				150,948		1
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021		28,000,000	3ML(5.66%)			(278,636)	(1,708,136)		(1,708,136)	(142,027)				152,660		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	06/14/2006	06/16/2021		93,000,000	3ML(5.63%)			(911,477)	(5,818,669)		(5,818,669)	(578,497)				511,703		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	06/14/2006	06/16/2021		46,500,000	3ML(5.63%)			(455,738)	(2,909,334)		(2,909,334)	(289,249)				255,851		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040		5,100,000	3ML(4.12%)			(29,386)	(3,199,810)		(3,199,810)	(1,392,159)				115,275		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME	LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040		15,600,000	3ML(3.58%)			(68,816)	(8,157,898)		(8,157,898)	(4,085,251)				352,605		1
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021		6,000,000	3ML(2.19%)			(5,305)	(71,896)		(71,896)	(43,580)				27,513		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021		6,000,000	2.06%(3ML)			3,393	65,524		65,524	45,393				27,513		1
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	11/10/2011	09/01/2040		6,400,000	3ML(2.88%)			(16,932)	(2,500,417)		(2,500,417)	(1,606,212)				144,658		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026		115,000,000	2.51%(3ML)			191,907	13,486,876		13,486,876	8,374,037				1,425,715		1
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021		93,000,000	2.10%(3ML)			89,589	1,848,925		1,848,925	1,332,004				511,703		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	11/17/2011	06/06/2021		64,750,000	2.16%(3ML)			82,557	1,261,785		1,261,785	845,564				352,213		1
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	12/05/2011	09/01/2040		15,600,000	2.77%(3ML)			37,080	5,769,953		5,769,953	3,880,139				352,605		1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		5,100,000	2.44%(3ML)			7,931	1,561,640		1,561,640	1,233,517				115,275		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		6,400,000	2.44%(3ML)			9,952	1,959,705		1,959,705	1,547,943				144,658		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		15,000,000	3ML(2.81%)			(34,665)	(1,397,222)		(1,397,222)	(709,810)				150,615		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		30,000,000	3ML(2.81%)			(69,330)	(2,794,444)		(2,794,444)	(1,419,621)				301,230		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		9,000,000	2.57%(3ML)			14,475	753,665		753,665	429,327				90,369		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		15,000,000	2.60%(3ML)			26,846	1,271,623		1,271,623	713,400				150,615		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		14,000,000	2.60%(3ML)			25,057	1,186,848		1,186,848	665,840				140,574		1
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024		7,000,000	2.66%(3ML)			13,456	608,323		608,323	332,494				70,287		1
SWP: 2.01%(3ML) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/06/2021		27,750,000	2.01%(3ML)			25,010	493,105		493,105	375,095				150,948		1
SWP: 2.00%(3ML) 06/08/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021		28,000,000	2.00%(3ML)			22,611	495,745		495,745	379,924				152,660		1
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/16/2021		46,500,000	2.01%(3ML)			34,913	877,307		877,307	675,732				255,851		1
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.56%(3ML)			118,860	31,663,934		31,663,934	23,918,396				1,967,447		2
SWP: 2.50%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067		250,000,000	2.50%(3ML)				106,405,283		106,405,283	86,541,278				8,619,129		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		52,000,000	2.56%(3ML)			81,825	21,894,291		21,894,291	16,574,960				1,364,097		2
SWP: 2.55%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		70,000,000	2.55%(3ML)			109,186	29,375,404		29,375,404	22,298,527				1,836,284		2
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		140,000,000	2.57%(3ML)			250,391	23,287,131		23,287,131	14,867,734				2,108,612		3
SWP: 1.12%(3ML) 03/03/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	02/28/2020	03/03/2030		140,000,000	1.12%(3ML)			(41,976)	5,431,731		5,431,731	5,431,731				2,205,696		3
SWP: 1.12%(3ML) 03/03/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	02/28/2020	03/03/2030		140,000,000	1.12%(3ML)			(42,738)	5,336,129		5,336,129	5,336,129				2,205,696		3
SWP: 1.04%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.04%(3ML)			(26,689)	4,343,972		4,343,972	4,343,972				2,206,001		3
SWP: 1.04%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.04%(3ML)			(26,479)	4,371,287		4,371,287	4,371,287				2,206,001		3
SWP: 1.01%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.01%(3ML)			(35,368)	3,907,911		3,907,911	3,907,911				2,206,305		3
SWP: 1.01%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.01%(3ML)			(35,621)	3,873,758		3,873,758	3,873,758				2,206,305		3
SWP: 0.77%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.77%(3ML)			(12,999)	806,771		806,771	806,771				2,207,825		3
SWP: 0.77%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.77%(3ML)			(13,080)	793,089		793,089	793,089				2,207,825		3
SWP: 0.63%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.63%(3ML)			(13,225)	(1,111,806)		(1,111,806)	(1,111,806)				2,208,129		3
SWP: 0.63%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.63%(3ML)			(13,381)	(1,139,173)		(1,139,173)	(1,139,173)				2,208,129		3
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(3,012,250)	200,932,381	XXX	200,932,381	192,414,139	0	0	0	45,845,458	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/02/2016	06/20/2021		5,742,000	CREDIT EVENT(5.00%)	(1,343,436)		(72,573)	(345,905)		(345,905)	(2,845)		63,403			2	100/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/21/2016	12/20/2021		17,000,000	CREDIT EVENT(1.00%)	75,221		(42,972)	(253,527)		(253,527)	49,299		(3,586)			2	95/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/21/2016	12/20/2021		17,000,000	CREDIT EVENT(1.00%)	75,221		(42,972)	(253,527)		(253,527)	49,299		(3,586)			2	95/100

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020	12/20/2024		29,400,000	5.00%(CREDIT EVENT)		926,100	(20,417)	1,863,018		1,863,018	939,094		(2,175)			4	100/100
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/27/2020	12/20/2024		31,850,000	5.00%(CREDIT EVENT)		1,465,100	(17,694)	2,018,270		2,018,270	554,032		(862)			4	100/100
ICE: CDX.NA.IG.34 V1 REC 1.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020	06/20/2025		100,000,000	1.00%(CREDIT EVENT)		(50,064)	(13,889)	665,603		665,603	715,560		106			2	100/100
1129999999. Total-Swaps-Hedging Other-Credit Default										(1,192,994)	2,341,136	(210,517)	3,693,931	XXX	3,693,931	2,304,438	0	53,301	0	0	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	03/17/2020	06/30/2057		786,774,125	GMWB (0.25%)			(243,788)	34,581,972		34,581,972	23,789,951				24,017,230		3
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	04/17/2008	06/30/2057		786,774,125	GMWB (0.52%)			(1,534,753)	26,648,968		26,648,968	26,106,980				24,017,230		3
1159999999. Total-Swaps-Hedging Other-Other										0	0	(1,778,541)	61,230,940	XXX	61,230,940	49,896,931	0	0	0	48,034,460	XXX	XXX
1169999999. Total-Swaps-Hedging Other										(1,192,994)	2,341,136	(5,001,308)	265,857,253	XXX	265,857,253	244,615,508	0	53,301	0	93,879,918	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 3.18%(3ML) 09/25/48	91278*AY0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88.	09/21/2018	09/25/2048		85,000,000	3.18%(3ML)			270,639			50,757,463					2,269,152		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88.	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			57,949			6,502,250					758,288		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88.	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			58,324			6,515,837					758,288		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	386,913	0	XXX	63,775,549	0	0	0	0	3,785,727	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	386,913	0	XXX	63,775,549	0	0	0	0	3,785,727	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(1,716,678)	200,932,381	XXX	293,858,831	192,414,139	0	0	0	55,788,059	XXX	XXX
1369999999. Total-Swaps-Credit Default										(1,192,994)	2,341,136	(210,517)	3,693,931	XXX	3,693,931	2,304,438	0	53,301	0	0	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	305,513	(1,446,372)	XXX	(4,093,728)	0	(17,460)	0	0	1,246,725	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(1,778,541)	61,230,940	XXX	61,230,940	49,896,931	0	0	0	48,034,460	XXX	XXX
1409999999. Total-Swaps										(1,192,994)	2,341,136	(3,400,224)	264,410,881	XXX	354,689,974	244,615,508	(17,460)	53,301	0	105,069,244	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	1,214,171	(1,446,372)	XXX	25,057,173	0	(17,460)	0	0	7,403,599	XXX	XXX
1709999999. Total-Hedging Other										1,729,906	(7,558,885)	(5,001,308)	381,920,018	XXX	381,920,018	408,385,031	0	53,301	0	93,879,918	XXX	XXX
1719999999. Total-Replication										0	0	386,913	0	XXX	63,775,549	0	0	0	0	3,785,727	XXX	XXX
1739999999. Total-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL										1,729,906	(7,558,885)	(3,400,224)	380,473,646	XXX	470,752,739	408,385,031	(17,460)	53,301	0	105,069,244	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(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 a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the three months ended March 31, 2020, the hedge has been effective at achieving its objective.
3	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 three
3 (cont)	months ended March 31, 2020, the hedge has been effective at achieving the enterprise economic objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVM0.......	41	41,000	US 5YR NOTE JUN 20..............	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/30/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........124.8125	..........125.3594	.........(1,922)	....	....	....	....	22,423	22,423	37,925	1	1,000
WNM0......	71	71,000	US ULTRA T-BOND JUN 20.......	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........223.1875	..........221.8750	.....(230,750)	....	....	....	....	.......(93,188)	.......(93,188)	994,000	1	1,000
1539999999. Total-Long Futures-Hedging Other..........												.....(232,672)	0	0	0	0	.......(70,765)	.......(70,765)	1,031,925	XXX	XXX
1579999999. Total-Long Futures..........												.....(232,672)	0	0	0	0	.......(70,765)	.......(70,765)	1,031,925	XXX	XXX
Short Futures																					
Hedging Other																					
ESM0.......	983	49,150	S&P500 EMINI JUN 20...............	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/16/2020.	.......2,682.9144	.......2,569.7000	2,039,725	....	....	....	....	5,564,488	5,564,488	..11,796,000	1	50
MFSM0....	33	1,650	EMINI MSCI EAFE INDEX JUN 20	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/16/2020.	.......1,381.6521	.......1,559.3000	19,305	....	....	....	....	.....(293,119)	.....(293,119)	310,200	1	50
NQM0......	150	3,000	NASDAQ 100 E-MINI JUN 20.....	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/19/2020.	.......7,279.9325	.......7,786.2500	205,500	....	....	....	....	..(1,518,953)	..(1,518,953)	2,250,000	1	20
TYM0.......	85	85,000	US 10YR NOTE JUN 20............	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........137.9688	..........138.6875	11,953	....	....	....	....	.......(61,090)	.......(61,090)	157,250	1	1,000
USM0.......	70	70,000	US LONG BOND JUN 20...........	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........181.0625	..........179.0625	115,938	....	....	....	....	140,000	140,000	455,000	1	1,000
UXYM0....	28	28,000	US ULTRA 10YR NOTE JUN 20.	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........155.5938	..........156.0313	9,188	....	....	....	....	.......(12,250)	.......(12,250)	99,400	1	1,000
16029999999. Total-Short Futures-Hedging Other..........												2,401,608	0	0	0	0	3,819,077	3,819,077	..15,067,850	XXX	XXX
1649999999. Total-Short Futures..........												2,401,608	0	0	0	0	3,819,077	3,819,077	..15,067,850	XXX	XXX
Totals																					
1709999999. Total-Hedging Other..........												2,168,936	0	0	0	0	3,748,312	3,748,312	..16,099,775	XXX	XXX
1759999999. TOTAL..........												2,168,936	0	0	0	0	3,748,312	3,748,312	..16,099,775	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	..16,188,832	..(1,183,822)	..15,005,010
Total Net Cash Deposits..........	..16,188,832	..(1,183,822)	..15,005,010

(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 three
1 (cont)	months ended March 31, 2020, the hedge has been effective at achieving the enterprise economic 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	15,005,010		15,005,010	2,168,936		2,168,936	16,099,775	16,099,775
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		21,577,667	(37,073,901)	0	26,300,694	(42,950,699)	0	3,270,409	0
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	5,308,023	6,984,412	(1,763,011)	0	6,984,412	(1,763,011)	0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	4,922,132	4,670,931	(154,679)	0	4,833,212	229,176	140,256	143,832	0
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y	13,800,000	18,280,490	(4,485,551)	0	18,280,490	(4,485,551)	0		0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y			(35,783,180)	0		(35,783,180)	0	1,425,715	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	Y	Y			(253,527)	0		(253,527)	0		0
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y	19,790,000	46,584,650	(25,970,525)	824,125	46,584,650	(25,970,525)	824,125		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	115,158,817	121,640,510	(6,503,278)	0	122,155,250	(6,503,278)	493,155	156,698	135,113
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	62,700,000	104,165,455	(51,100,202)	0	106,334,021	(51,100,202)	0	49,315,962	39,681,215
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(8,728,003)	0		(8,728,003)	0	767,554	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(1,708,136)	0		(1,708,136)	0	152,660	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	89,000		(71,896)	0		(71,896)	0	27,513	0
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y	2,410,000	1,848,923		0	1,848,923		0	511,706	0
0299999999. Total NAIC 1 Designation				224,177,972	325,753,038	(173,595,889)	824,125	333,321,652	(179,088,832)	1,457,536	55,772,049	39,816,328
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	370,359,038	251,724,198	(23,407,701)	0	339,927,620	(23,407,701)	0	49,297,195	0
0999999999. Gross Totals				594,537,010	592,482,246	(197,003,590)	15,829,135	675,418,208	(202,496,533)	3,626,472	121,169,019	55,916,103
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					592,482,246	(197,003,590)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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								
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	3,101,676	3,766,000	2,959,034	09/01/2046	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	31410L VC 3	FNMA 30YR	2,378,727	2,590,000	2,258,609	01/01/2047	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 RD 2	TREASURY BOND	4,522,583	2,976,000	2,909,686	11/15/2043	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 SF 6	TREASURY BOND	2,454,587	1,757,000	1,786,166	02/15/2049	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810 SL 3	TREASURY BOND	2,377,735	2,048,000	2,239,807	02/15/2050	
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		Cash	15,005,010	15,005,010	15,005,010		
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	173,548,031	114,200,000	111,665,945	11/15/2043	I
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SE 9	TREASURY BOND	68,839,245	46,000,000	48,793,933	11/15/2048	I
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SF 6	TREASURY BOND	30,036,214	21,500,000	21,631,446	02/15/2049	I
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DV 3R 4	FHLMC 30YR UMBS SUPER	803,214	963,000	783,054	07/01/2049	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV RG 0	FHLMC GOLD 30YR	890,481	1,296,000	856,225	12/01/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	1,951,540	2,230,000	1,847,045	08/01/2048	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B HE 9	FHLMC GOLD 30YR GIANT	2,109,215	3,281,000	2,032,613	08/01/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	6,803,189	14,810,085	6,469,523	11/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER NP 1	FNMA 30YR	5,950,856	7,728,500	5,628,243	10/01/2046	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	1,256,311	2,822,000	1,195,092	12/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	1,430,379	1,974,000	1,365,320	07/01/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	10,038,032	12,188,000	9,576,397	09/01/2046	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9 EJ 6	FNMA 30YR	2,582,892	2,820,000	2,448,636	11/01/2047	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	8,696,588	9,469,000	8,257,438	01/01/2047	
GOLDMAN SACHS BK USA KD3XUN7C6T14HNAYLU02	Treasury	912810 SA 7	TREASURY BOND	783,737	563,000	550,205	02/15/2048	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	8,204,779	5,399,000	5,281,941	11/15/2043	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 SE 9	TREASURY BOND	2,340,534	1,564,000	1,668,497	11/15/2048	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 SL 3	TREASURY BOND	394,741	340,000	371,843	02/15/2050	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	1,636,701	1,077,000	1,053,354	11/15/2043	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 SE 9	TREASURY BOND	761,721	509,000	537,794	11/15/2048	
0199999999. Totals				358,898,718	278,875,595	259,172,856	XXX	XXX
Collateral Pledged to Reporting Entity								
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912810 EQ 7	TREASURY BOND	748,100	619,000	XXX	08/15/2023	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 F9 6	TREASURY NOTE	123,357	119,000	XXX	10/31/2021	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 H8 6	TREASURY NOTE	608,250	593,000	XXX	01/31/2022	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 L5 7	TREASURY NOTE	929,397	896,000	XXX	09/30/2022	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 M9 8	TREASURY NOTE	896,928	883,000	XXX	11/30/2020	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 P8 7	TREASURY NOTE	946,701	937,000	XXX	02/28/2021	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 Q3 7	TREASURY NOTE	53,596	53,000	XXX	03/31/2021	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 V8 0	TREASURY NOTE	1,001,695	930,000	XXX	01/31/2024	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912828 PP 9	TREASURY (CPI) NOTE	5,546,689	4,738,000	XXX	01/15/2021	
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash	367,411,743	367,411,743	XXX		V
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	Cash		Cash	13,800,000	13,800,000	XXX		
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Cash		Cash	(590,000)	(590,000)	XXX		
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Cash		Cash	20,380,000	20,380,000	XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	97,000	97,000	XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	2,590,000	2,590,000	XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 5V 8	TREASURY NOTE	23,702,894	22,659,000	XXX	01/15/2022	
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 J2 7	TREASURY NOTE	46,449,339	43,006,000	XXX	02/15/2025	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 P4 6	TREASURY NOTE	13,480,649	12,634,000	XXX	02/15/2026.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 R3 6	TREASURY NOTE	14,940,470	13,919,000	XXX	05/15/2026.	
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Treasury	912828 YX 2	TREASURY NOTE	13,898,466	12,816,000	XXX	12/31/2026.	
ICE 549300R4IG1TWPZT5U32	Cash		Cash	2,947,295	2,947,295	XXX		V
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash	62,700,000	62,700,000	XXX		
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Cash		Cash	89,000	89,000	XXX		
ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	Cash		Cash	2,410,000	2,410,000	XXX		
0299999999. Totals				595,161,569	586,637,038	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	New York, NY					1,001,962	1,131,640	1,206,089	XXX
Bank of America	New York, NY						2,287,692	1,873,445	XXX
JP Morgan Chase Bank N.A.	New York, NY					637,583	634,336	275,555	XXX
JP Morgan Chase Bank N.A.	New York, NY					1,069,841	3,000,949	1,996,505	XXX
JP Morgan Chase Bank N.A.	New York, NY					1,837,531	1,085,289	1,107,210	XXX
JP Morgan Chase Bank N.A.	New York, NY					260,246		1,706,718	XXX
0199998. Deposits in.....48 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			680,970	432,241	721,567	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	5,488,133	8,572,147	8,887,089	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	5,488,133	8,572,147	8,887,089	XXX
0599999. Total Cash		XXX	XXX	0	0	5,488,133	8,572,147	8,887,089	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		03/16/2020		04/14/2020	49,996,389		4,167
0199999. U.S. Government Bonds - Issuer Obligations						49,996,389	0	4,167
0599999. Total - U.S. Government Bonds						49,996,389	0	4,167
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FHLB		03/12/2020		04/16/2020	49,990,698		12,573
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						49,990,698	0	12,573
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						49,990,698	0	12,573
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ALBERTA (PROVINCE OF)		01/24/2020		04/20/2020	9,991,528		31,161
	ANTHEM INC		02/27/2020		04/20/2020	11,989,403		19,790
	BAT INTL FINANCE PLC		03/05/2020		05/04/2020	9,986,058		11,058
	CANADIAN NATIONAL RAILWAY COMPANY		02/19/2020		05/13/2020	11,977,454		22,814
	DOMINION RESOURCES INC		02/14/2020		04/02/2020	6,999,666		14,639
	DOMINION RESOURCES INC		03/06/2020		04/07/2020	4,998,886		4,841
	KFW		02/11/2020		04/08/2020	9,996,982		22,315
	NORTHROP GRUMMAN CORP		03/04/2020		04/09/2020	11,996,434		12,634
	TEXTRON INC		02/28/2020		04/13/2020	9,994,352		15,977
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						87,930,763	0	155,229
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						87,930,763	0	155,229
Total Bonds								
7699999. Subtotals - Issuer Obligations						187,917,849	0	171,968
8399999. Subtotals - Bonds						187,917,849	0	171,968
Exempt Money Market Mutual Funds as Identified by the SVO								
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP		03/24/2020			100,000,000		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						100,000,000	0	0
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP		03/30/2020			147,727,135		221,138
8699999. Total - All Other Money Market Mutual Funds						147,727,135	0	221,138
8899999. Total - Cash Equivalents						435,644,985	0	393,106