



# QUARTERLY STATEMENT

As of June 30, 2019  
of the Condition and Affairs of the

## TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period)	NAIC Company Code..... 71153	Employer's ID Number..... 39-1052598
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... January 9, 1956	Commenced Business..... July 1, 1965	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i> talcottstatement.questions@thehartford.com <i>(E-Mail Address)</i>	860-547-9698 <i>(Area Code) (Telephone Number) (Extension)</i> 860-624-0444 <i>(Fax Number)</i>

### 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	Appointed Actuary	Leslie Teresa Soler	Corporate Secretary
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### DIRECTORS OR TRUSTEES

Peter Francis Sannizzaro	Matthew James Poznar	Robert Raymond Siracusa
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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	Leslie T. Soler
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chief Executive Officer	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me  
This 26th day of July 2019

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

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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,734,885,700		4,734,885,700	4,865,299,931
2. Stocks:				
2.1 Preferred stocks.....	2,322,534		2,322,534	2,371,366
2.2 Common stocks.....	62,199,047	2,678,110	59,520,937	72,415,923
3. Mortgage loans on real estate:				
3.1 First liens.....	811,103,287		811,103,287	813,842,343
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).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....107,456,961), cash equivalents (\$.....368,565,766) and short-term investments (\$.....65,499,641).....	541,522,368		541,522,368	411,559,219
6. Contract loans (including \$.....0 premium notes).....	101,560,038		101,560,038	102,625,474
7. Derivatives.....	184,173,472		184,173,472	320,583,251
8. Other invested assets.....	534,186,180		534,186,180	527,794,141
9. Receivables for securities.....	22,894,045		22,894,045	2,744,656
10. Securities lending reinvested collateral assets.....	99,437,888		99,437,888	101,549,568
11. Aggregate write-ins for invested assets.....	16,498,080	0	16,498,080	15,683,356
12. Subtotals, cash and invested assets (Lines 1 to 11).....	7,110,782,639	2,678,110	7,108,104,529	7,236,469,228
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	133,574,509		133,574,509	245,596,354
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	80,723		80,723	206,169
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	19,078		19,078	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	35,735,733		35,735,733	35,220,048
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	18,271,639		18,271,639	12,345,162
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	16,104,289		16,104,289	
18.2 Net deferred tax asset.....	194,186,647	50,438,647	143,748,000	151,087,642
19. Guaranty funds receivable or on deposit.....	183,103		183,103	183,103
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....	12,711		12,711	3,675
25. Aggregate write-ins for other than invested assets.....	52,842,541	13,939,797	38,902,744	33,522,844
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	7,561,793,612	67,056,554	7,494,737,058	7,714,634,225
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	27,070,222,516		27,070,222,516	25,094,122,246
28. Total (Lines 26 and 27).....	34,632,016,128	67,056,554	34,564,959,574	32,808,756,472

## DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	16,498,080		16,498,080	15,683,356
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).....	16,498,080	0	16,498,080	15,683,356
2501. Disbursements and items not allocated.....	52,842,541	13,939,797	38,902,744	33,522,844
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).....	52,842,541	13,939,797	38,902,744	33,522,844

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....5,046,372,563 less \$.....0 included in Line 6.3 (including \$.....852,089,438 Modco Reserve).....	5,046,372,563	5,217,117,636
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	16,089,178	16,211,222
3. Liability for deposit-type contracts (including \$.....1,161,917 Modco Reserve).....	468,954,367	475,343,509
4. Contract claims:		
4.1 Life.....	20,747,546	27,050,796
4.2 Accident and health.....	299,653	315,862
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....3,139 due and unpaid.....	3,139	2,529
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).....	553,406	437,088
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.....	114,820	220,494
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.....	21,188	69,545
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....9,739,311 ceded.....	9,739,311	10,467,692
9.4 Interest Maintenance Reserve.....	79,206,514	74,169,072
10. Commissions to agents due or accrued - life and annuity contracts \$.....20,688,999, accident and health \$.....0 and deposit-type contract funds \$.....0.....	20,688,999	22,948,641
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	17,884,216	16,916,418
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(52,290,975) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(60,300,627)	(69,229,362)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,632,462	1,494,967
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		3,174,050
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,485,206	3,448,672
17. Amounts withheld or retained by reporting entity as agent or trustee.....	9,702,505	9,698,963
18. Amounts held for agents' account, including \$.....13,386 agents' credit balances.....	26,096	64,365
19. Remittances and items not allocated.....	31,677,752	36,888,463
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.....	109,465,572	83,428,299
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		0
24.04 Payable to parent, subsidiaries and affiliates.....	6,042,048	5,900,113
24.05 Drafts outstanding.....	69,994,270	61,874,946
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....	113,421,671	80,421,913
24.09 Payable for securities.....	21,416,574	16,200,937
24.10 Payable for securities lending.....	99,437,888	101,549,568
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	208,905,439	357,609,232
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	6,296,581,756	6,553,795,629
27. From Separate Accounts statement.....	27,070,222,516	25,094,122,246
28. Total liabilities (Lines 26 and 27).....	33,366,804,272	31,647,917,876
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	235,182,925	247,027,489
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	335,431,561	335,431,561
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	625,040,816	575,879,546
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).....	1,195,655,302	1,158,338,596
38. Totals of Lines 29, 30 and 37.....	1,198,155,302	1,160,838,596
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	34,564,959,574	32,808,756,472

### DETAILS OF WRITE-INS

2501. Collateral on derivatives.....	174,835,284	326,905,245
2502. Other liabilities - abandoned property unpaid funds.....	16,949,802	15,567,446
2503. Miscellaneous liabilities.....	13,218,627	13,732,750
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,901,726	1,403,791
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	208,905,439	357,609,232
3101. Gain on inforce reinsurance.....	235,182,925	247,027,489
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).....	235,182,925	247,027,489
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.....	61,464,370	(1,678,794,930)	(1,618,469,704)
2. Considerations for supplementary contracts with life contingencies.....			1,113,659
3. Net investment income.....	154,409,940	179,985,313	322,352,994
4. Amortization of Interest Maintenance Reserve (IMR).....	(42,184)	5,879,846	11,798,898
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	21,149,482	62,292,790	93,414,624
7. Reserve adjustments on reinsurance ceded.....	(228,265,550)	(245,106,441)	(480,192,551)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	262,090,727	289,140,431	575,989,832
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	34,256,789	40,153,815	64,014,948
9. Totals (Lines 1 to 8.3).....	305,063,574	(1,346,449,175)	(1,029,977,299)
10. Death benefits.....	(3,172,389)	(3,883,879)	(4,055,541)
11. Matured endowments (excluding guaranteed annual pure endowments).....		279	1,933
12. Annuity benefits.....	144,671,782	204,284,018	345,108,115
13. Disability benefits and benefits under accident and health contracts.....	273,127	290,196	592,137
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,608,033,722	1,884,775,302	3,547,633,620
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	8,303,774	33,270,524	65,478,337
18. Payments on supplementary contracts with life contingencies.....	770,622	862,008	1,674,967
19. Increase in aggregate reserves for life and accident and health contracts.....	(170,867,117)	(1,537,124,611)	(1,487,088,683)
20. Totals (Lines 10 to 19).....	1,588,013,521	582,473,838	2,469,344,886
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	68,684,125	81,659,693	158,652,395
22. Commissions and expense allowances on reinsurance assumed.....	2,760,155	3,043,897	5,902,038
23. General insurance expenses and fraternal expenses.....	46,246,418	38,430,612	75,868,684
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	218,894	(114,697)	(7,763,996)
25. Increase in loading on deferred and uncollected premiums.....	(57,303)	(4,853)	3,188
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,579,503,995)	(1,870,426,412)	(3,527,763,579)
27. Aggregate write-ins for deductions.....	(73,388,021)	(303,581,609)	(352,368,093)
28. Totals (Lines 20 to 27).....	52,973,794	(1,468,519,531)	(1,178,124,478)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	252,089,780	122,070,355	148,147,179
30. Dividends to policyholders and refunds to members.....	138,067	39,446	86,855
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	251,951,713	122,030,910	148,060,323
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(21,155,576)	(28,898,358)	(32,642,950)
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).....	273,107,289	150,929,268	180,703,273
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....549,384 (excluding taxes of \$.....1,327,853 transferred to the IMR).....	25,389,330	(53,038,752)	(115,657,101)
35. Net income (Line 33 plus Line 34).....	298,496,619	97,890,516	65,046,172
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	1,160,838,596	1,138,971,688	1,138,971,688
37. Net income (Line 35).....	298,496,619	97,890,516	65,046,172
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....4,631,135.....	(219,945,878)	29,251,390	212,915,290
39. Change in net unrealized foreign exchange capital gain (loss).....	(3,890,968)	2,618,584	557,389
40. Change in net deferred income tax.....	(18,457,721)	(227,168,706)	(233,679,225)
41. Change in nonadmitted assets.....	18,996,491	156,437,706	245,078,007
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(26,037,273)	(33,760,260)	(48,533,710)
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.....		(269,297,887)	(269,297,887)
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(11,844,564)	68,382,828	49,780,872
54. Net change in capital and surplus (Lines 37 through 53).....	37,316,706	(175,645,830)	21,866,908
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,198,155,302	963,325,858	1,160,838,596
<b>DETAILS OF WRITE-INS</b>			
08.301. Other investment management fees.....	32,876,104	38,455,267	74,145,517
08.302. Miscellaneous income.....	767,651	877,870	1,216,284
08.303. Separate Account loads.....	613,034	820,678	(11,346,853)
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).....	34,256,789	40,153,815	64,014,948
2701. Miscellaneous deductions.....	2,071,894	858,626	1,229,400
2702. MODCO adjustment.....	(75,459,915)	(62,861,320)	(112,018,578)
2703. IMR adjustment on reinsurance transaction.....		(241,578,915)	(241,578,915)
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).....	(73,388,021)	(303,581,609)	(352,368,093)
5301. Gain on inforce reinsurance.....	(11,844,564)	68,382,828	49,780,872
5302. ....		0	
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).....	(11,844,564)	68,382,828	49,780,872

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	61,474,011	122,140,586	183,549,960
2. Net investment income.....	271,477,291	181,961,646	328,002,909
3. Miscellaneous income.....	77,386,884	313,863,424	322,537,725
4. Total (Lines 1 through 3).....	410,338,186	617,965,655	834,090,595
5. Benefit and loss related payments.....	1,772,370,641	2,201,407,767	4,026,401,584
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,588,432,730)	(1,882,087,416)	(3,548,179,839)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	193,379,712	350,327,831	301,956,726
8. Dividends paid to policyholders.....	21,139	23,101	41,003
9. Federal and foreign income taxes paid (recovered) net of \$.00 tax on capital gains (losses).....	0	(121,265,842)	(145,161,928)
10. Total (Lines 5 through 9).....	377,338,763	548,405,442	635,057,546
11. Net cash from operations (Line 4 minus Line 10).....	32,999,423	69,560,213	199,033,048
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	704,301,192	773,136,343	1,720,507,430
12.2 Stocks.....	21,387,120	4,967,502	25,803,407
12.3 Mortgage loans.....	59,982,822	66,005,884	104,437,923
12.4 Real estate.....			
12.5 Other invested assets.....	40,540,362	138,496,272	160,264,615
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	2,193,818	5,974,934	7,351,945
12.7 Miscellaneous proceeds.....	7,349,988	60,057,847	37,467,584
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	835,755,301	1,048,638,782	2,055,832,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	572,935,653	613,246,890	1,425,766,165
13.2 Stocks.....	2,076,543	30,234,306	26,359,180
13.3 Mortgage loans.....	57,259,268	44,217,630	191,448,243
13.4 Real estate.....			0
13.5 Other invested assets.....	23,000,717	83,983,932	57,797,764
13.6 Miscellaneous applications.....	76,662,783	49,904,079	119,069,295
13.7 Total investments acquired (Lines 13.1 to 13.6).....	731,934,964	821,586,836	1,820,440,647
14. Net increase or (decrease) in contract loans and premium notes.....	(1,065,436)	(2,361,468)	(3,935,381)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	104,885,774	229,413,415	239,327,637
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....		(271,876,214)	(271,876,214)
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(6,389,142)	10,277,747	(164,000,937)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,532,907)	(140,796,034)	(138,220,756)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(7,922,049)	(402,394,501)	(574,097,908)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	129,963,149	(103,420,873)	(135,737,222)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	411,559,219	547,296,441	547,296,441
19.2 End of period (Line 18 plus Line 19.1).....	541,522,368	443,875,568	411,559,219
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Non-cash proceeds from invested asset exchanges - bonds and other invested assets.....	(31,045,053)	(20,332,294)	(39,881,791)
20.0002 Non-cash acquisitions from invested asset exchanges - bonds and other invested assets.....	(31,045,053)	(20,332,294)	(39,881,791)
20.0003 Non-cash proceeds from sale of affiliate holding - other invested asset.....			(11,410,309)
20.0004 Non-cash acquisition from sale of affiliate holding - common stocks.....			(11,410,309)
20.0005 Capital contribution from parent to settle intercompany balances related to stock compensation.....		(2,578,327)	(2,578,327)
20.0006 Non-cash impacts of DTA adjustment not yet settled.....		2,160,604	
20.0007 Non-cash impacts of Tax Reform - tax receivable.....		17,602,941	
20.0008 Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus.....		19,763,545	
20.0009 Non-cash transfer of bonds acquired for assumption reinsurance.....		3,503,409,658	3,448,021,646
20.0010 Non-cash transfer of mortgage loans acquired for assumption reinsurance.....		649,122,178	649,122,178
20.0011 Non-cash transfer of other invested assets acquired for assumption reinsurance.....		503,085,441	558,473,453
20.0012 Non-cash transfer of reserves for assumption reinsurance.....		(3,259,322,631)	(3,259,322,631)
20.0013 Non-cash transfer of deposit liability for assumption reinsurance.....		(1,276,223,336)	(1,276,223,336)
20.0014 Non-cash transfer of IMR liability for assumption reinsurance.....		(110,419,414)	(110,419,414)
20.0015 Non-cash transfer of other for assumption reinsurance.....		(9,651,896)	(9,651,896)
20.0016 Non-cash transfer of bonds sold for reinsurance.....		(2,220,227,957)	(2,220,227,957)
20.0017 Non-cash transfer of mortgage loans sold for reinsurance.....		(392,591,994)	(392,591,994)
20.0018 Non-cash transfer of premium for reinsurance.....		1,801,211,602	1,801,211,602
20.0019 Non-cash transfer of deposit liability for reinsurance.....		1,039,068,007	1,039,068,007
20.0020 Non-cash transfer of IMR liability for reinsurance.....		(241,578,915)	(241,578,915)
20.0021 Non-cash transfer of other for reinsurance.....		14,119,257	14,119,257

**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.....	386,283,286	416,509,653	842,735,680
3. Ordinary individual annuities.....	72,720,869	102,290,690	181,798,783
4. Credit life (group and individual).....			
5. Group life insurance.....	1,129,644	723,199	1,343,738
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	136,400	136,268	270,435
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	460,270,199	519,659,810	1,026,148,635
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	460,270,199	519,659,810	1,026,148,635
14. Deposit-type contracts.....	1,160,442	2,477,510	5,473,349
15. Total (Lines 13 and 14).....	461,430,641	522,137,320	1,031,621,985

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

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
<b>Net Income</b>					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 298,496,619	\$ 65,046,172
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	56,415,817	(48,356,117)
				56,415,817	(48,356,117)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 242,080,802	\$ 113,402,289
<b>Surplus</b>					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,198,155,302	\$ 1,160,838,596
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	130,069,317	73,653,500
				130,069,317	73,653,500
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,068,085,985	\$ 1,087,185,096

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**

- 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 Statement of Statutory Accounting Principles ("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.

**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**

- Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- 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.
- The Company did not recognize any OTTI for loan-backed securities held as of June 30, 2019.
- 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):

- The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 954,308
2. 12 Months or Longer	\$ 1,103,191

- The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 140,087,939
2. 12 Months or Longer	\$ 105,712,763

## NOTES TO FINANCIAL STATEMENTS

5. As of June 30, 2019 loan-backed securities in an unrealized loss position comprised 78 securities, primarily related to collateralized debt obligations ("CDOs"), and commercial mortgage-backed securities ("CMBS"), which were primarily depressed due to an increase in interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of June 30, 2019.

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

## 3. Collateral Received

- b. The fair value of collateral accepted in the form of cash and reinvested assets was \$99,444,289 as of June 30, 2019.

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

## G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

## 1. Company Policy or Strategies for Engaging in Repo Programs

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

## 2. Type of Repo Trades Used

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

## 3. Original (Flow) and Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 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	12,292,144	15,878,213	13,884,128	15,878,213	10,603,686	17,219,325	15,281,709	10,603,686
g. > 1 year	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 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	—	—	—	—	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

## 4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

First Quarter				Second Quarter			
1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
\$ 16,431,308	\$ 21,531,316	\$ 18,699,657	\$ 21,485,747	\$ 14,752,605	\$ 23,298,581	\$ 20,659,186	\$ 14,801,156



## NOTES TO FINANCIAL STATEMENTS

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	14,775,989	—	—
Preferred stock - FV	—	—	—	—	—	—	—	—
c. Common stock	—	—	—	—	—	—	—	—
Mortgage loans - FV	—	—	—	—	—	—	—	—
d. Real estate - FV	—	—	—	—	—	—	—	—
e. Derivatives - FV	—	—	—	—	—	—	—	—
Other invested assets - FV	—	—	—	—	—	—	—	25,167
f. Total assets - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 14,775,989	\$ —	\$ 25,167

## 7. Collateral Pledged - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	\$ 12,292,144	\$ 15,878,213	\$ 13,884,128	\$ 15,878,213	\$ 10,603,686	\$ 17,219,325	\$ 15,281,709	\$ 10,603,686
b. Securities (FV)	—	—	—	—	—	—	—	—
c. Securities (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—
Nonadmitted subset (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—
c. Securities (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—
Nonadmitted subset (BACV)	XXX	XXX	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	10,603,686	10,603,686

## 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.

## NOTES TO FINANCIAL STATEMENTS

**N. Offsetting and Netting of Assets and Liabilities**

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****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 June 30, 2019 and December 31, 2018, respectively.

(amount in thousands)	
Fiscal Year	Premium Payment Due
2020	\$ 123,141
2021	\$ —
2022	\$ —
2023	\$ 11,806
Thereafter	\$ 197,880
<b>Total Future Settled Premiums</b>	<b>\$ 332,827</b>

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Fair Value	Fair Value Excluding Impact of Future Settled Premiums
June 30, 2019	\$ 332,827	\$ (47,990)	\$ 380,817
December 31, 2018	\$ 332,827	\$ 116,192	\$ (216,635)

**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**

- 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 June 30, 2019 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 2019, the Company's pledge limit is \$290 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.

- a. FHLB Capital Stock - Aggregate Totals

## 1. June 30, 2019

	1 Total 2+3	2 General Account	3 Separate Accounts
a. Membership Stock - Class A	\$ —	\$ —	\$ —
b. Membership Stock - Class B	3,408,900	3,408,900	—
c. Activity Stock	—	—	—
d. Excess Stock	—	—	—
e. Aggregate Total (a+b+c+d)	\$ 3,408,900	\$ 3,408,900	\$ —
f. Actual or estimated borrowing capacity as determined by the insurer	\$ 290,000,000	\$ 290,000,000	\$ —

**NOTES TO FINANCIAL STATEMENTS**

2. December 31, 2018

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	3,408,900	3,408,900	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 3,408,900	\$ 3,408,900	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 290,000,000	\$ 290,000,000	\$ —

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

Membership		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	3,408,900	3,408,900	—	—	—	—

1. The Company had no collateral pledged to the FHLB as of June 30, 2019.
2. The Company had no borrowings from the FHLB as of June 30, 2019.

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

The Company has no direct plans.

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

No significant change.

**NOTES TO FINANCIAL STATEMENTS****Note 14 - Liabilities, Contingencies, and Assessments****A. Contingent Commitments****2. Detail of Other Contingent Commitments**

1	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from TL on February 1, 2018. As of June 30, 2019 and December 31, 2018, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
Total	\$ —		Unlimited	

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

**B. Assessments**

No significant change.

**C. Gain Contingencies**

No significant change.

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

No significant change.

**E. Joint and Several Liabilities**

No significant change.

**F. All Other Contingencies**

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

For additional information, please refer to the current and periodic reports filed by Talcott Resolution Life Insurance Company ("TL") with the United States Securities and Exchange Commission.

**Note 15 - Leases**

No significant change.

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

No significant change.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities****B. The Company had no transfer or servicing of financial assets.****C. Wash sales**

- In the course of the Company's asset management, securities were sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.
- The details by NAIC designation 3 or below of securities sold during the quarter ended June 30, 2019 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	2	\$ 62,004	\$ 65,175	\$ 3,749

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

No significant change.

## NOTES TO FINANCIAL STATEMENTS

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 estimates of fair value for financial assets and liabilities are 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 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. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the quarter ended June 30, 2019. 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 has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

June 30, 2019					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 25	\$ —	\$ 25
Common stocks - unaffiliated	50,078	—	1,961	—	52,039
Total bonds and stocks	50,078	—	1,986	—	52,064
Derivative assets					
Credit derivatives	—	440	—	—	440
Interest rate derivatives	—	2,992	—	—	2,992
Foreign exchange derivatives	—	229	—	—	229
GMWB hedging instruments	—	54,082	31,219	—	85,301
Macro hedge program	—	—	95,211	—	95,211
Total derivative assets	—	57,743	126,430	—	184,173
Separate Account assets [1]	27,059,649	—	—	—	27,059,649
Total assets accounted for at fair value	\$ 27,109,727	\$ 57,743	\$ 128,416	\$ —	\$ 27,295,886
b. Liabilities accounted for at fair value					
Derivative liabilities					
Foreign exchange derivatives	\$ —	\$ (572)	\$ —	\$ —	\$ (572)
Interest rate derivatives	—	(11,369)	—	—	(11,369)
GMWB hedging instruments	—	(15,370)	(1,666)	—	(17,036)
Macro hedge program	—	—	(84,445)	—	(84,445)
Total liabilities accounted for at fair value	\$ —	\$ (27,311)	\$ (86,111)	\$ —	\$ (113,422)

[1] Excludes approximately \$10.6 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

**Valuation Techniques, Procedures and Controls**

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

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Investment Accounting and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. 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, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

The Company also has an enterprise-wide Operational Risk Management function, led by the Chief Operational Risk Officer, which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

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## NOTES TO FINANCIAL STATEMENTS

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### Bonds and Stocks

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

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

The Company 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 Company's process is similar to the third-party pricing services. The Company 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 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. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of these analyses, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company 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 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.

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for bonds and 5% for equity securities and trade prices for both bonds and stocks that differ over 3% to the current day's price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, 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 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 has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

### Derivative Instruments

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

The Derivatives Working Group performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. 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 model validation documentation and results of validation are presented to the Valuation Committee for approval.

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

### Valuation Inputs for Investments

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

For the Company's Level 2 and 3 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.

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

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

Asset-backed securities ("ABS"), CMBS, CDOs and residential mortgage-backed securities ("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. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

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

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.

## NOTES TO FINANCIAL STATEMENTS

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

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality 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 the preceding noted Level 2 measurements, but are Level 3 due to their less liquid markets. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements described above, but also may include equity and interest rate volatility and swap yield curves beyond observable limits.

#### Separate Account assets

Separate Account assets are primarily invested in mutual funds but also have investments in bonds and stocks. Separate Account investments are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks 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 measured at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2019:

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains and (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income [1]	Surplus				
<b>Assets</b>									
All other corporate bonds – asset-backed	\$ 34	\$ —	\$ —	\$ —	\$ 5	\$ —	\$ —	\$ (14)	\$ 25
Common stocks - unaffiliated	2,143	—	—	—	—	—	(182)	—	1,961
<b>Total bonds and stocks</b>	<b>2,177</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>5</b>	<b>—</b>	<b>(182)</b>	<b>(14)</b>	<b>1,986</b>
<b>Derivatives</b>									
GMWB hedging instruments	7,261	—	—	—	22,292	—	—	—	29,553
Macro hedge program	38,973	—	—	—	(28,947)	740	—	—	10,766
<b>Total derivatives [3]</b>	<b>46,234</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>(6,655)</b>	<b>740</b>	<b>—</b>	<b>—</b>	<b>40,319</b>
<b>Total assets</b>	<b>\$ 48,411</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (6,650)</b>	<b>\$ 740</b>	<b>\$ (182)</b>	<b>\$ (14)</b>	<b>\$ 42,305</b>

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

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

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

#### B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	June 30, 2019						
	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets</b>							
Bonds - unaffiliated	\$ 5,230,484	\$ 4,734,886	\$ —	\$ 5,060,965	\$ 169,519	\$ —	\$ —
Preferred stocks - unaffiliated	2,347	2,323	—	2,347	—	—	—
Common stocks - unaffiliated	52,039	52,039	50,078	—	1,961	—	—
Mortgage loans	841,605	811,103	—	—	841,605	—	—
Cash, cash equivalents and short-term investments - unaffiliated	541,467	541,522	170,784	370,683	—	—	—
Derivative related assets	101,826	184,173	—	(24,604)	126,430	—	—
Contract loans	101,560	101,560	—	—	101,560	—	—
Surplus debentures	46,173	36,487	—	46,173	—	—	—
Low-income housing tax credits	355	355	—	—	355	—	—
Securities lending reinvested collateral assets	99,444	99,438	—	99,444	—	—	—
<b>Separate Account assets [1]</b>	<b>27,059,649</b>	<b>27,059,649</b>	<b>27,059,649</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>Total assets</b>	<b>\$ 34,076,949</b>	<b>\$ 33,623,535</b>	<b>\$ 27,280,511</b>	<b>\$ 5,555,008</b>	<b>\$ 1,241,430</b>	<b>\$ —</b>	<b>\$ —</b>
<b>Liabilities</b>							
Liability for deposit-type contracts	\$ (468,954)	\$ (468,954)	\$ —	\$ —	\$ (468,954)	\$ —	\$ —
Derivative related liabilities	(112,200)	(113,422)	—	(26,090)	(86,110)	—	—
Separate Account liabilities	(27,059,649)	(27,059,649)	(27,059,649)	—	—	—	—
<b>Total liabilities</b>	<b>\$ (27,640,803)</b>	<b>\$ (27,642,025)</b>	<b>\$ (27,059,649)</b>	<b>\$ (26,090)</b>	<b>\$ (555,064)</b>	<b>\$ —</b>	<b>\$ —</b>

[1] Excludes approximately \$10.6 million, at June 30, 2019, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

## NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2018						
	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets</b>							
Bonds - unaffiliated	\$ 5,010,093	\$ 4,865,300	\$ —	\$ 4,851,531	\$ 158,562	\$ —	\$ —
Preferred stocks - unaffiliated	2,358	2,371	—	2,358	—	—	—
Common stocks - unaffiliated	65,016	65,016	61,607	—	3,409	—	—
Mortgage loans	822,690	813,842	—	—	822,690	—	—
Cash, cash equivalents and short-term investments - unaffiliated	411,663	411,559	271,049	140,614	—	—	—
Derivative related assets	237,982	320,583	—	(37,999)	275,981	—	—
Contract loans	102,625	102,625	—	—	102,625	—	—
Surplus debentures	43,174	36,592	—	43,174	—	—	—
Low-income housing tax credits	425	425	—	—	425	—	—
Securities lending reinvested collateral assets	101,529	101,550	—	101,529	—	—	—
Separate Account assets [1]	25,083,562	25,083,562	25,083,562	—	—	—	—
<b>Total assets</b>	<b>\$ 31,881,117</b>	<b>\$ 31,803,425</b>	<b>\$ 25,416,218</b>	<b>\$ 5,101,207</b>	<b>\$ 1,363,692</b>	<b>\$ —</b>	<b>\$ —</b>
<b>Liabilities</b>							
Liability for deposit-type contracts	\$ (424,720)	\$ (475,344)	\$ —	\$ —	\$ (424,720)	\$ —	\$ —
Derivative related liabilities	(80,736)	(80,422)	—	(25,501)	(55,235)	—	—
Separate Account liabilities	(25,083,562)	(25,083,562)	(25,083,562)	—	—	—	—
<b>Total liabilities</b>	<b>\$ (25,589,018)</b>	<b>\$ (25,639,328)</b>	<b>\$ (25,083,562)</b>	<b>\$ (25,501)</b>	<b>\$ (479,955)</b>	<b>\$ —</b>	<b>\$ —</b>

[1] Excludes approximately \$10.6 million, at December 31, 2018, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

The amortized cost of short-term investments approximates fair value.

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

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

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

- D. At June 30, 2019, the Company had no investments where it was not practicable to estimate fair value.

#### Note 21 – Other Items

- C. Other Disclosures

No significant change.

#### Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of August 2, 2019.

#### Note 23 - Reinsurance

- A. Ceded Reinsurance Report

##### Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
  - a. For the periods ended June 30, 2019 and December 31, 2018, 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 \$130,069,317 and \$73,653,500, respectively.
  - b. For the periods ended June 30, 2019 and December 31, 2018, the total amount of reinsurance credit taken for this agreement was \$164,644,705 and \$93,232,278, respectively.

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

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

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

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

Reserves as of December 31, 2018 were \$4.9 million. As of June 30, 2019, \$0.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4.7 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a \$0 million prior-year development from December 31, 2018 to June 30, 2019. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.



## **NOTES TO FINANCIAL STATEMENTS**

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**Note 26 - Intercompany Pooling Arrangements**

No significant change.

**Note 27 - Structured Settlements**

No significant change.

**Note 28 - Health Care Receivables**

No significant change.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

No significant change.

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

No significant change.

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

No significant change.

**Note 33 - Premium and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 34 - Separate Accounts**

No significant change.

**Note 35 - 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.

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

- 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.

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 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?  
Connecticut State Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated 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 [ ] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

## 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 [ ] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

## 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 \$154,403,246 of cash and bonds pledged as collateral for derivative activity; \$1,961,300 FHLB capital stock; and \$10,603,686 of short term investments subject to reverse repurchase agreements.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 23,057,364
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:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	10,079,824	10,159,778
	0	0
	0	0
	0	0
\$	10,079,824	\$ 10,159,778
\$	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 [ ]
- 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: \$ 99,444,289
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 99,437,888
- 16.3 Total payable for securities lending reported on the liability page: \$ 99,437,888

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 MetroTech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

- 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
PGIM, Inc.	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 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 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

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105676	PGIM, Inc.	5439009SX8QJBZIGB87	SEC	DS

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

18.2 If no, list exceptions:

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

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)**

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

**Life and Accident and Health Companies/Fraternal Benefit Societies**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	
1.12	Residential mortgages.....	\$	35,733,517
1.13	Commercial mortgages.....	\$	775,369,770
1.14	Total mortgages in good standing.....	\$	811,103,287
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)	\$	811,103,287
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 [ X ]
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	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

**NONE**

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama	AL L	3,571,456	383,695	544	51,399	4,007,094	
2.	Alaska	AK L	466,063	75	118	206,967	673,223	
3.	Arizona	AZ L	8,129,030	890,598	1,939	157,915	9,179,482	
4.	Arkansas	AR L	3,811,463	643,792	363	43,622	4,499,240	
5.	California	CA L	47,548,069	5,928,392	8,736	2,131,162	55,616,359	
6.	Colorado	CO L	8,178,104	1,908,421	949	563,668	10,651,142	
7.	Connecticut	CT L	7,882,642	401,578	89	296,373	8,580,682	1,178,498
8.	Delaware	DE L	1,461,678	350,278		5,037	1,816,993	
9.	District of Columbia	DC L	929,191	919	33	8,000	938,143	
10.	Florida	FL L	32,758,172	5,021,307	4,374	2,427,517	40,211,370	
11.	Georgia	GA L	8,611,429	984,510	2,386	363,474	9,961,799	
12.	Hawaii	HI L	1,542,955	311,995	204	64,535	1,919,689	
13.	Idaho	ID L	1,565,311	254,916	722	30,276	1,851,225	
14.	Illinois	IL L	20,655,202	6,215,890	6,990	483,954	27,362,036	
15.	Indiana	IN L	5,463,029	710,190	3,619	185,235	6,362,073	(18,056)
16.	Iowa	IA L	5,035,491	1,655,003	9,220	399,358	7,099,072	
17.	Kansas	KS L	4,246,770	765,175	400	519,907	5,532,252	
18.	Kentucky	KY L	3,649,364	614,895	2,948	59,960	4,327,167	
19.	Louisiana	LA L	9,699,161	1,208,645	3,332	104,564	11,015,702	
20.	Maine	ME L	608,873	260,539		131,755	1,001,167	
21.	Maryland	MD L	13,391,933	1,268,728		119,378	14,780,039	
22.	Massachusetts	MA L	5,459,382	1,475,490		278,016	7,212,888	
23.	Michigan	MI L	9,683,032	1,212,599	6,805	326,594	11,229,030	
24.	Minnesota	MN L	11,224,312	1,785,952	10,759	401,926	13,422,949	
25.	Mississippi	MS L	2,452,588	74,957	427	124,472	2,652,444	
26.	Missouri	MO L	9,573,069	1,665,641	3,316	101,470	11,343,496	
27.	Montana	MT L	697,044	378,545	520	29,901	1,106,010	
28.	Nebraska	NE L	2,797,476	316,671	2,789	217,030	3,333,966	
29.	Nevada	NV L	3,184,227	1,259,765	(935)	259,467	4,702,524	
30.	New Hampshire	NH L	1,334,185	30,911		53,428	1,418,524	
31.	New Jersey	NJ L	9,883,550	265,452	97	410,279	10,559,378	
32.	New Mexico	NM L	1,675,365	479,315	233	12,642	2,167,555	
33.	New York	NY N	4,519,755	(3,551)	75	21,494	4,537,773	
34.	North Carolina	NC L	17,546,346	1,979,131	9,523	504,545	20,039,545	
35.	North Dakota	ND L	2,650,645	337,696	271	217,847	3,206,459	
36.	Ohio	OH L	10,803,861	2,997,389	4,765	520,727	14,326,742	
37.	Oklahoma	OK L	4,560,419	1,284,406	2,572	175,232	6,022,629	
38.	Oregon	OR L	2,545,856	401,769	788	45,950	2,994,363	
39.	Pennsylvania	PA L	18,178,325	1,530,995	266	747,781	20,457,367	
40.	Rhode Island	RI L	886,252	240,931	407	32,192	1,159,782	
41.	South Carolina	SC L	4,972,404	1,334,740	414	184,531	6,492,089	
42.	South Dakota	SD L	2,551,853	103,511	814	96,466	2,752,644	
43.	Tennessee	TN L	7,654,146	229,992	2,134	243,722	8,129,994	
44.	Texas	TX L	29,349,050	4,617,917	3,564	816,517	34,787,048	
45.	Utah	UT L	1,698,601	151,789	209	67,756	1,918,355	
46.	Vermont	VT L	688,464	230,747		14,400	933,611	
47.	Virginia	VA L	10,408,435	730,541	919	183,172	11,323,067	
48.	Washington	WA L	7,636,431	1,111,865	646	204,875	8,953,817	
49.	West Virginia	WV L	2,508,505	45,478	952	152,761	2,707,696	
50.	Wisconsin	WI L	7,620,695	1,354,033	26,504	373,086	9,374,318	
51.	Wyoming	WY L	1,019,128	31,845	100	2,175	1,053,248	
52.	American Samoa	AS N					0	
53.	Guam	GU N	6,042	107,003			113,045	
54.	Puerto Rico	PR L	20,240				20,240	
55.	US Virgin Islands	VI L	13,574				13,574	
56.	Northern Mariana Islands	MP N	39,360				39,360	
57.	Canada	CAN N	930,405	174			930,579	
58.	Aggregate Other Alien	OT .XXX	1,078,087	0	0	0	1,078,087	0
59.	Subtotal	.XXX	387,056,495	57,543,240	125,900	15,174,510	459,900,145	1,160,442
90.	Reporting entity contributions for employee benefit plans	.XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	.XXX	1,290				1,290	
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	847,816	3,120	10,504		861,440	
94.	Aggregate other amounts not allocable by State	.XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	.XXX	387,905,601	57,546,360	136,404	15,174,510	460,762,875	1,160,442
96.	Plus Reinsurance Assumed	.XXX	37,411,737	3,024,260		2,087,463	42,523,460	
97.	Totals (All Business)	.XXX	425,317,338	60,570,620	136,404	17,261,973	503,286,335	1,160,442
98.	Less Reinsurance Ceded	.XXX	424,822,511	601,608		16,426,427	441,850,546	
99.	Totals (All Business) less Reinsurance Ceded	.XXX	494,827	59,969,012	136,404	835,546	61,435,789	1,160,442

**DETAILS OF WRITE-INS**

58001.	ZZZ Other Alien	.XXX	1,078,087				1,078,087	
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	1,078,087	0	0	0	1,078,087	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

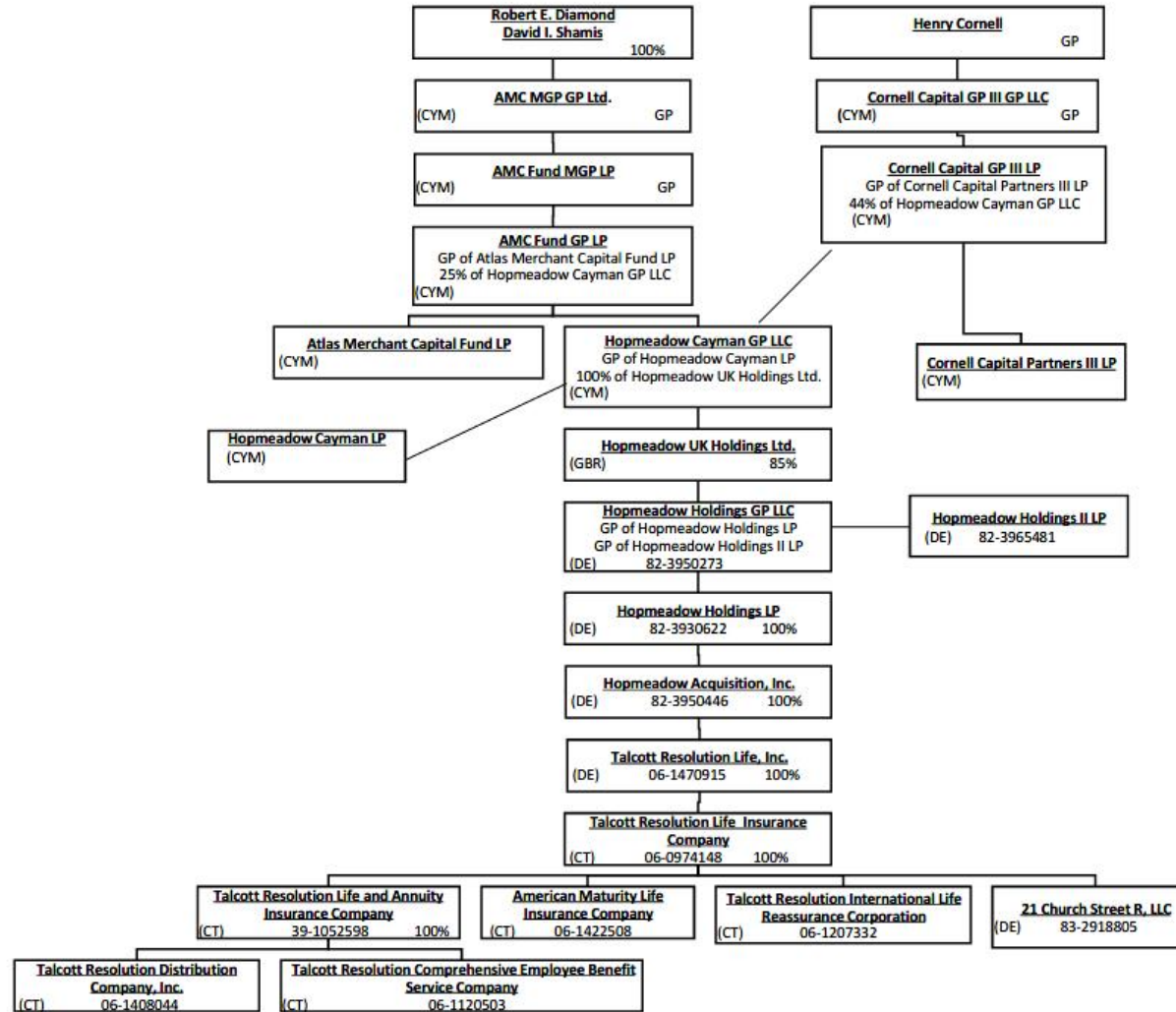
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0  
Q - Qualified - Qualified or accredited reinsurer..... 0  
N - None of the above - Not allowed to write business in the state..... 5

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

PART 1 – ORGANIZATIONAL CHART





**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
4926	Hopmeadow Holdings Grp....	00000...	82-3930622..				Hopmeadow Holdings, LP.....	DE.....	UIP.....	Hopmeadow Holdings, GP LLC.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	00000...	82-3950446..				Hopmeadow Acquisition, Inc.....	DE.....	UIP.....	Hopmeadow Holdings, LP.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	00000...	06-1470915..		1032204		Talcott Resolution Life, Inc.....	DE.....	UIP.....	Hopmeadow Acquisition, Inc.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	88072...	06-0974148..		45947		Talcott Resolution Life Insurance Company.....	CT.....	UDP.....	Talcott Resolution Life, Inc.....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	81213...	06-1422508..				American Maturity Life Insurance Company.....	CT.....	IA.....	Talcott Resolution Life Insurance Company....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	93505...	06-1207332..				Talcott Resolution International Life Reassurance Corporation	CT.....	IA.....	Talcott Resolution Life Insurance Company....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	00000...	83-2918805..				21 Church Street R, LLC.....	DE.....	NIA.....	Talcott Resolution Life Insurance Company....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	71153...	39-1052598..				Talcott Resolution Life and Annuity Insurance Company	CT.....	RE.....	Talcott Resolution Life Insurance Company....	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N.....	
4926	Hopmeadow Holdings Grp....	00000...	06-1120503..				Talcott Resolution Comprehensive Employee Benefit Service Company	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y.....	
4926	Hopmeadow Holdings Grp....	00000...	06-1408044..		940622		Talcott Resolution Distribution Company.....	CT.....	DS.....	Talcott Resolution Life and Annuity Insurance Company	Ownership.....	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y.....	

Q13

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

The following supplemental reports are required to be filed as part of your statement filing. 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.	NO

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

**Bar Code:**



**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on derivatives in a liability position.....	3,411,023	771,067
2505. Provision for future dividends.....	473,812	616,570
2506. Interest on policy or contract funds due or accrued.....	16,891	16,155
2597. Summary of remaining write-ins for Line 25.....	3,901,726	1,403,791

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

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

# NONE

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	813,842,343	464,659,032
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	30,099,138	696,921,727
2.2 Additional investment made after acquisition.....	27,160,130	143,648,693
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	10,171	33,570
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		8,893,522
7. Deduct amounts received on disposals.....	59,982,822	500,302,710
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	25,673	11,492
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).....	811,103,287	813,842,343
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	811,103,287	813,842,343
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	811,103,287	813,842,343

## 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.....	527,794,138	38,241,868
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,524,693	521,975,591
2.2 Additional investment made after acquisition.....	18,476,024	94,295,626
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		.0
5. Unrealized valuation increase (decrease).....	25,644,954	44,657,117
6. Total gain (loss) on disposals.....		7,069,987
7. Deduct amounts received on disposals.....	40,540,362	171,674,924
8. Deduct amortization of premium and depreciation.....	126,915	285,991
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....	1,586,356	6,485,136
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	534,186,176	527,794,138
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	534,186,176	527,794,138

## 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.....	4,942,766,929	3,770,681,245
2. Cost of bonds and stocks acquired.....	606,057,248	4,951,439,093
3. Accrual of discount.....	2,881,977	6,925,441
4. Unrealized valuation increase (decrease).....	5,446,803	(9,003,288)
5. Total gain (loss) on disposals.....	6,694,330	249,313,447
6. Deduct consideration for bonds and stocks disposed of.....	756,733,365	4,007,888,559
7. Deduct amortization of premium.....	7,748,533	17,871,136
8. Total foreign exchange change in book/adjusted carrying value.....	(48,473)	(967,440)
9. Deduct current year's other-than-temporary impairment recognized.....	205,696	1,329,846
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	296,061	1,467,972
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	4,799,407,281	4,942,766,929
12. Deduct total nonadmitted amounts.....	2,678,110	2,679,709
13. Statement value at end of current period (Line 11 minus Line 12).....	4,796,729,171	4,940,087,220

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	3,224,923,523	1,081,139,160	315,401,418	(824,803,450)	3,224,923,523	3,165,857,815		3,248,112,105
2. NAIC 2 (a).....	1,762,709,280	630,450,076	1,401,295,273	826,968,947	1,762,709,280	1,818,833,030		1,661,639,731
3. NAIC 3 (a).....	93,883,223	10,656,950	17,616,158	(2,966,854)	93,883,223	83,957,162		75,344,865
4. NAIC 4 (a).....	26,844,749	2,185,781	3,506,257	408,556	26,844,749	25,932,829		25,249,733
5. NAIC 5 (a).....	839,315			(422,789)	839,315	416,525		419,534
6. NAIC 6 (a).....	10,403,974		574	223,159	10,403,974	10,626,559		44,247
7. Total Bonds.....	5,119,604,064	1,724,431,968	1,737,819,680	(592,431)	5,119,604,064	5,105,623,920	0	5,010,810,215
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....	2,347,120			(24,586)	2,347,120	2,322,534		2,371,366
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	2,347,120	0	0	(24,586)	2,347,120	2,322,534	0	2,371,366
15. Total Bonds and Preferred Stock.....	5,121,951,184	1,724,431,968	1,737,819,680	(617,017)	5,121,951,184	5,107,946,454	0	5,013,181,581

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(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 \$.....88,469,879; NAIC 2 \$.....282,268,342; 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.....	65,499,640	XXX	65,448,451	754,419	18,797

**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.....	63,799,451	122,315,648
2. Cost of short-term investments acquired.....	47,052,621	1,401,802,581
3. Accrual of discount.....	51,192	82,546
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		1,646
6. Deduct consideration received on disposals.....	45,396,314	1,460,334,950
7. Deduct amortization of premium.....	7,309	68,020
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).....	65,499,640	63,799,451
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	65,499,640	63,799,451

**SCHEDULE DB - PART A - VERIFICATION**

## Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	240,161,339
2. Cost paid/(consideration received) on additions.....	2,592,768
3. Unrealized valuation increase/(decrease).....	(240,788,102)
4. Total gain (loss) on termination recognized.....	41,383,964
5. Considerations received/(paid) on terminations.....	(27,497,425)
6. Amortization.....	(155,585)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	59,994
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	70,751,802
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>70,751,802</u>

**SCHEDULE DB - PART B - VERIFICATION**

## Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	15,663,348
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	800,000
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.....	983,162
3.14 Section 1, Column 18, prior year.....	6,601,600
	(5,618,438)
	(5,618,438)
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.....	983,162
3.24 Section 1, Column 19, prior year.....	6,601,560
	(5,618,398)
	(5,618,398)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(40)
4.1 Cumulative variation margin on terminated contracts during the year.....	(17,946,918)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	(24,554,103)
	(24,554,103)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	6,607,185
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	(6,607,226)
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).....	16,463,348
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>16,463,348</u>

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
<b>Replicated Assets Open</b>															
38141GH#4..	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,838,772	4,965,787	5,517,080	03/20/2019	06/20/2024	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	28,821	67,138	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN..	1FE.....	4,936,966	5,449,942
38141GH#4..	BOND WITH CREDIT DEFAULT SWAP	1Z.....	3,661,228	4,534,123	5,559,244	03/20/2019	06/20/2024	CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	27,488	64,033	702274 AW 1	PASADENA CALIF PUB FING AUTH L	1FE.....	4,506,635	5,495,211
172967E@6.	BOND WITH CREDIT DEFAULT SWAP	1.....	5,086,470	5,214,422	5,240,424	03/20/2019	06/20/2024	CDS: CITIGROUP INC (C) REC 1.00%	88,764	113,980	46634G AB 7	JPMCC_09-IWST.....	1FM.....	5,125,657	5,126,445
172967E@6.	BOND WITH CREDIT DEFAULT SWAP	1.....	2,413,530	2,259,353	2,641,684	03/20/2019	06/20/2024	CDS: CITIGROUP INC (C) REC 1.00%	42,119	54,083	68389X BJ 3	ORACLE CORPORATION.....	1FE.....	2,217,234	2,587,601
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	799,138	819,722	886,854	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		11,893	BRTDOH 9C 8	ABU DHABI (EMIRATE OF).....	1FE.....	819,722	874,961
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,698,169	2,343,873	2,648,978	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		25,272	010831 BE 4	ALAMEDA CNTY CALIF JT PWRS AUTH LE	1FE.....	2,343,873	2,623,705
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	249,731	264,012	296,480	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		3,717	037833 BW 9	APPLE INC.....	1FE.....	264,012	292,763
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	312,663	311,880	337,039	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		4,653	037833 CD 0	APPLE INC.....	1FE.....	311,880	332,386
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	2,497,308	2,552,226	2,548,867	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		37,165	29429E AH 4	CGCMT_16-P4.....	1FM.....	2,552,226	2,511,702
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	998,923	1,020,956	1,019,774	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		14,866	29429E AJ 0	CGCMT_16-P4.....	1FM.....	1,020,956	1,004,908
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	2,492,313	2,492,313	2,665,858	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		37,091	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX	1FE.....	2,492,313	2,628,767
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	374,307	421,662	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	P3143N AQ 7	CODELCO INC.....	1FE.....	374,307	415,715
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	269,709	291,221	322,945	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		4,014	195325 BR 5	COLOMBIA (REPUBLIC OF).....	2FE.....	291,221	318,931
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	599,354	593,877	670,307	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		8,920	195325 CU 7	COLOMBIA (REPUBLIC OF).....	2FE.....	593,877	661,387
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	6,038,490	6,147,840	6,364,049	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		89,865	12629N AH 8	COMM_15-DC1.....	1FM.....	6,147,840	6,274,184
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	344,628	426,614	458,973	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,129	57604T AD 8	COMMONWEALTH OF MASSACHUSETTS	1FE.....	426,614	453,845
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	409,435	419,200	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	12595B BF 7	CSAIL_17-C8.....	1FM.....	409,435	413,253
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	2,996,769	3,062,824	3,063,457	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		44,598	23312V AH 9	DBJPM_16-C3.....	1FM.....	3,062,824	3,018,858
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	599,354	612,621	610,505	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		8,920	23312V AJ 5	DBJPM_16-C3.....	1FM.....	612,621	601,585
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,498,385	1,489,541	1,674,679	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		22,299	29366M AA 6	ENTERGY ARKANSAS LLC.....	1FE.....	1,489,541	1,652,380
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	299,677	282,104	321,035	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		4,460	26884T AN 2	ERAC USA FINANCE LLC.....	2FE.....	282,104	316,575
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	384,067	453,013	441,055	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,716	31410F Z9 9	FNMA 30YR.....	1.....	453,013	435,339
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,118,891	1,150,414	1,231,469	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		16,651	31371K 7E 5	FNMA 30YR.....	1.....	1,150,414	1,214,817
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	724,315	784,297	797,366	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		10,779	31402C PL 0	FNMA 30YR.....	1.....	784,297	786,587
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	102,592	106,325	116,297	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		1,527	31359S J3 5	FNMA 01-19.....	1.....	106,325	114,770
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	104,630	111,123	114,086	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		1,557	31397L TB 5	FNMA 08-49.....	1.....	111,123	112,529
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	246,007	246,007	253,268	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		3,661	38082J AA 7	GLDN_16-2A - ABS.....	1FE.....	246,007	249,607
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,187,061	1,148,775	1,199,610	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		17,666	38379R HG 1	GNR_16-39.....	1.....	1,148,775	1,181,945
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	6,876,812	6,895,217	6,868,719	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		102,341	38379U SR 8	GNR_16-64.....	1.....	6,895,217	6,766,377
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	9,607,272	9,461,824	9,616,265	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		142,976	38379R LJ 0	GNR_17-1.....	1.....	9,461,824	9,473,289
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,953,219	1,918,613	1,943,059	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		29,068	38380J HY 7	GNR_17-181.....	1.....	1,918,613	1,913,991

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**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,893,788	1,866,601	1,887,310	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		28,184	38379U 6M 3	GNR_17-28.....	1.....	1,866,601	1,859,126
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,448,488	1,418,599	1,442,535	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		21,557	38379R QA 4	GNR_17-35.....	1.....	1,418,599	1,420,979
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,434,129	1,407,412	1,427,279	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		21,343	38379U 7H 3	GNR_17-46.....	1.....	1,407,412	1,405,936
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	2,364,164	2,312,328	2,342,421	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		35,184	38379R VE 0	GNR_17-50.....	1.....	2,312,328	2,307,237
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	7,515,929	7,420,596	7,479,537	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		111,853	38379U 4D 5	GNR_17-9.....	1.....	7,420,596	7,367,684
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	998,923	1,014,896	1,077,255	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		14,866	36253B AU 7	GSMS_14-GC22.....	1FM.....	1,014,896	1,062,389
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	695,623	723,349	749,990	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		10,352	42770R AA 8	HERO_14-1A - ABS.....	1FE.....	723,349	739,638
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	761,783	784,193	815,030	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		11,337	42770U AA 1	HERO_15-2A - ABS.....	1FE.....	784,193	803,693
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	998,923	1,021,001	1,029,432	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		14,866	46590M AW 0	JPMCC_16-JP2.....	1FM.....	1,021,001	1,014,566
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	998,923	1,020,881	1,019,129	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		14,866	46590M AV 2	JPMCC_16-JP2.....	1FM.....	1,020,881	1,004,263
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	344,628	400,215	424,777	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,129	491674 BG 1	KENTUCKY UTILITIES CO.....	1FE.....	400,215	419,648
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	319,655	347,397	334,835	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		4,757	50076Q AE 6	KRAFT FOODS GROUP INC.....	2FE.....	347,397	330,078
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	459,505	463,457	473,865	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		6,838	50185V AA 1	LCCM_14-909.....	1FM.....	463,457	467,027
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	189,795	218,665	229,030	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,825	546676 AU 1	LOUISVILLE GAS & ELECTRIC CO.....	1FE.....	218,665	226,205
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	191,912	211,498	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	2FE.....	191,912	208,525
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	7,491,923	7,453,772	8,081,171	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		111,496	61691N AE 5	MSC_17-HR2.....	1FM.....	7,453,772	7,969,675
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	239,742	260,682	267,640	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		3,568	66989H AK 4	NOVARTIS CAPITAL CORP.....	1FE.....	260,682	264,072
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	197,328	222,489	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	698299 BB 9	PANAMA (REPUBLIC OF).....	2FE.....	197,328	219,515
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	504,095	549,365	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	698299 AW 4	PANAMA (REPUBLIC OF).....	2FE.....	504,095	543,418
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	421,481	456,864	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT)	2FE.....	421,481	450,918
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	195,938	249,930	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	69370P AC 5	PERTAMINA PERSERO PT.....	2FE.....	195,938	246,957
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	200,842	225,720	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	718286 BZ 9	PHILIPPINES (REPUBLIC OF).....	2FE.....	200,842	222,747
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,218,686	1,230,094	1,553,120	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		18,137	73358W EK 6	PORT AUTH N Y & N J.....	1FE.....	1,230,094	1,534,984
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	435,061	463,869	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	74727P BB 6	QATAR (STATE OF).....	1FE.....	435,061	457,922
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	399,569	401,048	452,105	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		5,946	X7360W AV 4	ROMANIA (REPUBLIC OF).....	2FE.....	401,048	446,159
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	599,354	638,330	690,133	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		8,920	80413T AL 3	SAUDI ARABIA (KINGDOM OF).....	1FE.....	638,330	681,214
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	197,291	205,989	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	M6320U AC 3	SAUDI ARABIA (KINGDOM OF).....	1FE.....	197,291	203,016
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	451,441	450,986	466,452	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		6,718	83162C WX 7	SBAP_15-20C.....	1FE.....	450,986	459,734
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,198,708	1,198,708	1,250,509	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		17,839	83162C A9 4	SBAP_19-25B.....	1FE.....	1,198,708	1,232,669
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,493,390	1,462,272	1,558,714	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		22,225	89172E AE 4	TPMT_16-1.....	1FM.....	1,462,272	1,536,489
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	6,592,892	8,520,949	9,630,858	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		98,116	91324P BK 7	UNITEDHEALTH GROUP INC.....	1FE.....	8,520,949	9,532,742
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	998,923	1,121,861	1,237,967	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		14,866	915137 5R 0	UNIVERSITY TEX UNIV REVS.....	1FE.....	1,121,861	1,223,101
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	199,785	203,444	219,140	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,973	917288 BK 7	URUGUAY (ORIENTAL REPUBLIC OF)	2FE.....	203,444	216,167
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	6,800,361	6,800,361	7,285,446	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		101,204	92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC	1FE.....	6,800,361	7,184,242

QS105.1

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	799,138	816,732	810,108	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....	.....	11,893	95000G BA 1	WFCM_16-BNK1.....	1FM.....	816,732	798,215
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	699,246	630,682	717,655	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....	.....	10,406	95000L BF 9	WFCM_16-C33.....	1FM.....	630,682	707,249
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,997,846	1,988,093	2,051,223	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....	.....	29,732	95000H BL 5	WFCM_16-LC24.....	1FM.....	1,988,093	2,021,491
PENDING.....	BOND WITH INTEREST RATE SWAP..	1Z.....	1,398,492	1,398,397	1,497,906	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....	.....	20,813	95001N BD 9	WFCM_18-C45.....	1FM.....	1,398,397	1,477,093
46625H@L5.	BOND WITH CREDIT DEFAULT SWAP	1.....	3,994,303	4,612,410	4,636,201	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%.....	.....81,387	117,258	913017 BT 5	UNITED TECHNOLOGIES CORP.....	2FE.....	4,531,022	4,518,943
46625H@L5.	BOND WITH CREDIT DEFAULT SWAP	1.....	3,505,697	3,640,185	3,750,854	03/20/2019	06/20/2024	CDS: JP MORGAN CHASE (JPM) REC 1.00%.....	.....71,432	102,914	94989C AZ 4	WFCM_15-C26.....	1FM.....	3,568,754	3,647,940
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	775,695	783,115	858,500	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....10,291	15,671	12634M AE 0	CNOOC FINANCE 2015 USA LLC.....	1FE.....	772,825	842,829
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,454,428	1,509,282	1,556,014	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....19,295	29,384	36253P AG 7	GSMS_17-GS6.....	1FM.....	1,489,987	1,526,630
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	1,401,099	1,406,769	1,520,495	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....18,588	28,306	52107Q AJ 4	LAZARD GROUP LLC.....	1FE.....	1,388,181	1,492,189
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	145,443	146,739	160,018	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....1,930	2,938	760942 BB 7	REPUBLICA ORIENT URUGUAY.....	2FE.....	144,809	157,080
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	387,847	392,457	430,592	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....5,145	7,836	80413T AH 2	SAUDI ARABIA (KINGDOM OF).....	1FE.....	387,311	422,757
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	3,083,387	3,062,379	3,186,665	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....40,906	62,293	89173U AC 1	TPMT_17-4.....	1FM.....	3,021,473	3,124,372
61747YM*3...	BOND WITH CREDIT DEFAULT SWAP	1.....	252,101	247,826	281,271	03/20/2019	06/20/2024	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....3,345	5,093	912810 SA 7	TREASURY BOND.....	1.....	244,482	276,178
999999999.	Total.....		135,885,771	143,739,193	XXX	XXX	XXX	XXX	439,511	2,159,139	XXX	XXX	XXX	135,446,261	141,580,054

QS105.2

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

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	8	90,536,093	5	87,485,437	0	0	0	0	8	90,536,093
2. Add: Opened or acquired transactions.....	5	87,485,436	1	103,110,925					6	190,596,361
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	787,431	XXX		XXX		XXX		XXX	787,431
4. Less: Closed or disposed of transactions.....	8	91,277,428	1	53,888,992					9	145,166,420
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	46,095	XXX	821,599	XXX		XXX		XXX	867,694
7. Ending Inventory.....	5	87,485,437	5	135,885,771	0	0	0	0	5	135,885,771

# TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	70,751,802
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	16,463,348
3.	Total (Line 1 plus Line 2).....	87,215,150
4.	Part D, Section 1, Column 5.....	200,636,820
5.	Part D, Section 1, Column 6.....	(113,421,670)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(10,373,405)
8.	Part B, Section 1, Column 13.....	(1,276,993)
9.	Total (Line 7 plus Line 8).....	(11,650,398)
10.	Part D, Section 1, Column 8.....	101,826,263
11.	Part D, Section 1, Column 9.....	(113,476,661)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	117,599,423
14.	Part B, Section 1, Column 20.....	15,533,500
15.	Part D, Section 1, Column 11.....	133,132,923
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.....	140,884,395	31,238,118
2. Cost of cash equivalents acquired.....	2,781,395,486	4,361,963,251
3. Accrual of discount.....	2,284,256	2,610,052
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(69)	736
6. Deduct consideration received on disposals.....	2,555,998,301	4,254,911,298
7. Deduct amortization of premium.....		16,463
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).....	368,565,767	140,884,395
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	368,565,767	140,884,395

**SCHEDULE A - PART 2**

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

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

**NONE**

QE01

**SCHEDULE A - PART 3**

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

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

**NONE**

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE B - PART 2**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	3 City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
BHM01NWT8	NEW YORK	NY		05/10/2019	5.680		6,236,128	17,273,348
BHM0J5AM7	WASHINGTON	DC		05/10/2019	5.720	1,899,138		6,680,354
BHM0JEHH2	MULTI-CITY	MU		05/10/2019	4.900		1,500,691	4,013,347
BHM0L66Z8	MULTI-CITY	MU		05/10/2019	4.500		6,235,061	13,539,585
BHM0M67U7	MULTI-CITY	MU		05/10/2019	3.550		1,416,994	3,721,387
BHM127TJ6	NEW YORK	NY		05/10/2019	4.680		8,722,582	17,497,517
BHM1TM2K0	MIAMI	FL		06/03/2019	5.540		1,815,011	7,929,813
BHM1Z0940	DALLAS	TX		04/08/2019	4.340	4,300,000		7,858,526
BHM1ZSGM1	VALENCIA	CA		05/31/2019	3.860	3,750,000		6,104,651
BHM1ZSZN8	MOUNT PLEASANT	SC		06/20/2019	3.930	7,500,000		12,153,750
BHM1ZSZQ1	RALEIGH	NC		06/13/2019	3.880	7,200,000		12,577,846
BHM206A41	RIVERSIDE	CA		05/23/2019	4.220	5,450,000		8,992,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	30,099,138	25,926,468	118,342,624
0899999. Total - Mortgages in Good Standing				XXX	XXX	30,099,138	25,926,468	118,342,624
3399999. Total Mortgages				XXX	XXX	30,099,138	25,926,468	118,342,624

QE02

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)					
BHM03TLB4	MULTI-CITY	MU		07/01/2008	04/01/2019	51,060						51,060	51,060			0
BHM0JB0A1	ATLANTA	GA		01/14/2011	04/01/2019	21,510						21,510	21,510			0
BHM0LDBB0	MIRA LOMA	CA		04/10/2012	04/01/2019	16,165						16,165	16,165			0
BHM0M3437	DALLAS	TX		03/21/2012	04/01/2019	953,250						953,250	953,250			0
BHM1KA3P3	CHARLOTTE	NC		02/01/2018	05/01/2019	103,464						103,464	103,464			0
0199999. Total - Mortgages Closed by Repayment						1,145,448	0	0	0	0	0	1,145,448	1,145,448	0	0	0
<b>Mortgages With Partial Repayments</b>																
BHM01LDV8	BALTIMORE	MD		11/15/2017	06/01/2019	70,420						70,420	70,420			0
BHM01NWT8	NEW YORK	NY		05/10/2019	06/01/2019			(985)			(985)	9,951	9,951			0
BHM01VSS7	WASHINGTON	DC		02/01/2018	06/01/2019	183,652						183,652	183,652			0
BHM01WEB7	NASSAU COUNTY	NY		02/01/2018	06/01/2019	111,677						111,677	111,677			0
BHM03Z7L4	MULTI-CITY	MU		08/21/2008	06/01/2019	97,160						97,160	97,160			0
BHM0J5AM7	WASHINGTON	DC		05/10/2019	06/01/2019			(79)			(79)	3,779	3,779			0
BHM0JECE4	BREA	CA		02/01/2011	06/01/2019	64,683						64,683	64,683			0
BHM0JEHH2	MULTI-CITY	MU		05/10/2019	06/01/2019			(112)			(112)	2,835	2,835			0
BHM0JEH22	MULTI-CITY	MU		04/14/2011	06/01/2019	42,227						42,227	42,227			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	06/01/2019	34,184						34,184	34,184			0

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE B - PART 3**

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	3 State	City					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
BHM0JEJP2.....	SANTA BARBARA.....	CA.....	04/14/2011....	06/01/2019....	19,568							19,568	19,568				.0
BHM0KTYD7.....	IRVINE.....	CA.....	09/28/2011....	06/01/2019....	11,292							11,292	11,292				.0
BHM0KTYF2.....	NEWPORT BEACH.....	CA.....	02/01/2018....	06/01/2019....	91,698							91,698	91,698				.0
BHM0KTYG0.....	IRVINE.....	CA.....	10/26/2011....	06/01/2019....	11,251							11,251	11,251				.0
BHM0L66Z8.....	MULTI-CITY.....	MU.....	05/10/2019....	06/01/2019....			(212)			(212)		11,848	11,848				.0
BHM0LC8T7.....	SAN BRUNO.....	CA.....	12/09/2011....	06/01/2019....	104,798							104,798	104,798				.0
BHM0LKG86.....	ENCINITAS.....	CA.....	02/16/2012....	06/01/2019....	55,814							55,814	55,814				.0
BHM0LZHT6.....	CARLSBAD.....	CA.....	02/01/2018....	06/01/2019....	167,955							167,955	167,955				.0
BHM0M2AN8.....	CHICAGO.....	IL.....	04/24/2012....	06/01/2019....	46,367							46,367	46,367				.0
BHM0M2C06.....	EVANSTON.....	IL.....	04/05/2012....	06/01/2019....	57,253							57,253	57,253				.0
BHM0M3UB0.....	BELLEVUE.....	WA.....	07/17/2012....	06/01/2019....	237,093							237,093	237,093				.0
BHM0M5P2.....	MULTI-CITY.....	MU.....	02/01/2018....	05/01/2019....	56,621							56,621	56,621				.0
BHM0U4JE6.....	MULTI-CITY.....	CA.....	09/05/2013....	06/01/2019....	23,257							23,257	23,257				.0
BHM10N625.....	IRVINE.....	CA.....	02/01/2018....	06/01/2019....	265,189							265,189	265,189				.0
BHM14TC62.....	SANTA CLARA.....	CA.....	02/01/2018....	06/01/2019....	94,484							94,484	94,484				.0
BHM1KA3P3.....	CHARLOTTE.....	NC.....	02/01/2018....	06/01/2019....	51,952							51,952	51,952				.0
BHM1R1K02.....	FORT WORTH.....	TX.....	02/01/2018....	06/01/2019....	151,746							151,746	151,746				.0
BHM1TLYF8.....	ARLINGTON.....	TX.....	06/28/2018....	06/01/2019....	50,864							50,864	50,864				.0
BHM1UHQB3.....	HOUSTON.....	TX.....	04/27/2018....	06/01/2019....	18,557							18,557	18,557				.0
BHM1VMB76.....	BALTIMORE.....	MD.....	08/29/2018....	05/01/2019....	43,370							43,370	43,370				.0
BHM1W9NJ5.....	FLORISSANT.....	MO.....	07/20/2018....	06/01/2019....	342,150		783			783		342,933	342,933				.0
0299999. Total - Mortgages With Partial Repayments.....						2,505,280	0	(605)	0	0	(605)	0	2,534,477	2,534,477	0	0	0
<b>Mortgages Disposed</b>																	
BHM03TLB4.....	MULTI-CITY.....	MU.....	07/01/2008....	04/22/2019....	25,002,997							25,002,997	25,002,997				.0
BHM0JB0A1.....	ATLANTA.....	GA.....	01/14/2011....	04/22/2019....	11,807,590							11,807,590	11,807,590				.0
BHM0LDBB0.....	MIRA LOMA.....	CA.....	04/10/2012....	04/08/2019....	8,382,614							8,382,614	8,382,614				.0
BHM0M3437.....	DALLAS.....	TX.....	03/21/2012....	04/03/2019....	2,647,804							2,647,804	2,647,804				.0
BHM1WHZ70.....	VALENCIA.....	CA.....	10/15/2018....	05/31/2019....	2,726,221							2,726,221	2,726,221				.0
0399999. Total - Mortgages Disposed.....						50,567,226	0	0	0	0	0	0	50,567,226	50,567,226	0	0	0
0599999. Total Mortgages.....						54,217,953	0	(605)	0	0	(605)	0	54,247,150	54,247,150	0	0	0

QE02.1



**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13		
		3	4											
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		
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>														
BHM1J8 8K 6	AEA INVESTORS FUND VI LP	NEW YORK	NY	CAPITAL CALL		05/23/2019	3		2,973,132		4,146,700	0.891		
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL CALL		05/17/2019	13		64,149		14,027,000	0.753		
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP	GREENWICH	CT	CAPITAL CALL		06/05/2019	3		202,535		947,222	3.062		
BHM0ZH 1W 1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	CAPITAL CALL		04/29/2019			1,279,573		7,440,351	3.068		
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL CALL		04/18/2019	3		3,835,413		8,892,929	2.805		
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	CAPITAL CALL		06/28/2019	1		34,931		5,586,807	6.189		
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	CAPITAL CALL		05/07/2019	13		90,776		9,477,517	2.256		
BHM1JV YA 8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	CAPITAL CALL		05/17/2019	3		1,282,119		13,274	2.918		
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	CAPITAL CALL		04/01/2019	3		27,572		146,558	1.101		
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP	LOS ANGELES	CA	CAPITAL CALL		05/14/2019		4,524,693			238,141	1.065		
BHM0ME 7Y 2	PARTHENON INVESTORS IV LP	BOSTON	MA	CAPITAL CALL		04/02/2019	3		45,000		1,131,013	1.304		
BHM1KE CC 4	RIVERSIDE MICRO CAP FUND IV LP	BOSTON	MA	CAPITAL CALL		04/01/2019			690,401		4,416,743	6.758		
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	CAPITAL CALL		06/05/2019	3		3,150		796,112	3.739		
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	CAPITAL CALL		04/23/2019			46,885		285,103	0.453		
BHM0JB 5A 6	SUNT CAPITAL PARTNERS II	DALLAS	TX	CAPITAL CALL		05/08/2019	3		633,474			6.680		
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	CAPITAL CALL		04/09/2019	3		19,222		830,178	3.917		
BHM1DU 0C 9	VMG PARTNERS III LP	SAN FRANCISCO	CA	CAPITAL CALL		04/05/2019	3		118,128		2,650,494	4.436		
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									4,524,693	11,346,460	0	61,026,142	XXX
4499999	Subtotal - Unaffiliated									4,524,693	11,346,460	0	61,026,142	XXX
4699999	Totals									4,524,693	11,346,460	0	61,026,142	XXX

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**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	VARIOUS	01/01/2019	01/29/2019	66,309	(36,184)				(36,184)						0	4,571
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III LP	CHEVY CHASE	MD	CAPITAL DISTRIBUTION	02/01/2018	04/03/2019	3,118,404	(780,554)				(780,554)		2,337,850	2,337,850			0	1,662,787
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	05/06/2010	06/04/2019	43,162	(11,362)				(11,362)		31,801	31,801			0	96
BHM0LL V8 7	CENTURY FOCUSED FUND III LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/29/2018	05/09/2019	308,054	(14,527)				(14,527)		293,526	293,526			0	(43,680)
BHM1AM CX 1	DWH EQUITY INVESTORS LP	ST LOUIS	MO	CAPITAL DISTRIBUTION	03/29/2018	06/07/2019	5,574,927	(99,812)				(99,812)		5,475,116	5,475,116			0	(3,218,732)
BHM0ZH 1W 1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	05/22/2019	298,821	(24,879)				(24,879)		273,941	273,941			0	5,806
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL CALL	03/29/2018	06/07/2019	614,248	(46,693)				(46,693)		484,168	484,168			0	75,630

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE BA - PART 3**

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

1	2	Location		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
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP.....	NEW CANAAN.....	CT..	CAPITAL DISTRIBUTION.....	03/29/2018	06/07/2019	.....961,012	.....(262,703)	.....	.....	.....	.....(262,703)	.....	.....698,309	.....698,309	.....	.....	.....0	.....(101,915)
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	02/01/2018	06/11/2019	.....426,274	.....71,516	.....	.....	.....	.....71,516	.....	.....497,790	.....497,790	.....	.....	.....0	.....(23,136)
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	06/01/2007	05/31/2019	.....25,325	.....(20,142)	.....	.....	.....	.....(20,142)	.....	.....5,182	.....5,182	.....	.....	.....0	.....21,579
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018	06/14/2019	.....8,116,892	.....	.....	.....	.....	.....0	.....	.....8,116,892	.....8,116,892	.....	.....	.....0	.....69,167
BHM1JV YA 8	JUGGERNAUT CAPITAL PARTNERS III LP.....	CHEVY CHASE.....	MD..	CAPITAL DISTRIBUTION.....	03/29/2018	06/28/2019	.....310,578	.....(6,043)	.....	.....	.....	.....(6,043)	.....	.....304,535	.....304,535	.....	.....	.....0	.....(13,276)
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018	06/28/2019	.....737,950	.....(59,443)	.....	.....	.....	.....(59,443)	.....	.....678,507	.....678,507	.....	.....	.....0	.....(7,550)
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	02/01/2018	05/20/2019	.....114,499	.....3,674	.....	.....	.....	.....3,674	.....	.....118,173	.....118,173	.....	.....	.....0	.....(30,375)
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP.....	WILMINGTON.....	DE..	DIRECT WITH ISSUER.....	03/29/2018	06/30/2019	.....	.....	.....	.....	.....	.....0	.....	.....658,244	.....658,244	.....	.....	.....0	.....
BHM0ME 7Y 2	PARTHENON INVESTORS IV LP.....	BOSTON.....	MA..	CAPITAL DISTRIBUTION.....	03/29/2018	04/02/2019	.....1,395,277	.....(711,215)	.....	.....	.....	.....(711,215)	.....	.....684,063	.....684,063	.....	.....	.....0	.....670,791
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP.....	BRIARCLIFF MANOR.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018	05/10/2019	.....299,640	.....(7,664)	.....	.....	.....	.....(7,664)	.....	.....291,976	.....291,976	.....	.....	.....0	.....34,624
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP.....	EVANSTON.....	IL...	CAPITAL DISTRIBUTION.....	03/01/2018	06/05/2019	.....215,353	.....(49,578)	.....	.....	.....	.....(49,578)	.....	.....165,775	.....165,775	.....	.....	.....0	.....(17,785)
BHM02C DX 3	SUMMER STREET CAPITAL II LP.....	BUFFALO.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018	06/19/2019	.....4,835,667	.....(862,202)	.....	.....	.....	.....(862,202)	.....	.....3,973,466	.....3,973,466	.....	.....	.....0	.....(709,066)
BHM0MD LK 8	SUMMER STREET CAPITAL III LP.....	BUFFALO.....	NY..	CAPITAL DISTRIBUTION.....	03/29/2018	06/25/2019	.....583,143	.....(8,628)	.....	.....	.....	.....(8,628)	.....	.....574,515	.....574,515	.....	.....	.....0	.....10,908
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						.....28,045,536	.....(2,926,438)	.....0	.....0	.....0	.....(2,926,438)	.....0	.....25,663,829	.....25,663,829	.....0	.....0	.....0	.....(1,609,555)
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
BHM1S9 UL 7	PRETIUM RESIDENTIAL REAL ESTATE.....	NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/01/2018	06/07/2019	.....242,818	.....(9,480)	.....	.....	.....	.....(9,480)	.....	.....233,337	.....233,337	.....	.....	.....0	.....7,638
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....242,818	.....(9,480)	.....0	.....0	.....0	.....(9,480)	.....0	.....233,337	.....233,337	.....0	.....0	.....0	.....7,638
4499999.	Subtotal - Unaffiliated.....						.....28,288,354	.....(2,935,918)	.....0	.....0	.....0	.....(2,935,918)	.....0	.....25,897,166	.....25,897,166	.....0	.....0	.....0	.....(1,601,917)
4699999.	Totals.....						.....28,288,354	.....(2,935,918)	.....0	.....0	.....0	.....(2,935,918)	.....0	.....25,897,166	.....25,897,166	.....0	.....0	.....0	.....(1,601,917)

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**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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/Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912810 SF 6	TREASURY BOND.....		04/09/2019.....	BARCLAYS CAPITAL INC.....		3,254,250	3,200,000	14,586	1.....
912828 M9 8	TREASURY NOTE.....		06/27/2019.....	OUTSIDE MANAGED ACCT.....		18,684,910	18,800,000	55,506	1.....
912828 W7 1	TREASURY NOTE.....		04/09/2019.....	MORGAN STANLEY & CO. LLC.....		4,461,855	4,500,000	2,874	1.....
0599999	Total - Bonds - U.S. Government.....					26,401,016	26,500,000	72,966	XXX.....
<b>Bonds - All Other Government</b>									
29135L AA 8	ABU DHABI (EMIRATE OF).....	D.....	06/25/2019.....	Various.....		805,650	800,000	5,295	1FE.....
BRTD0H 9C 8	ABU DHABI (EMIRATE OF).....	D.....	06/06/2019.....	Various.....		621,840	600,000	5,752	1FE.....
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO.....	D.....	06/12/2019.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		203,750	200,000	1,458	2FE.....
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE.....	D.....	05/17/2019.....	UBS SECURITIES LLC.....		234,641	365,000		3FE.....
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS.....	D.....	04/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		212,400	200,000	2,138	1FE.....
Y2702W AD 1	GEORGIA (GOVERNMENT OF).....	D.....	06/26/2019.....	JP MORGAN SECURITIES LLC.....		211,500	200,000	2,903	3FE.....
501499 AB 3	KUWAIT STATE OF (GOVERNMENT).....	D.....	06/25/2019.....	HSBC SECURITIES (USA) INC.....		213,500	200,000	1,886	1FE.....
91086Q BB 3	MEXICO (UNITED MEXICAN STATES).....	D.....	06/26/2019.....	Various.....		309,760	300,000	4,169	2FE.....
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO.....	D.....	06/26/2019.....	Various.....		624,280	600,000	5,902	2FE.....
698299 BG 8	PANAMA REPUBLIC OF (GOVERNMENT).....	D.....	05/14/2019.....	Various.....		633,200	600,000	8,375	2FE.....
74727P BA 8	QATAR (STATE OF).....	D.....	06/25/2019.....	Various.....		635,958	600,000	5,156	1FE.....
74727P BB 6	QATAR (STATE OF).....	D.....	06/25/2019.....	Various.....		664,400	600,000	6,048	1FE.....
80413T AL 3	SAUDI ARABIA (KINGDOM OF).....	D.....	04/26/2019.....	Various.....		432,950	400,000	5,279	1FE.....
BRTPPB YW 5	SAUDI ARABIA (KINGDOM OF).....	D.....	06/25/2019.....	Various.....		2,361,800	2,200,000	17,792	1FE.....
M6320U AC 3	SAUDI ARABIA (KINGDOM OF).....	D.....	06/25/2019.....	Various.....		400,480	400,000	2,375	1FE.....
1099999	Total - Bonds - All Other Government.....					8,566,109	8,265,000	74,528	XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE.....		04/10/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		4,279,710	4,083,815	6,126	1.....
3140FN AS 3	FNMA 30YR.....		04/01/2019.....	Various.....		(166,064)	(161,423)	(161)	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					4,113,647	3,922,392	5,964	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO.....	A.....	05/15/2019.....	Various.....		228,154	232,000	3,311	3FE.....
00774C AB 3	AECOM.....		06/04/2019.....	JP MORGAN SECURITIES LLC.....		153,838	155,000	1,787	3FE.....
009098 A* 5	AIR CARGO LOGISTICS FT WORTH TX C.....		05/10/2019.....	MESIROW FINANCIAL INC.....		2,081,154	2,081,154		1.....
032177 AH 0	AMSTED INDUSTRIES INCORPORATED.....		05/21/2019.....	WELLS FARGO ADVISORS, LLC.....		114,000	114,000		1Z.....
053773 BC 0	AVIS BUDGET CAR RENTAL LLC.....		06/21/2019.....	Various.....		213,803	213,000		4FE.....
06050T ML 3	BANK OF AMERICA NA.....		05/20/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,750,000	3,750,000		1FE.....
071734 AD 9	BAUSCH HEALTH COMPANIES INC.....	C.....	05/09/2019.....	GOLDMAN SACHS & CO LLC.....		32,000	32,000		1Z.....
91911K AN 2	BAUSCH HEALTH COMPANIES INC.....	C.....	05/10/2019.....	CREDIT SUISSE SECURITIES (USA) LLC.....		163,200	160,000	318	3FE.....
05531G AB 7	BB&T CORP.....		05/02/2019.....	OUTSIDE MANAGED ACCT.....		1,526,925	1,500,000	7,750	1FE.....
085770 AA 3	BERRY GLOBAL ESCROW CORPORATION.....		06/05/2019.....	Various.....		257,555	257,000	19	3FE.....
09247X AP 6	BLACKROCK INC.....		04/24/2019.....	OUTSIDE MANAGED ACCT.....		2,406,048	2,400,000		1FE.....
103557 AA 2	BOYNE USA INC.....		06/24/2019.....	WELLS FARGO ADVISORS, LLC.....		244,645	226,000	2,822	4FE.....
05565Q DT 2	BP CAPITAL MARKETS PLC.....	D.....	05/21/2019.....	CREDIT SUISSE SECURITIES (USA) LLC.....		3,750,000	3,750,000		1FE.....
110122 CB 2	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....	OUTSIDE MANAGED ACCT.....		1,973,583	1,990,000		1FE.....
110122 CD 8	BRISTOL-MYERS SQUIBB CO.....		05/07/2019.....	MORGAN STANLEY & CO. LLC.....		6,450,228	6,505,000		1FE.....
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA.....		04/08/2019.....	BARCLAYS CAPITAL INC.....		464,215	454,000	9,829	3FE.....
1248EP CB 7	CCO HOLDINGS LLC.....		06/27/2019.....	Various.....		68,694	67,000	470	3FE.....
12508E AD 3	CDK GLOBAL INC.....		05/17/2019.....	MIZUHO SECURITIES USA INC.....		4,111	4,000	20	3FE.....

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**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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/Market Indicator (a)
12513G BA 6	CDW LLC / CDW FINANCE CORP.....		06/26/2019.....	Various.....		202,353	193,000	258	3FE.....
150190 AC 0	CEDAR FAIR LP.....		06/19/2019.....	Various.....		216,880	215,000		4FE.....
808513 AZ 8	CHARLES SCHWAB CORPORATION (THE).....		06/27/2019.....	OUTSIDE MANAGED ACCT.....		1,807,113	1,650,000	27,500	1FE.....
16411Q AB 7	CHENIERE ENERGY PARTNERS LP.....		06/17/2019.....	Various.....		293,116	289,000	2,830	3FE.....
184496 AN 7	CLEAN HARBORS INC.....		06/19/2019.....	Various.....		270,729	268,000		3FE.....
20338Q AB 9	COMMSCOPE FINANCE LLC.....		04/05/2019.....	Various.....		268,550	262,000	1,881	3FE.....
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.....		04/12/2019.....	WELLS FARGO ADVISORS, LLC.....		283,710	283,000	11	3FE.....
237266 AH 4	DARLING INGREDIENTS INC.....		04/23/2019.....	Various.....		99,748	98,000	269	3FE.....
23311V AH 0	DCP MIDSTREAM OPERATING LP.....		05/08/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		27,000	27,000		1Z.....
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC.....		05/16/2019.....	JP MORGAN SECURITIES LLC.....		2,465,234	2,586,000	17,159	2FE.....
25470D BG 3	DISCOVERY COMMUNICATIONS LLC.....		05/16/2019.....	Various.....		2,652,730	2,656,000		2FE.....
269330 AA 4	E3_19-1 - ABS.....		06/21/2019.....	NATIXIS SECURITIES AMERICA.....		2,699,918	2,700,000		1FE.....
29365D AA 7	ENTERCOM MEDIA CORP.....		06/10/2019.....	Various.....		270,321	265,000	803	4FE.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV.....	D.....	05/31/2019.....	JP MORGAN SECURITIES LLC.....		118,236	118,236		2PL.....
35671D BJ 3	FREEMPORT-MCMORAN INC.....		04/25/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		557,545	591,000	14,206	3FE.....
377372 AN 7	GLAXOSMITHKLINE CAPITAL PLC.....	D.....	06/17/2019.....	OUTSIDE MANAGED ACCT.....		2,476,341	2,300,000	8,417	1FE.....
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL CO.....		06/18/2019.....	Various.....		340,168	336,000		3FE.....
40010P AA 6	GRUBHUB HOLDINGS INC.....		06/06/2019.....	JP MORGAN SECURITIES LLC.....		14,000	14,000		3FE.....
410345 AL 6	HANESBRANDS INC.....		06/19/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		92,706	91,000	444	3FE.....
42704L AA 2	HERC HOLDINGS INC.....		06/26/2019.....	Various.....		230,003	229,000		4FE.....
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY.....		06/17/2019.....	Various.....		297,695	295,000		3FE.....
436440 AK 7	HOLOGIC INC.....		06/19/2019.....	Various.....		459,620	460,000	2,791	3FE.....
443628 AF 9	HUBBAY MINERALS INC.....	A.....	04/10/2019.....	BARCLAYS CAPITAL INC.....		143,520	138,000	2,418	4FE.....
44421G AL 7	HY_19-30HY.....		06/24/2019.....	DEUTSCHE BANK SECURITIES INC.....		4,636,140	4,805,000	7,121	2FE.....
44963B AE 8	IHO VERWALTUNGS GMBH.....	D.....	05/22/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		400,000	400,000		3FE.....
456837 AQ 6	ING GROEP NV.....	D.....	04/08/2019.....	OUTSIDE MANAGED ACCT.....		1,601,296	1,600,000	180	1FE.....
46647P BD 7	JPMORGAN CHASE & CO.....		04/29/2019.....	OUTSIDE MANAGED ACCT.....		3,630,000	3,630,000		1FE.....
526057 CV 4	LENNAR CORPORATION.....		05/22/2019.....	WELLS FARGO ADVISORS, LLC.....		57,713	57,000	1,259	3FE.....
548661 DS 3	LOWES COS INC.....		04/08/2019.....	Various.....		13,501,347	13,488,000	2,983	2FE.....
56585A BC 5	MARATHON PETROLEUM CORP.....		05/22/2019.....	EXCHANGE.....		3,459,573	3,380,000	75,545	2FE.....
BHM1ZK UE 0	MARNAR_19-1A - ABS.....		03/29/2019.....	CANCELLED TRADE.....		(6,750,000)	(6,750,000)		1FE.....
BHM1ZK UF 7	MARNAR_19-1A - ABS.....		03/29/2019.....	CANCELLED TRADE.....		(10,000,000)	(10,000,000)		1FE.....
56844A AC 3	MARNR_19-1A - ABS.....		04/01/2019.....	CITIGROUP GLOBAL MARKETS INC.....		10,000,000	10,000,000		1FE.....
57165P AA 3	MARRIOTT OWNERSHIP RESORTS INC.....		06/25/2019.....	EXCHANGE.....		462,396	458,000	5,009	3FE.....
576485 AE 6	MATADOR RESOURCES CO.....		05/03/2019.....	Various.....		332,889	330,000	2,235	4FE.....
585055 BT 2	MEDTRONIC INC.....		04/17/2019.....	Various.....		5,405,282	5,000,000	20,689	1FE.....
58547D AB 5	MELCO RESORTS FINANCE LTD.....	D.....	04/25/2019.....	BARCLAYS CAPITAL INC.....		199,500	200,000	88	3FE.....
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS.....		05/24/2019.....	Various.....		95,884	98,000	1,016	3FE.....
64110L AT 3	NETFLIX INC.....		06/20/2019.....	Various.....		213,497	212,000	5,232	3FE.....
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING.....		06/13/2019.....	OUTSIDE MANAGED ACCT.....		1,212,852	1,200,000	15,700	1FE.....
65548P AF 3	NORBORD INC.....	A.....	06/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		18,000	18,000		3FE.....
629377 CC 4	NRG ENERGY INC.....		05/29/2019.....	Various.....		415,238	390,000	9,073	3FE.....
680665 AJ 5	OLIN CORP.....		05/03/2019.....	Various.....		146,285	145,000	1,062	3FE.....
683715 AB 2	OPEN TEXT CORPORATION.....	A.....	05/28/2019.....	Various.....		135,955	130,000	3,691	3FE.....

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**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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/Market Indicator (a)
70017W AA 1	PAIA_19-1A - ABS.....		04/23/2019.....	JP MORGAN SECURITIES LLC.....		5,000,000	5,000,000		1FE.....
70017W AC 7	PAIA_19-1A - ABS.....		04/23/2019.....	JP MORGAN SECURITIES LLC.....		10,000,000	10,000,000		1FE.....
693475 AW 5	PNC FINANCIAL SERVICES GROUP INC (.....		04/16/2019.....	OUTSIDE MANAGED ACCT.....		798,720	800,000		1FE.....
737446 AP 9	POST HOLDINGS INC.....		06/24/2019.....	MORGAN STANLEY & CO. LLC.....		14,000	14,000		4FE.....
745867 AX 9	PULTE GROUP INC.....		06/19/2019.....	GOLDMAN SACHS & CO LLC.....		26,975	26,000	563	3FE.....
912920 AC 9	QWEST CORPORATION.....		06/06/2019.....	Various.....		211,954	215,000	3,490	3FE.....
750236 AW 1	RADIAN GROUP INC.....		06/13/2019.....	RBC CAPITAL MARKETS, LLC.....		66,000	66,000		3FE.....
76119L AA 9	RESIDEO FUNDING INC.....		06/20/2019.....	STIFEL, NICOLAUS & COMPANY INCORPOR.....		213,200	205,000	1,849	3FE.....
78409V AN 4	S&P GLOBAL INC.....		05/02/2019.....	Various.....		7,598,958	7,000,000	148,550	1FE.....
785712 AG 5	SABLE INTERNATIONAL FINANCE LTD.....	D.....	04/12/2019.....	Various.....		446,203	450,000	439	3FE.....
81211K AX 8	SEALED AIR CORPORATION.....		05/06/2019.....	Various.....		298,931	284,000	1,479	3FE.....
82967N BE 7	SIRIUS XM RADIO INC.....		06/18/2019.....	JP MORGAN SECURITIES LLC.....		28,000	28,000		3FE.....
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE.....	D.....	05/02/2019.....	Various.....		402,068	400,000		2FE.....
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE).....		05/14/2019.....	Various.....		172,572	175,000	2,086	3FE.....
857477 BD 4	STATE STREET CORP.....		06/06/2019.....	OUTSIDE MANAGED ACCT.....		1,093,190	1,000,000	805	1FE.....
87470L AA 9	TALLGRASS ENERGY PARTNERS LP.....		04/09/2019.....	GOLDMAN SACHS & CO LLC.....		370,800	360,000	1,430	3FE.....
879369 AF 3	TELEFLEX INCORPORATED.....		04/09/2019.....	SUMRIDGE PARTNERS, LLC.....		131,406	132,000	2,476	3FE.....
87299A TE 4	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....			181,000		3FE.....
87299A TL 8	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....			622,000		3FE.....
87299A TT 1	T-MOBILE USA INC.....		06/05/2019.....	HIMCO OPERATIONAL TRANSACTION.....			679,000		3FE.....
88947E AS 9	TOLL BROTHERS FINANCE CORP.....		06/25/2019.....	Various.....		193,530	185,000	2,515	3FE.....
893647 BE 6	TRANSDIGM INC.....		05/08/2019.....	BANC OF AMERICA SECURITIES LLC.....		245,281	235,000	3,549	4FE.....
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....		04/25/2019.....	DIRECT WITH ISSUER.....		12,475,000	12,475,000		1PL.....
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS.....		04/25/2019.....	DIRECT WITH ISSUER.....		12,025,000	12,025,000		1PL.....
90276Y AF 0	UBSCM_19-C16 IS.....		03/28/2019.....	CANCELLED TRADE.....		(7,426,052)		(42,599)	1FE.....
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC.....		06/05/2019.....	BARCLAYS CAPITAL INC.....		344,941	347,000	388	3FE.....
92840V AB 8	VISTRA OPERATIONS COMPANY LLC.....		05/29/2019.....	Various.....		329,814	320,000	4,925	3FE.....
92840V AF 9	VISTRA OPERATIONS COMPANY LLC.....		06/06/2019.....	Various.....		147,919	147,000		3FE.....
94107J AA 1	WASTE PRO USA INC.....		04/03/2019.....	WELLS FARGO ADVISORS, LLC.....		72,938	75,000	573	4FE.....
94988J 5V 5	WELLS FARGO BANK NA.....		05/15/2019.....	WELLS FARGO ADVISORS, LLC.....		5,000,000	5,000,000		1FE.....
983130 AV 7	WYNN LAS VEGAS LLC / WYNN LAS VEGA.....		04/09/2019.....	DEUTSCHE BANK SECURITIES INC.....		201,503	201,000	1,228	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					119,826,082	127,392,389	389,944	XXX.....
<b>Bonds - Bank Loans</b>									
02406M AP 2	AMERICAN AXLE AND MANUFACTURING IN.....		04/03/2019.....	Various.....					3FE.....
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC.....		05/09/2019.....	HIMCO OPERATIONAL TRANSACTION.....		133,498	134,377		2FE.....
BHM20E EN 8	BERRY GLOBAL GROUP INC.....		04/01/2019.....	GOLDMAN SACHS & CO LLC.....		286,158	287,000		3FE.....
15670B AB 8	CENTURYLINK INC.....		04/01/2019.....	BANC OF AMERICA SECURITIES LLC.....		97,877	99,747		3FE.....
BHM123 3U 2	COMMSCOPE HOLDING CO INC.....		04/25/2019.....	Various.....					1Z.....
32007U BW 8	FIRST DATA CORPORATION.....		05/29/2019.....	Various.....		(18,564)	(18,610)		3FE.....
62937N AW 7	NRG ENERGY INC.....		04/05/2019.....	Various.....					2FE.....
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP.....	C.....	05/07/2019.....	Various.....					3FE.....
70215E AN 3	PARTY CITY HOLDINGS INC.....		05/22/2019.....	DEUTSCHE BANK SECURITIES INC.....		199,250	200,000		3FE.....
78466D BF 0	SS&C TECHNOLOGIES INC.....		05/07/2019.....	Various.....		(328)	(329)		3FE.....
95810D AR 2	WESTERN DIGITAL CORPORATION.....		04/03/2019.....	Various.....					2FE.....
8299999	Total - Bonds - Bank Loans.....					697,891	702,184	0	XXX.....

QE04.2

**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/Market Indicator (a)
8399997	Total - Bonds - Part 3					159,604,744	166,781,965	543,401	XXX
8399999	Total - Bonds					159,604,744	166,781,965	543,401	XXX
<b>Common Stocks - Mutual Funds</b>									
26200Q	10 5 DREYFUS INDEX		06/30/2019	DIRECT WITH ISSUER	1.182	745	XXX		L
416649	28 3 HARTFORD DIVIDEND AND GROWTH-R4		06/30/2019	DIRECT WITH ISSUER	98.445	2,407	XXX		L
354713	55 4 FRANKLIN STRATEGIC		06/30/2019	DIRECT WITH ISSUER	125.657	1,201	XXX		L
416649	34 1 HARTFORD HIGH YIELD FUND - R4		06/30/2019	DIRECT WITH ISSUER	181.135	1,315	XXX		L
41664R	44 0 HARTFORD MULTI ASSET INCOME CL A		05/30/2019	DIVIDEND REINVESTMENT	8,883.650	80,290	XXX		U
41664R	43 2 HARTFORD MULTI ASSET INCOME CL C		05/30/2019	DIVIDEND REINVESTMENT	2,357.970	21,343	XXX		U
41664R	42 4 HARTFORD MULTI ASSET INCOME CL I		05/30/2019	DIVIDEND REINVESTMENT	3,079.730	27,833	XXX		U
41664R	41 6 HARTFORD MULTI ASSET INCOME CL R3		05/30/2019	DIVIDEND REINVESTMENT	2,976.330	26,943	XXX		U
41664R	39 0 HARTFORD MULTI ASSET INCOME CL R4		05/30/2019	DIVIDEND REINVESTMENT	3,041.750	27,521	XXX		U
41664R	38 2 HARTFORD MULTI ASSET INCOME CL R5		05/30/2019	DIVIDEND REINVESTMENT	3,095.850	27,979	XXX		U
41664R	37 4 HARTFORD MULTI ASSET INCOME CL Y		05/30/2019	DIVIDEND REINVESTMENT	6,986.780	63,075	XXX		U
416649	25 9 HARTFORD TOTAL RETURN BOND FUND		06/30/2019	DIRECT WITH ISSUER	277.804	2,905	XXX		L
552981	46 6 MFS TOTAL RETURN FUND-R3		06/30/2019	DIRECT WITH ISSUER	822.383	15,348	XXX		L
9299999	Total - Common Stocks - Mutual Funds					298,905	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					298,905	XXX	0	XXX
9799999	Total - Common Stocks					298,905	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					298,905	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					159,903,648	XXX	543,401	XXX

QE04.3

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:....7.

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current 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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
25044@	AA 1		04/07/2019	DESERT SUNLIGHT FUNDING I-GTD.....		2,919	2,919	2,919	2,919				.0	2,919			.0	.51	09/30/2036	1PL.....	
36200Q	3L 6		06/01/2019	GNMA 30YR.....		.295	.295	.304	.321	(26)		(26)	.295			.0	.9	02/01/2032	1.....		
36200R	YQ 9		06/01/2019	GNMA 30YR.....		.186	.186	.192	.203	(17)		(17)	.186			.0	.6	01/01/2032	1.....		
36200U	WJ 0		06/01/2019	GNMA 30YR.....		.43	.43	.44	.46	(3)		(3)	.43			.0	.1	09/01/2031	1.....		
36200W	CB 5		06/01/2019	GNMA 30YR.....		.824	.824	.908	.920	(97)		(97)	.824			.0	.25	01/01/2032	1.....		
36200X	JF 7		06/01/2019	GNMA 30YR.....		.153	.153	.172	.189	(36)		(36)	.153			.0	.5	12/01/2031	1.....		
36200X	KN 8		06/01/2019	GNMA 30YR.....		.797	.797	.831	.834	(37)		(37)	.797			.0	.24	01/01/2032	1.....		
36201A	UL 0		06/01/2019	GNMA 30YR.....		.632	.632	.662	.692	(60)		(60)	.632			.0	.21	07/01/2032	1.....		
36201C	6E 9		06/01/2019	GNMA 30YR.....		.163	.163	.178	.181	(19)		(19)	.163			.0	.5	03/01/2032	1.....		
36201C	PY 4		06/01/2019	GNMA 30YR.....		.191	.191	.194	.197	(6)		(6)	.191			.0	.6	01/01/2032	1.....		
36201F	Q6 7		06/01/2019	GNMA 30YR.....		1,043	1,043	1,072	1,111	(69)		(69)	1,043			.0	.34	05/01/2032	1.....		
36201F	UH 8		06/01/2019	GNMA 30YR.....		6,428	6,428	6,611	6,905	(477)		(477)	6,428			.0	.200	04/01/2032	1.....		
36201F	UQ 8		06/01/2019	GNMA 30YR.....		2,157	2,157	2,218	2,322	(165)		(165)	2,157			.0	.66	04/01/2032	1.....		
36201F	UR 6		06/01/2019	GNMA 30YR.....		.487	.487	.501	.528	(41)		(41)	.487			.0	.15	04/01/2032	1.....		
36201F	X6 9		06/01/2019	GNMA 30YR.....		.420	.420	.426	.435	(15)		(15)	.420			.0	.13	02/01/2032	1.....		
36201H	WX 7		06/01/2019	GNMA 30YR.....		2,356	2,356	2,417	2,435	(79)		(79)	2,356			.0	.72	06/01/2032	1.....		
36201J	F6 1		06/01/2019	GNMA 30YR.....		.125	.125	.128	.136	(12)		(12)	.125			.0	.4	05/01/2032	1.....		
36201J	FD 6		06/01/2019	GNMA 30YR.....		4,910	4,910	5,126	5,712	(802)		(802)	4,910			.0	.162	04/01/2032	1.....		
36201L	7K 4		06/01/2019	GNMA 30YR.....		.446	.446	.467	.505	(59)		(59)	.446			.0	.15	08/01/2032	1.....		
36201M	G8 9		06/01/2019	GNMA 30YR.....		1,184	1,184	1,216	1,285	(101)		(101)	1,184			.0	.39	06/01/2032	1.....		
36201M	JU 7		06/01/2019	GNMA 30YR.....		.752	.752	.774	.828	(76)		(76)	.752			.0	.23	07/01/2032	1.....		
36201M	LH 3		06/01/2019	GNMA 30YR.....		.503	.503	.544	.570	(67)		(67)	.503			.0	.15	08/01/2032	1.....		
36201T	AM 9		06/01/2019	GNMA 30YR.....		1,619	1,619	1,665	1,699	(80)		(80)	1,619			.0	.50	08/01/2032	1.....		
36203L	CQ 3		06/01/2019	GNMA 30YR.....		.542	.542	.553	.554	(12)		(12)	.542			.0	.18	09/01/2032	1.....		
36209D	R8 9		06/01/2019	GNMA 30YR.....		.13	.13	.13	.14	(1)		(1)	.13			.0	.1	09/01/2031	1.....		
36209R	VG 5		06/01/2019	GNMA 30YR.....		.127	.127	.128	.130	(4)		(4)	.127			.0	.5	08/01/2030	1.....		
36209Y	X4 5		06/01/2019	GNMA 30YR.....		.201	.201	.205	.207	(6)		(6)	.201			.0	.7	09/01/2031	1.....		
3620A1	X7 8		06/01/2019	GNMA 30YR.....		.56	.56	.58	.59	(3)		(3)	.56			.0	.1	06/01/2039	1.....		
3620A8	LU 5		06/01/2019	GNMA 30YR.....		2,328	2,328	2,404	2,429	(101)		(101)	2,328			.0	.55	08/01/2039	1.....		
3620A9	SH 5		06/01/2019	GNMA 30YR.....		1,750	1,750	1,807	1,820	(69)		(69)	1,750			.0	.43	09/01/2039	1.....		
3620AC	3Z 5		06/01/2019	GNMA 30YR.....		5,723	5,723	5,909	5,957	(234)		(234)	5,723			.0	.137	09/01/2039	1.....		
3620AC	4G 6		06/01/2019	GNMA 30YR.....		.819	.819	.845	.853	(35)		(35)	.819			.0	.20	09/01/2039	1.....		
36211C	2S 0		06/01/2019	GNMA 30YR.....		.180	.180	.182	.186	(6)		(6)	.180			.0	.6	07/01/2029	1.....		
36213D	3C 0		06/01/2019	GNMA 30YR.....		.711	.711	.734	.736	(25)		(25)	.711			.0	.22	02/01/2032	1.....		
36213E	AB 2		06/01/2019	GNMA 30YR.....		10,229	10,229	10,687	10,916	(687)		(687)	10,229			.0	.331	05/01/2032	1.....		
36213E	SK 3		06/01/2019	GNMA 30YR.....		2,324	2,324	2,388	2,412	(88)		(88)	2,324			.0	.71	01/01/2032	1.....		
36213E	YS 9		06/01/2019	GNMA 30YR.....		.760	.760	.825	.824	(64)		(64)	.760			.0	.23	04/01/2032	1.....		
36213G	AL 5		06/01/2019	GNMA 30YR.....		.997	.997	1,017	1,048	(50)		(50)	.997			.0	.33	02/01/2032	1.....		
36213G	TY 7		06/01/2019	GNMA 30YR.....		.63	.63	.64	.67	(4)		(4)	.63			.0	.2	11/01/2031	1.....		
36213J	V2 8		06/01/2019	GNMA 30YR.....		.324	.324	.345	.364	(40)		(40)	.324			.0	.10	04/01/2032	1.....		

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**SCHEDULE D - PART 4**

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

QE05.1

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
36213N LL 8	GNMA 30YR		06/01/2019	SCHEDULED REDEMPTION		223	223	227	232		(9)		(9)		223		0	7	12/01/2031	1	
36213U C9 9	GNMA 30YR		06/01/2019	SCHEDULED REDEMPTION		37	37	39	43		(6)		(6)		37		0	1	11/01/2031	1	
36213X SB 1	GNMA 30YR		06/01/2019	SCHEDULED REDEMPTION		2,637	2,637	2,823	2,775		(137)		(137)		2,637		0	84	04/01/2032	1	
36213X T5 3	GNMA 30YR		06/01/2019	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50		0	2	05/01/2032	1	
36213X T6 1	GNMA 30YR		06/01/2019	SCHEDULED REDEMPTION		693	693	713	740		(47)		(47)		693		0	23	05/01/2032	1	
36225B ND 6	GNMA 30YR PLATINUM		06/01/2019	SCHEDULED REDEMPTION		3,347	3,347	3,447	3,645		(298)		(298)		3,347		0	102	05/01/2031	1	
36225B PM 4	GNMA 30YR PLATINUM		06/01/2019	SCHEDULED REDEMPTION		17,166	17,166	17,559	18,342		(1,176)		(1,176)		17,166		0	577	09/01/2031	1	
36179U CA 8	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		38,505	38,505	38,433	38,435		70		70		38,505		0	655	09/01/2048	1	
36179U CB 6	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		256,867	256,867	262,084	261,942		(5,075)		(5,075)		256,867		0	5,041	09/01/2048	1	
36202E AL 3	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		18,988	18,988	19,523	19,714		(726)		(726)		18,988		0	536	09/01/2034	1	
36202F B4 7	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		1,468	1,468	1,570	1,641		(173)		(173)		1,468		0	35	10/01/2039	1	
36202F DB 9	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		5,349	5,349	5,488	5,523		(173)		(173)		5,349		0	114	12/01/2039	1	
36202F E6 9	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		4,404	4,404	4,454	4,471		(67)		(67)		4,404		0	93	03/01/2040	1	
36202F EH 5	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		74,308	74,308	74,886	75,065		(757)		(757)		74,308		0	1,565	02/01/2040	1	
36202F GW 0	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		8,792	8,792	9,005	9,080		(288)		(288)		8,792		0	188	06/01/2040	1	
36202F KN 5	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		188,726	188,726	199,843	204,201		(15,475)		(15,475)		188,726		0	4,016	09/01/2040	1	
36202F LP 9	GNMA2 30YR		06/01/2019	SCHEDULED REDEMPTION		3,967	3,967	4,183	4,269		(302)		(302)		3,967		0	84	10/01/2040	1	
38379U 2R 6	GNR_16-178		06/01/2019	SCHEDULED REDEMPTION		4,289	4,289	4,208	4,227		61		61		4,289		0	54	08/01/2058	1	
38379R HG 1	GNR_16-39		06/01/2019	SCHEDULED REDEMPTION		9,799	9,799	9,446	9,458		340		340		9,799		0	121	01/01/2056	1	
38379U SR 8	GNR_16-64		06/01/2019	SCHEDULED REDEMPTION		32,387	32,387	32,506	32,482		(95)		(95)		32,387		0	390	12/01/2057	1	
38379R LJ 0	GNR_17-1		06/01/2019	SCHEDULED REDEMPTION		38,557	38,557	37,758	37,930		627		627		38,557		0	455	12/01/2058	1	
38380J EP 9	GNR_17-169		06/01/2019	SCHEDULED REDEMPTION		15,291	15,291	14,779	14,849		442		442		15,291		0	173	01/01/2060	1	
38380J HY 7	GNR_17-181		06/01/2019	SCHEDULED REDEMPTION		6,346	6,346	6,205	6,223		123		123		6,346		0	75	02/01/2059	1	
38380J GP 7	GNR_17-185		06/01/2019	SCHEDULED REDEMPTION		28,950	28,950	27,813	27,969		981		981		28,950		0	328	04/01/2059	1	
38379R MK 6	GNR_17-23		06/01/2019	SCHEDULED REDEMPTION		8,141	8,141	7,958	7,997		144		144		8,141		0	96	05/01/2059	1	
38379U 6J 0	GNR_17-24		06/01/2019	SCHEDULED REDEMPTION		8,858	8,858	8,672	8,712		147		147		8,858		0	105	12/01/2056	1	
38379U 6M 3	GNR_17-28		06/01/2019	SCHEDULED REDEMPTION		28,865	28,865	28,301	28,420		445		445		28,865		0	355	02/01/2057	1	
38379U 7E 0	GNR_17-30		06/01/2019	SCHEDULED REDEMPTION		6,803	6,803	6,672	6,700		103		103		6,803		0	80	08/01/2058	1	
38379R QA 4	GNR_17-35		06/01/2019	SCHEDULED REDEMPTION		17,587	17,587	17,098	17,196		391		391		17,587		0	208	05/01/2059	1	
38379U 7H 3	GNR_17-46		06/01/2019	SCHEDULED REDEMPTION		33,983	33,983	33,130	33,304		679		679		33,983		0	411	11/01/2057	1	
38379R VE 0	GNR_17-50		06/01/2019	SCHEDULED REDEMPTION		83,601	83,601	81,149	81,637		1,964		1,964		83,601		0	989	01/01/2057	1	
38379U 4D 5	GNR_17-9		06/01/2019	SCHEDULED REDEMPTION		35,536	35,536	34,931	35,061		475		475		35,536		0	423	09/01/2056	1	
38380J VN 5	GNR_18-47		06/01/2019	SCHEDULED REDEMPTION		22,154	22,154	21,405	21,519		635		635		22,154		0	288	09/01/2050	1	
38380J D5 4	GNR_18-62		06/01/2019	SCHEDULED REDEMPTION		50,757	50,757	49,629	49,745		1,012		1,012		50,757		0	719	05/01/2050	1	
83162C VV 2	SBAP_13-20J		04/01/2019	SCHEDULED REDEMPTION		19,289	19,289	19,289	19,289		0		0		19,289		0	338	10/01/2033	1FE	
83162C VX 8	SBAP_13-20K		05/01/2019	SCHEDULED REDEMPTION		562,450	562,450	566,214	566,355		(3,905)		(3,905)		562,450		0	10,009	11/01/2033	1FE	
83162C XE 8	SBAP_15-20H		05/15/2019	BANC OF AMERICA SECURITIES LLC		914,531	910,973	914,674	914,161		(201)		(201)		913,960		571	571	20,931	08/01/2035	1FE
83162C XG 3	SBAP_15-20I		04/10/2019	BANC OF AMERICA SECURITIES LLC		2,876,889	2,875,092	2,875,092	2,875,092		0		0		2,875,092		1,797	1,797	53,395	09/01/2035	1FE
83162C XL 2	SBAP_15-20L		05/15/2019	BANC OF AMERICA SECURITIES LLC		2,401,675	2,396,433	2,402,237	2,401,587		(534)		(534)		2,401,053		622	622	31,725	12/01/2035	1FE



**SCHEDULE D - PART 4**

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

QE05.2

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
83162C YE 7	SBAP_16-20L.....		05/15/2019.	OPPENHEIMER & CO., INC.....		4,916,497	4,900,990	4,900,990	4,900,990				15,507		4,900,990		15,507	15,507	64,651	12/01/2036.	1FE.....
83162C YG 2	SBAP_17-20A.....		05/15/2019.	BANC OF AMERICA SECURITIES LLC.....		15,129,650	15,106,046	15,106,046	15,106,046						15,106,046		23,603	23,603	381,977	01/01/2037.	1FE.....
83162C ZU 0	SBAP_18-20I.....		05/15/2019.	FTN FINANCIAL SECURITIES CORP.....		2,644,738	2,542,731	2,542,731	2,542,731						2,542,731		102,007	102,007	62,154	09/01/2038.	1FE.....
83162C ZW 6	SBAP_18-20J-1.....		04/01/2019.	SCHEDULED REDEMPTION.....		87,867	87,867	87,867	87,867						87,867				1,512	10/01/2038.	1FE.....
83162C ZX 4	SBAP_18-25D.....		04/01/2019.	SCHEDULED REDEMPTION.....		65,673	65,673	65,673	65,673						65,673				1,164	10/01/2043.	1FE.....
83162C A8 6	SBAP_19-20B.....		05/15/2019.	MORGAN STANLEY & CO. LLC.....		3,081,914	3,000,000	3,000,000							3,000,000		81,914	81,914	26,352	02/01/2039.	1FE.....
912810 SE 9	TREASURY BOND.....		04/30/2019.	MORGAN STANLEY & CO. LLC.....		10,883,984	10,000,000	10,782,422		(5,112)			(5,112)		10,777,310		106,674	106,674	155,698	11/15/2048.	1.....
912810 SF 6	TREASURY BOND.....		04/03/2019.	BARCLAYS CAPITAL INC.....		3,038,672	3,000,000	2,950,664			87		87		2,950,751		87,921	87,921	11,934	02/15/2049.	1.....
912828 6F 2	TREASURY NOTE.....		05/02/2019.	BARCLAYS CAPITAL INC.....		2,007,188	2,000,000	1,984,453			333		333		1,984,786		22,402	22,402	8,696	02/28/2026.	1.....
912828 M9 8	TREASURY NOTE.....		06/17/2019.	OUTSIDE MANAGED ACCT.....		6,316,911	6,365,000	6,295,609			2,976		2,976		6,298,585		18,326	18,326	50,008	11/30/2020.	1.....
912828 ST 8	TREASURY NOTE.....		04/30/2019.	MATURED.....		215,000	215,000	213,723	214,926		74		74		215,000				1,344	04/30/2019.	1.....
912828 TC 4	TREASURY NOTE.....		06/30/2019.	MATURED.....		965,000	965,000	950,374	963,253		1,747		1,747		965,000					06/30/2019.	1.....
912828 W7 1	TREASURY NOTE.....		04/16/2019.	CITIGROUP GLOBAL MARKETS, INC.....		3,158,375	3,200,000	3,172,875			84		84		3,172,959		(14,584)	(14,584)	3,158	03/31/2024.	1.....
912828 XS 4	TREASURY NOTE.....		05/31/2019.	MATURED.....		130,000	130,000	129,736	129,943		57		57		130,000				817	05/31/2019.	1.....
0599999	Total - Bonds - U.S. Government.....					60,529,516	59,455,756	60,084,389	31,921,062	0	(24,331)	0	(24,331)	0	60,082,754	0	446,761	446,761	905,900	XXX	XXX
<b>Bonds - All Other Government</b>																					
P3772N HK 1	COLOMBIA (REPUBLIC OF).....	D	06/25/2019.	BNP PARIBAS SECURITIES CORP.....		796,160	800,000	781,200	787,639		1,358		1,358		788,998		7,162	7,162	16,450	03/15/2023.	2FE.....
219868 BS 4	CORPORACION ANDINA DE FOMENTO.....	D	04/30/2019.	CAMBRIDGE INTERNATIONAL SECURITIES.....		2,355,254	2,271,000	2,059,388	2,184,365		7,736		7,736		2,192,101		163,153	163,153	37,811	06/15/2022.	1FE.....
V25125 BD 2	COTE D IVOIRE (REPUBLIC OF).....	D	06/30/2019.	SCHEDULED REDEMPTION.....		27,500	27,500	26,986	27,065		435		435		27,500				791	12/31/2032.	4.....
M52168 AF 4	DUBAI GOVT INTL BONDS.....	D	05/24/2019.	GOLDMAN SACHS & CO LLC.....		630,750	600,000	517,500	521,462		587		587		522,049		108,701	108,701	26,163	01/30/2043.	1.....
91086Q BB 3	MEXICO (UNITED MEXICAN STATES).....	D	04/29/2019.	GOLDMAN SACHS & CO LLC.....		98,850	100,000	96,400	96,432		24		24		96,456		2,394	2,394	3,074	03/08/2044.	2FE.....
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO).....	D	06/04/2019.	MORGAN STANLEY & CO. LLC.....		199,100	200,000	193,820	194,200		231		231		194,431		4,669	4,669	6,771	01/11/2028.	2FE.....
715638 AU 6	PERU (THE REPUBLIC OF).....	D	04/29/2019.	BANC OF AMERICA SECURITIES LLC.....		147,422	110,000	146,410	144,282		(466)		(466)		143,816		3,606	3,606	4,543	03/14/2037.	2FE.....
706451 BG 5	PETROLEOS MEXICANOS.....	D	06/26/2019.	Various.....		849,291	930,000	1,136,875	1,103,774		(3,403)		(3,403)		1,100,371		(251,080)	(251,080)	32,722	06/15/2035.	2FE.....
731011 AT 9	POLAND (REPUBLIC OF).....	D	05/17/2019.	BANC OF AMERICA SECURITIES LLC.....		2,134,265	2,110,000	1,980,137	2,043,515		5,703		5,703		2,049,218		85,047	85,047	42,903	03/17/2023.	1FE.....
731011 AU 6	POLAND (REPUBLIC OF).....	D	05/17/2019.	JP MORGAN SECURITIES LLC.....		179,384	175,000	173,686	174,003		47		47		174,051		5,333	5,333	3,555	04/06/2026.	1FE.....
857524 AB 8	POLAND (REPUBLIC OF).....	D	05/17/2019.	JP MORGAN SECURITIES LLC.....		90,355	85,000	96,135	90,845		(677)		(677)		90,168		187	187	2,810	03/23/2022.	1FE.....
857524 AC 6	POLAND (REPUBLIC OF).....	D	05/17/2019.	JP MORGAN SECURITIES LLC.....		163,533	155,000	169,725	163,766		(632)		(632)		163,134		399	399	5,149	01/22/2024.	1FE.....
760942 BB 7	REPUBLICA ORIENT URUGUAY.....	D	06/25/2019.	BNP PARIBAS SECURITIES CORP.....		64,830	60,000	64,030	63,293		(156)		(156)		63,137		1,693	1,693	1,750	10/27/2027.	2FE.....
1099999	Total - Bonds - All Other Government.....					7,736,694	7,623,500	7,442,292	7,594,642	0	10,787	0	10,787	0	7,605,430	0	131,264	131,264	184,491	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
736688 FN 7	PORTLAND ORE CMNTY COLLEGE.....		06/03/2019.	CALL TRANSACTION.....		285,000	285,000	285,000	285,000						285,000				6,854	06/01/2027.	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	6,854	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					

**SCHEDULE D - PART 4**

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

QE05.3

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
130911 XH 8	CALIFORNIA STWIDE TXBL PENS AMBAC		06/03/2019	CALL TRANSACTION.....		1,170,000	1,170,000	1,170,000	1,170,000				.0		1,170,000		.0	.0	34,492	06/01/2024	1FE.....
312966 GP 3	FGOLD 15YR.....		04/01/2019	MATURED.....		.77	.77	.76	.77				.0		.77		.0	.1		04/01/2019	1.....
312967 T2 8	FGOLD 15YR.....		04/01/2019	SCHEDULED REDEMPTION.....		.160	.160	.160	.160				.0		.160		.0	.1		06/01/2019	1.....
312967 TX 0	FGOLD 15YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.751	.751	.750	.751				.0		.751		.0	.10		07/01/2019	1.....
312967 U4 2	FGOLD 15YR.....		06/01/2019	Various.....		1,232	1,232	1,230	1,232				.0		1,232		.0	.16		06/01/2019	1.....
312967 WF 5	FGOLD 15YR.....		06/01/2019	Various.....		.960	.960	.959	.960				.0		.960		.0	.10		06/01/2019	1.....
312967 YK 2	FGOLD 15YR.....		06/01/2019	Various.....		.230	.230	.230	.230				.0		.230		.0	.3		06/01/2019	1.....
312968 KE 9	FGOLD 15YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.554	.554	.553	.554				.0		.554		.0	.10		07/01/2019	1.....
312968 NT 3	FGOLD 15YR.....		05/01/2019	SCHEDULED REDEMPTION.....		.734	.734	.733	.734				.0		.734		.0	.10		07/01/2019	1.....
31288F 6X 7	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.34	.34	.35	.35		(.1)		(.1)		.34		.0	.1		03/01/2033	1.....
3128KR WQ 3	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		43,588	43,588	45,978	47,167		(3,579)		(3,579)		43,588		.0	.1,230		10/01/2036	1.....
31292G Y5 9	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.478	.478	.486	.487		(.9)		(.9)		.478		.0	.15		03/01/2029	1.....
31292H 4H 4	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		12,672	12,672	12,490	12,514		.158		.158		12,672		.0	.305		12/01/2033	1.....
31292H SQ 8	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.761	.761	.787	.792		(.30)		(.30)		.761		.0	.22		11/01/2032	1.....
31296J TJ 5	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		5,604	5,604	5,646	5,645		(.41)		(.41)		5,604		.0	.145		06/01/2033	1.....
31296M 2N 8	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		27,366	27,366	28,733	28,845		(1,479)		(1,479)		27,366		.0	.808		09/01/2033	1.....
31296P TL 6	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		4,156	4,156	4,185	4,185		(.29)		(.29)		4,156		.0	.109		10/01/2033	1.....
31296S AC 0	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.105	.105	.108	.109		(.4)		(.4)		.105		.0	.3		01/01/2034	1.....
31296U EU 1	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.173	.173	.178	.181		(.8)		(.8)		.173		.0	.5		03/01/2034	1.....
31297A 3S 1	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		10,819	10,819	10,354	10,462		.357		.357		10,819		.0	.257		06/01/2034	1.....
31297A 3T 9	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		89,435	89,435	85,592	86,094		3,341		3,341		89,435		.0	.2,216		06/01/2034	1.....
31297A 5J 9	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		8,477	8,477	8,113	8,198		.278		.278		8,477		.0	.200		06/01/2034	1.....
31297A 5K 6	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		8,913	8,913	8,530	8,611		.303		.303		8,913		.0	.211		06/01/2034	1.....
31297B AM 4	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		4,320	4,320	4,134	4,177		.143		.143		4,320		.0	.102		06/01/2034	1.....
31298F JL 7	FGOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		.69	.69	.69	.68				.0		.69		.0	.2		01/01/2031	1.....
3128L0 YL 0	FGOLD 30YR ALT-A.....		06/01/2019	SCHEDULED REDEMPTION.....		.55	.55	.57	.57		(.3)		(.3)		.55		.0	.2		11/01/2037	1.....
31283H QX 6	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		.257	.257	.266	.268		(.11)		(.11)		.257		.0	.7		03/01/2032	1.....
31283H UA 1	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		.563	.563	.582	.586		(.23)		(.23)		.563		.0	.16		12/01/2032	1.....
31283H XH 3	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		.152	.152	.157	.158		(.6)		(.6)		.152		.0	.4		06/01/2033	1.....
31283H Y5 8	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		18,224	18,224	19,192	19,245		(1,021)		(1,021)		18,224		.0	.587		12/01/2033	1.....
3128M5 LF 5	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		3,816	3,816	4,165	4,442		(.626)		(.626)		3,816		.0	.112		12/01/2037	1.....
3128M7 BX 3	FGOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		2,802	2,802	2,950	3,058		(.256)		(.256)		2,802		.0	.82		12/01/2038	1.....
3128JR LE 4	FHLMC 1YR CMT ARM.....		06/01/2019	SCHEDULED REDEMPTION.....		147,215	147,215	157,497	156,199		(8,984)		(8,984)		147,215		.0	.3,318		04/01/2034	1.....
3132WP LD 7	FHLMC GOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		91,087	91,087	90,162	90,182		.905		.905		91,087		.0	.1,580		07/01/2047	1.....
3132XX MY 2	FHLMC GOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		108,203	108,203	107,070	107,100		1,103		1,103		108,203		.0	.1,872		03/01/2048	1.....
3132Y1 UJ 5	FHLMC GOLD 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		172,480	172,480	179,002	178,814		(6,334)		(6,334)		172,480		.0	.3,824		08/01/2048	1.....
3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE.....		06/01/2019	SCHEDULED REDEMPTION.....		5,090	5,090	5,335			(.244)		(.244)		5,090		.0	.19		10/01/2048	1.....
31335B BR 6	FHLMC GOLD 30YR GIANT.....		06/01/2019	SCHEDULED REDEMPTION.....		40,158	40,158	40,297	40,289		(.131)		(.131)		40,158		.0	.575		01/01/2047	1.....
3133TH A5 6	FHLMC_2104.....		06/01/2019	SCHEDULED REDEMPTION.....		55,479	55,479	56,653	56,642		(.1,163)		(.1,163)		55,479		.0	.1,592		12/01/2028	1.....
3137AJ MF 8	FHMS_K016.....		06/01/2019	SCHEDULED REDEMPTION.....		32,413	32,413	32,737	32,508		(.95)		(.95)		32,413		.0	.483		10/01/2021	1.....

**SCHEDULE D - PART 4**

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

QE05.4

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31362J UN 3	FN 6/12 11TH COFI ARM.....		06/01/2019.	SCHEDULED REDEMPTION.....		373	373	364	367		6		6		373		0	0	7	06/01/2028.	1.....
3136AE X6 9	FNA_13-M2.....		06/01/2019.	SCHEDULED REDEMPTION.....		95,824	95,824	91,406	94,177		1,647		1,647		95,824		0	0	1,056	01/01/2023.	1.....
31418M VX 7	FNMA 15YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		3,661	3,661	3,903	3,867		(206)		(206)		3,661		0	0	.86	02/01/2024.	1.....
31418T XF 9	FNMA 15YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		251	251	263	263		(12)		(12)		251		0	0	.5	05/01/2025.	1.....
31418U 2M 5	FNMA 15YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		2,303	2,303	2,411	2,400		(97)		(97)		2,303		0	0	.49	06/01/2025.	1.....
31419A BJ 5	FNMA 15YR.....		06/30/2019.	Various.....		50,650	50,650	54,180	60,705		(3,175)		(3,175)		50,650		0	0	1,490	06/01/2025.	1.....
31419A HL 4	FNMA 15YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		1,763	1,763	1,846	1,830		(67)		(67)		1,763		0	0	.38	08/01/2025.	1.....
31371J L4 4	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		45	45	46	49		(4)		(4)		45		0	0	.2	06/01/2030.	1.....
31371J XA 7	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		235	235	241	248		(13)		(13)		235		0	0	.8	03/01/2031.	1.....
31371K 7E 5	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		46,777	46,777	47,749	48,155		(1,378)		(1,378)		46,777		0	0	1,105	07/01/2033.	1.....
31371K HY 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		988	988	981	976		12		12		988		0	0	.31	01/01/2032.	1.....
31371L CD 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		368	368	379	382		(15)		(15)		368		0	0	.9	09/01/2033.	1.....
31371L DH 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		6,516	6,516	6,560	6,562		(46)		(46)		6,516		0	0	.70	10/01/2033.	1.....
31382S GP 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		660	660	684	725		(64)		(64)		660		0	0	.20	04/01/2029.	1.....
31383P 2X 3	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		381	381	386	386		(5)		(5)		381		0	0	.13	09/01/2029.	1.....
31383R FV 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		119	119	116	116		3		3		119		0	0	.4	08/01/2029.	1.....
31383W X7 1	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		35	35	34	34		1		1		35		0	0	.1	11/01/2029.	1.....
31385J GG 7	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		1,997	1,997	2,067	2,181		(184)		(184)		1,997		0	0	.63	06/01/2032.	1.....
31386E C4 8	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		409	409	421	427		(18)		(18)		409		0	0	.13	04/01/2031.	1.....
31386H MR 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		8	8	9	9		(0)		(0)		8		0	0	.1	01/01/2031.	1.....
31386M ZB 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		876	876	891	898		(22)		(22)		876		0	0	.27	10/01/2030.	1.....
31386P UJ 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		37	37	37	38		(2)		(2)		37		0	0	.1	01/01/2031.	1.....
31386R KK 4	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		422	422	432	445		(23)		(23)		422		0	0	.15	02/01/2031.	1.....
31389C Q8 5	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		225	225	227	229		(4)		(4)		225		0	0	.7	12/01/2031.	1.....
3138A2 BL 2	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		9,448	9,448	9,847	9,849		(401)		(401)		9,448		0	0	.183	12/01/2040.	1.....
3138A4 4H 5	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		20,308	20,308	20,438	20,427		(119)		(119)		20,308		0	0	.384	02/01/2041.	1.....
3138AK SA 8	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		2,325	2,325	2,423	2,455		(130)		(130)		2,325		0	0	.44	08/01/2041.	1.....
3138AR X3 3	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		3,748	3,748	3,906	3,906		(158)		(158)		3,748		0	0	.71	09/01/2041.	1.....
3138AS RZ 7	FNMA 30YR.....		06/30/2019.	Various.....		(8,166)			8,891,613		(8,489)		(8,489)		(8,113)		(53)	(53)	113,019	09/01/2041.	1.....
3138AV P7 4	FNMA 30YR.....		06/30/2019.	Various.....		129,014	129,014	134,322	137,253		(5,492)		(5,492)		129,014		0	0	2,388	10/01/2041.	1.....
3138EG EW 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		24,416	24,416	25,442	25,496		(1,080)		(1,080)		24,416		0	0	.461	11/01/2040.	1.....
3138EG GC 2	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		108,767	108,767	113,831	114,080		(5,314)		(5,314)		108,767		0	0	2,106	01/01/2041.	1.....
31390K CM 8	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		2,604	2,604	2,670	2,779		(175)		(175)		2,604		0	0	.90	06/01/2032.	1.....
31390K WQ 7	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		736	736	762	784		(48)		(48)		736		0	0	.23	08/01/2032.	1.....
31390P GK 7	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		1,392	1,392	1,456	1,534		(142)		(142)		1,392		0	0	.43	08/01/2032.	1.....
31391U J2 2	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		283	283	296	307		(24)		(24)		283		0	0	.9	01/01/2033.	1.....
31391W 5H 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		475	475	489	494		(20)		(20)		475		0	0	.11	04/01/2033.	1.....
31400J PF 0	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		107	107	110	112		(5)		(5)		107		0	0	.3	05/01/2033.	1.....
31400J SJ 9	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		163	163	168	170		(7)		(7)		163		0	0	.4	02/01/2033.	1.....
31400Q TN 3	FNMA 30YR.....		06/01/2019.	SCHEDULED REDEMPTION.....		1,046	1,046	1,053	1,054		(8)		(8)		1,046		0	0	.28	04/01/2033.	1.....

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QE05.5

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
31400R	NT 4	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		435	435	462	504		(69)		(69)		435		0	14	02/01/2033	1	
31400T	B2 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		133	133	134	134		(1)		(1)		133		0	3	05/01/2033	1	
31401B	NS 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,070	1,070	1,079	1,079		(9)		(9)		1,070		0	28	04/01/2033	1	
31401N	4U 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		3,764	3,764	3,906	4,012		(248)		(248)		3,764		0	89	09/01/2033	1	
31402C	PL 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		50,639	50,639	53,303	54,756		(4,117)		(4,117)		50,639		0	1,197	11/01/2033	1	
31402C	U6 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		418	418	431	435		(17)		(17)		418		0	10	03/01/2034	1	
31402E	AQ 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		930	930	958	978		(47)		(47)		930		0	20	07/01/2033	1	
31402K	CE 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		155	155	160	161		(6)		(6)		155		0	4	08/01/2033	1	
31403F	JW 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		6,387	6,387	6,439	6,427		(39)		(39)		6,387		0	166	10/01/2033	1	
31404M	6Q 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		3,778	3,778	3,703	3,699		78		78		3,778		0	87	06/01/2034	1	
31405A	TY 9	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		852	852	835	835		17		17		852		0	22	06/01/2034	1	
31405D	D4 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		92	92	90	90		2		2		92		0	3	07/01/2034	1	
31408E	G5 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		2,428	2,428	2,351	2,323		105		105		2,428		0	58	01/01/2036	1	
31410F	Z9 9	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		21,113	21,113	23,296	25,153		(4,040)		(4,040)		21,113		0	596	03/01/2037	1	
31412N	SL 1	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		15,681	15,681	16,541	17,220		(1,539)		(1,539)		15,681		0	469	12/01/2038	1	
31413U	TQ 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		52,030	52,030	54,843	55,708		(3,678)		(3,678)		52,030		0	1,553	12/01/2037	1	
31416B	VH 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,754	1,754	1,807	1,840		(86)		(86)		1,754		0	41	12/01/2034	1	
31418M	A2 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		2,328	2,328	2,427	2,481		(153)		(153)		2,328		0	62	08/01/2037	1	
3138ER	CX 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		9,148	9,148	9,119	9,120		28		28		9,148		0	131	09/01/2046	1	
3138ES	AV 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		7,828	7,828	7,855	7,855		(27)		(27)		7,828		0	111	02/01/2047	1	
3138W5	KA 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		852	852	855	855		(2)		(2)		852		0	13	03/01/2043	1	
3138W6	GB 6	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,517	1,517	1,521	1,521		(4)		(4)		1,517		0	22	05/01/2043	1	
3138WJ	AU 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		26,314	26,314	26,383	26,380		(66)		(66)		26,314		0	374	10/01/2046	1	
3138WJ	UL 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		24,578	24,578	24,671	24,666		(87)		(87)		24,578		0	361	01/01/2047	1	
3138WM	XK 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		2,327	2,327	2,333	2,333		(6)		(6)		2,327		0	33	03/01/2043	1	
3138WP	G2 4	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		6,639	6,639	6,656	6,657		(18)		(18)		6,639		0	95	04/01/2043	1	
3138WQ	A2 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,086	1,086	1,088	1,088		(2)		(2)		1,086		0	15	05/01/2043	1	
3138WQ	AY 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		3,209	3,209	3,216	3,216		(7)		(7)		3,209		0	46	05/01/2043	1	
3138WT	RV 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,043	1,043	1,045	1,045		(2)		(2)		1,043		0	15	06/01/2043	1	
3138WT	US 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		3,012	3,012	3,020	3,020		(8)		(8)		3,012		0	43	04/01/2043	1	
3138X1	UK 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		19,066	19,066	20,204	20,091		(1,025)		(1,025)		19,066		0	375	08/01/2043	1	
3138X2	RR 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		2,784	2,784	2,789	2,789		(5)		(5)		2,784		0	40	08/01/2043	1	
3138X2	YC 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		610	610	611	611		(1)		(1)		610		0	9	07/01/2043	1	
3138X3	Y2 4	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		4,977	4,977	5,255	5,253		(276)		(276)		4,977		0	94	10/01/2043	1	
3138X6	Y5 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		405,964	405,964	422,203	422,802		(16,838)		(16,838)		405,964		0	7,901	11/01/2043	1	
3138X9	A8 2	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		19,249	19,249	20,010	20,005		(756)		(756)		19,249		0	363	10/01/2043	1	
3138XF	C4 5	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		21,225	21,225	22,187	22,097		(872)		(872)		21,225		0	420	04/01/2044	1	
31402R	UN 7	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,147	1,147	1,195	1,224		(78)		(78)		1,147		0	30	02/01/2035	1	
3140F5	CT 8	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		1,093	1,093	1,090	1,090		3		3		1,093		0	15	12/01/2046	1	
3140F9	VX 0	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		21,128	21,128	21,065	21,069		58		58		21,128		0	291	01/01/2047	1	
3140FN	AS 3	FNMA 30YR	06/01/2019	SCHEDULED REDEMPTION		178,485	178,485	183,616			(5,131)		(5,131)		178,485		0	1,190	07/01/2047	1	

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QE05.6

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
3140GX BT 7	FNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		73,960	73,960	76,057	75,998		(2,038)		(2,038)		73,960			.0	1,274	11/01/2047	1.....
31410L VC 3	FNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		195,889	195,889	197,022	196,966		(1,076)		(1,076)		195,889			.0	2,752	01/01/2047	1.....
31417E ZA 2	FNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		422	422	423	423		(1)		(1)		422			.0	6	02/01/2043	1.....
31417F VB 1	FNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		7,237	7,237	7,414	7,405		(168)		(168)		7,237			.0	102	03/01/2043	1.....
31417G TQ 9	FNMA 30YR.....		06/01/2019	SCHEDULED REDEMPTION.....		563	563	564	564		(1)		(1)		563			.0	8	06/01/2043	1.....
31410G NB 5	FNMA 30YR 10/20 INT FIRST.....		06/01/2019	SCHEDULED REDEMPTION.....		41,442	41,442	41,429	41,423		19		19		41,442			.0	1,232	10/01/2037	1.....
31359S J3 5	FNMA_01-19.....		06/01/2019	SCHEDULED REDEMPTION.....		10,032	10,032	10,525	10,393		(361)		(361)		10,032			.0	316	05/01/2031	1.....
31359S JT 8	FNMA_01-5.....		06/01/2019	SCHEDULED REDEMPTION.....		1,789	1,789	1,810	1,806		(17)		(17)		1,789			.0	58	03/01/2031	1.....
31392C KP 8	FNMA_02-15.....		06/25/2019	SCHEDULED REDEMPTION.....		10,883	10,883	10,969	10,883		0		0		10,883			.0	159	04/25/2032	1.....
31392F P9 2	FNMA_02-82.....		06/25/2019	SCHEDULED REDEMPTION.....		10,354	10,354	10,357	10,354		0		0		10,354			.0	143	12/25/2032	1.....
31394A E2 8	FNMA_04-69.....		06/01/2019	SCHEDULED REDEMPTION.....		13,604	13,604	14,195	14,145		(541)		(541)		13,604			.0	413	05/01/2033	1.....
31396X QJ 6	FNMA_07-89.....		06/25/2019	SCHEDULED REDEMPTION.....		12,163	12,163	12,097	12,107		56		56		12,163			.0	178	09/25/2037	1.....
31397L TB 5	FNMA_08-49.....		06/01/2019	SCHEDULED REDEMPTION.....		22,252	22,252	23,341	23,718		(1,466)		(1,466)		22,252			.0	540	04/01/2038	1.....
60636A MS 9	MISSOURI ST HEALTH & EDL FACS.....		04/30/2019	MERRILL LYNCH, PIERCE, FENNER & SMI		1,454,002	1,670,000	1,670,000	1,670,000		0		0		1,670,000		(215,998)	(215,998)	32,496	09/15/2051	1FE.....
73474T AP 5	PORT MORROW ORE TRANSMISSION F.....		06/27/2019	Various.....		103,157	105,000	105,203	105,184		(4)		(4)		105,180		(2,023)	(2,023)	2,587	09/01/2036	1FE.....
3137G0 AL 3	STACR_14-DN1.....		06/25/2019	SCHEDULED REDEMPTION.....		59,061	59,061	58,842	58,917		144		144		59,061			.0	1,331	02/25/2024	1.....
3137G0 FT 1	STACR_15-DNA2.....		06/25/2019	SCHEDULED REDEMPTION.....		87,294	87,294	86,585	86,731		563		563		87,294			.0	2,138	12/25/2027	1.....
3137G0 GT 0	STACR_15-DNA3.....		06/25/2019	SCHEDULED REDEMPTION.....		83,985	83,985	83,973	83,975		10		10		83,985			.0	2,150	04/25/2028	1.....
914886 AB 2	UNIVERSITY OF SOUTHERN CALIFORNIA		06/27/2019	Various.....		586,548	600,000	600,000	600,000		0		0		600,000		(13,452)	(13,452)	13,341	10/01/2039	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,283,158	6,522,618	6,590,639	15,313,215		0		(86,619)		6,514,685		(231,526)	(231,526)	254,974	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
68245X AC 3	1011778 BC UNLIMITED LIABILITY CO.....	A	06/20/2019	Various.....		236,203	232,000	228,154			69		69		228,224		7,979	7,979	4,355	05/15/2024	3FE.....
04542B LY 6	ABFC_05-WF1.....		06/25/2019	SCHEDULED REDEMPTION.....		54,392	54,392	50,925	52,539		1,853		1,853		54,392			.0	784	11/25/2034	1FM.....
04541G LJ 9	ABSHE_04-HE6.....		06/25/2019	SCHEDULED REDEMPTION.....		139,010	139,010	137,946	138,162		848		848		139,010			.0	2,285	09/25/2034	1FM.....
04541G QC 9	ABSHE_05-HE2.....		06/25/2019	SCHEDULED REDEMPTION.....		20,074	20,074	19,659	19,790		285		285		20,074			.0	304	02/25/2035	1FM.....
04541G TM 4	ABSHE_05-HE6.....		06/25/2019	SCHEDULED REDEMPTION.....		20,591	20,591	19,911	20,427		164		164		20,591			.0	321	07/25/2035	1FM.....
004421 MF 7	ACE_05-HE2.....		06/25/2019	SCHEDULED REDEMPTION.....		24,076	24,076	23,293	23,817		258		258		24,076			.0	393	04/25/2035	1FM.....
00969D AA 8	AJAXM_17-B.....		06/25/2019	SCHEDULED REDEMPTION.....		84,656	84,656	84,656	84,656		0		0		84,656			.0	1,258	09/25/2056	1FE.....
001546 AT 7	AK STEEL CORPORATION.....		05/28/2019	Various.....		161,944	160,000	173,650	168,025		(1,547)		(1,547)		166,478		(4,533)	(4,533)	10,478	07/15/2023	4FE.....
01185* AA 3	ALASKA VENTURES LLC.....		06/30/2019	SCHEDULED REDEMPTION.....		118,588	118,588	118,588	118,588		0		0		118,588			.0	1,385	06/30/2033	2PL.....
019736 AE 7	ALLISON TRANSMISSION HOLDINGS INC		05/22/2019	BANC OF AMERICA SECURITIES LLC		247,350	255,000	255,960	255,840		(43)		(43)		255,797		(8,447)	(8,447)	7,839	10/01/2027	3FE.....
36186C BY 8	ALLY FINANCIAL INC.....		04/29/2019	Various.....		638,325	500,000	591,980	304,138		(1,392)		(1,392)		589,446		48,879	48,879	19,733	11/01/2031	3FE.....
00164V AD 5	AMC NETWORKS INC.....		04/24/2019	WELLS FARGO ADVISORS, LLC.....		202,190	200,000	198,060			67		67		198,127		4,063	4,063	5,694	04/01/2024	3FE.....
03065F AE 2	AMCAR_17-1.....		04/17/2019	BNP PARIBAS SECURITIES CORP.....		19,937,810	20,038,000	19,845,447			43,141		43,141		19,888,588		49,222	49,222	158,746	02/18/2022	1FE.....
02406P AY 6	AMERICAN AXLE & MANUFACTURING INC		04/08/2019	BARCLAYS CAPITAL INC.....		341,550	345,000	342,000	245,000		45		45		342,045		(495)	(495)	12,279	03/15/2026	4FE.....
03072S XD 2	AMSI_04-R12.....		06/25/2019	SCHEDULED REDEMPTION.....		8,876	8,876	8,569	8,657		219		219		8,876			.0	141	01/25/2035	1FM.....
03072S QC 2	AMSI_04-R3.....		06/25/2019	SCHEDULED REDEMPTION.....		19,305	19,305	18,485	18,672		633		633		19,305			.0	300	05/25/2034	1FM.....

**SCHEDULE D - PART 4**

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

QE05.7

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
03072S RX 5	AMSI_04-R5.....		06/25/2019	SCHEDULED REDEMPTION.....		34,882	34,882	31,028	32,524				2,358		34,882			0	573	07/25/2034	1FM.....
03072S SM 8	AMSI_04-R6.....		06/25/2019	SCHEDULED REDEMPTION.....		53,378	53,378	53,779	53,499		(121)		(121)		53,378			0	1,182	07/25/2034	1FM.....
03072S ZY 4	AMSI_05-R3.....		06/25/2019	SCHEDULED REDEMPTION.....		855,447	855,447	737,823	836,865		18,582		18,582		855,447			0	13,311	05/25/2035	1FM.....
032177 AH 0	AMSTED INDUSTRIES INCORPORATED WELLS FARGO ADVISORS, LLC..		05/22/2019			115,425	114,000	114,000					0		114,000		1,425	1,425		07/01/2027	1Z.....
03522A AF 7	ANHEUSER-BUSCH COMPANIES / ANHEUSE		05/08/2019	CREDIT SUISSE SECURITIES (USA) LLC		7,677,303	7,540,000	7,523,065	7,523,104		109		109		7,523,213		154,090	154,090	286,332	02/01/2046	2FE.....
03463V AA 3	AOMT_18-2.....		06/01/2019	SCHEDULED REDEMPTION.....		894,065	894,065	893,902	893,916		150		150		894,065			0	15,879	07/03/2048	1FE.....
03463V AB 1	AOMT_18-2.....		06/01/2019	SCHEDULED REDEMPTION.....		711,188	711,188	711,181	711,183		6		6		711,188			0	12,982	07/03/2048	1FM.....
03464N AA 0	AOMT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		289,822	289,822	289,820	289,820		2		2		289,822			0	5,076	09/01/2048	1FE.....
03464N AB 8	AOMT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		229,442	229,442	229,439	229,440		2		2		229,442			0	4,131	09/01/2048	1FM.....
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/23/2019	JANE STREET EXECUTION SERVICES LLC		201,428	200,000	201,756	201,291		(165)		(165)		201,127		301	301	4,111	05/15/2023	3FE.....
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/25/2019	CREDIT SUISSE SECURITIES (USA) LLC		394,763	375,000	391,125	209,392		(1,226)		(1,226)		389,291		5,472	5,472	12,385	05/15/2024	4FE.....
042856 AA 2	ARRW_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		793,895	793,895	793,878	793,882		13		13		793,895			0	14,192	04/01/2048	1FE.....
042856 AB 0	ARRW_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		421,070	421,070	421,065	421,067		3		3		421,070			0	8,033	04/01/2048	1FM.....
044209 AM 6	ASHLAND LLC.....		05/30/2019	GOLDMAN SACHS & CO LLC.....		174,075	165,000	164,588			3		3		164,590		9,485	9,485	6,239	05/15/2043	3FE.....
06406H CU 1	BANK OF NEW YORK MELLON CORP.....		05/15/2019	MATURED.....		300,000	300,000	299,418	299,955		45		45		300,000			0	3,300	05/15/2019	1FE.....
071734 AD 9	BAUSCH HEALTH COMPANIES INC.....	C	05/10/2019	CREDIT SUISSE SECURITIES (USA) LLC		32,040	32,000	32,000					0		32,000		40	40		01/15/2028	1Z.....
05531F AB 9	BB&T CORP.....		04/30/2019	MATURED.....		2,500,000	2,500,000	2,974,925	2,540,210		(40,210)		(40,210)		2,500,000			0	85,625	04/30/2019	1FE.....
075887 BW 8	BECTON DICKINSON AND COMPANY.....		06/05/2019	TENDER TRANSACTION.....		1,622,814	1,566,000	1,543,309	1,545,169		901		901		1,546,070		76,744	76,744	28,810	06/06/2027	2FE.....
095370 AD 4	BLUE CUBE SPINCO INC.....		04/22/2019	BANC OF AMERICA SECURITIES LLC		94,931	83,000	98,958	95,140		(1,357)		(1,357)		93,783		1,148	1,148	4,358	10/15/2025	3FE.....
07330N AL 9	BRANCH BANKING AND TRUST COMPANY		05/10/2019	MATURED.....		3,800,000	3,800,000	3,796,542	3,799,579		421		421		3,800,000			0	27,550	05/10/2019	1FE.....
073879 NZ 7	BSABS_04-HE11.....		06/25/2019	SCHEDULED REDEMPTION.....		111,495	111,495	99,834	107,750		3,745		3,745		111,495			0	2,109	12/25/2034	1FM.....
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA		06/26/2019	Various.....		799,173	775,000	777,318	232,342		(326)		(326)		776,444		22,729	22,729	23,027	11/15/2024	3FE.....
131347 CK 0	CALPINE CORP.....		04/24/2019	RBC CAPITAL MARKETS, LLC.....		201,000	200,000	190,261	147,598		306		306		190,875		10,125	10,125	4,229	06/01/2026	3FE.....
136055 AA 8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS	A	04/10/2019	SCHEDULED REDEMPTION.....		237,891	237,891	240,053	239,966		(2,075)		(2,075)		237,891			0	8,638	04/10/2032	1FE.....
140420 NK 2	CAPITAL ONE BANK USA NA.....		05/06/2019	CALL TRANSACTION.....		6,600,000	6,600,000	6,570,552	6,597,066		2,382		2,382		6,599,447		553	553	63,672	06/05/2019	2FE.....
143436 AL 7	CARMIKE CINEMAS INC.....		04/25/2019	CALL TRANSACTION.....		295,735	283,000	295,028	292,460		(1,165)		(1,165)		291,295		(8,295)	(8,295)	18,867	06/15/2023	3FE.....
144531 BC 3	CARR_05-NC1.....		06/25/2019	SCHEDULED REDEMPTION.....		128,777	128,777	124,089	126,217		2,560		2,560		128,777			0	2,091	02/25/2035	1FM.....
144531 CZ 1	CARR_05-NC3.....		06/25/2019	SCHEDULED REDEMPTION.....		45,985	45,985	44,433	45,101		884		884		45,985			0	706	06/25/2035	1FM.....
12523@ AA 9	CC TUGS LLC.....		06/30/2019	SCHEDULED REDEMPTION.....		112,870	112,870	112,870	111,666				0		112,870			0	3,431	09/30/2030	3PL.....
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		05/30/2019	Various.....		1,047,749	1,005,000	1,030,193	1,023,441		(1,189)		(1,189)		1,022,253		25,497	25,497	42,745	02/15/2026	3FE.....
12513G BA 6	CDW LLC / CDW FINANCE CORP.....		04/23/2019	MORGAN STANLEY & CO. LLC.....		206,895	195,000	195,731	195,721		(37)		(37)		195,684		11,211	11,211	4,290	12/01/2024	3FE.....
12527G AF 0	CF INDUSTRIES INC.....		06/10/2019	Various.....		190,003	200,000	184,300	185,356		267		267		185,623		4,380	4,380	7,557	03/15/2034	3FE.....
15723R AA 2	CFX ESCROW CORP.....		05/21/2019	Various.....		754,619	725,000	739,231					(742)		738,489		16,129	16,129	11,956	02/15/2024	3FE.....

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

QE05.8

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
15723R AC 8	CFX ESCROW CORP.....		04/26/2019	BANC OF AMERICA SECURITIES LLC		110,240	104,000	104,000					.0		104,000		6,240	6,240	1,565	02/15/2026	3FE.....
161571 GN 8	CHAIT_14-A5.....		04/15/2019	SCHEDULED REDEMPTION.....		3,055,000	3,055,000	3,062,518	3,061,139		(6,139)		(6,139)		3,055,000		.0	.0	28,826	04/15/2021	1FE.....
163851 AE 8	CHEMOURS COMPANY.....		04/22/2019	JP MORGAN SECURITIES LLC.....		100,300	100,000	95,750			94		94		95,844		4,456	4,456	2,374	05/15/2027	3FE.....
12542R F@ 4	CHS INC SERIES L.....		06/09/2019	MATURED.....		6,000,000	6,000,000	6,000,000	6,000,000				.0		6,000,000		.0	.0	122,400	06/09/2019	2.....
125581 GQ 5	CIT GROUP INC.....		04/17/2019	CITIGROUP GLOBAL MARKETS, INC		328,915	314,000	313,656	259,000		25		25		313,682		15,233	15,233	10,772	08/15/2022	3FE.....
12559Q AA 0	CITM_07-1.....		06/25/2019	SCHEDULED REDEMPTION.....		170,894	170,894	170,040	170,130		764		764		170,894		.0	.0	3,111	10/25/2037	1FM.....
18538R AH 6	CLEARWATER PAPER CORP.....		05/17/2019	Various.....		106,598	118,000	117,558	117,649		19		19		117,668		(11,070)	(11,070)	5,069	02/01/2025	3FE.....
17307G JJ 8	CMLTI_04-OPT1.....		04/30/2019	Various.....		8,156,378	8,150,480	8,150,480	8,150,480				.0		8,150,480		5,897	5,897	93,070	10/25/2034	1FM.....
19687T AC 0	COLT_17-1.....		05/01/2019	SCHEDULED REDEMPTION.....		442,235	442,235	442,228	442,228		7		7		442,235		.0	.0	5,370	05/03/2047	1FE.....
19687T AD 8	COLT_17-1.....		05/01/2019	SCHEDULED REDEMPTION.....		2,205,000	2,205,000	2,204,985	2,204,987		13		13		2,205,000		.0	.0	39,000	05/03/2047	1FM.....
19687V AA 9	COLT_18-2.....		06/01/2019	SCHEDULED REDEMPTION.....		1,065,783	1,065,783	1,065,770	1,065,770		13		13		1,065,783		.0	.0	17,750	07/03/2048	1FM.....
12596D AA 4	COLT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		1,003,405	1,003,405	1,003,402	1,003,402		3		3		1,003,405		.0	.0	17,675	10/02/2048	1FE.....
12596D AB 2	COLT_18-3.....		06/01/2019	SCHEDULED REDEMPTION.....		250,714	250,714	250,711	250,711		3		3		250,714		.0	.0	4,501	10/02/2048	1FM.....
19688A AA 4	COLT_18-4.....		06/01/2019	SCHEDULED REDEMPTION.....		1,300,936	1,300,936	1,300,915	1,300,915		21		21		1,300,936		.0	.0	24,848	12/01/2048	1FM.....
19687X AC 1	COLT_19-1.....		06/01/2019	SCHEDULED REDEMPTION.....		643,908	643,908	643,908					.0		643,908		.0	.0	10,256	03/01/2049	1FE.....
20030N BU 4	COMCAST CORPORATION.....		05/08/2019	BANC OF AMERICA SECURITIES LLC		7,765,975	8,750,000	7,665,156	7,683,928		7,550		7,550		7,691,478		74,497	74,497	243,785	07/15/2046	1FE.....
20030N CE 9	COMCAST CORPORATION.....		05/08/2019	BANC OF AMERICA SECURITIES LLC		3,117,803	3,206,000	3,007,565	3,010,660		1,091		1,091		3,011,752		106,051	106,051	67,309	11/01/2049	1FE.....
12591K AK 1	COMM_13-CR12.....		04/25/2019	CANTOR FITZGERALD & CO.....		1,543,477	1,500,000	1,503,750	1,502,215		(134)		(134)		1,502,081		41,396	41,396	31,567	10/01/2046	2FM.....
12625K AD 7	COMM_13-CR8.....		04/01/2019	SCHEDULED REDEMPTION.....		146	146	148	147		(1)		(1)		146		.0	.0	2	06/01/2046	1FM.....
208251 AE 8	CONOCO INC.....		05/09/2019	OUTSIDE MANAGED ACCT.....		2,060,256	1,600,000	1,597,600	1,598,578		34		34		1,598,613		461,643	461,643	63,322	04/15/2029	1FE.....
210518 CL 8	CONSUMERS ENERGY CO.....		05/29/2019	CALL TRANSACTION.....		5,134,273	5,000,000	4,980,200	4,997,581		753		753		4,998,334		1,666	1,666	310,051	04/15/2020	1FE.....
210518 CZ 7	CONSUMERS ENERGY COMPANY.....		04/29/2019	JEFFERIES & CO. INC.....		2,886,880	3,200,000	3,175,842	3,176,319		177		177		3,176,497		(289,617)	(289,617)	73,956	08/15/2046	1FE.....
12636A AB 0	CPS_16-C.....		04/15/2019	SCHEDULED REDEMPTION.....		40,301	40,301	40,297	40,301				.0		40,301		.0	.0	.83	09/15/2020	1FE.....
12594T AC 7	CPS_17-A.....		04/30/2019	CANTOR FITZGERALD & CO.....		340,956	340,000	339,936	339,976		5		5		339,982		975	975	4,283	12/15/2022	1FE.....
22411X AB 0	CPS_18-D.....		04/17/2019	RBC CAPITAL MARKETS, LLC.....		7,588,150	7,520,000	7,518,971	7,519,036		195		195		7,519,231		68,919	68,919	95,769	11/15/2022	1FE.....
13057A AF 9	CRART_14-4.....		05/15/2019	SCHEDULED REDEMPTION.....		800,000	800,000	811,969	800,906		(906)		(906)		800,000		.0	.0	11,867	09/15/2021	1FE.....
22546Q AN 7	CREDIT SUISSE NEW YORK NY.....		05/28/2019	MATURED.....		8,550,000	8,550,000	8,578,605	8,553,250		(3,250)		(3,250)		8,550,000		.0	.0	98,325	05/28/2019	1FE.....
22576C C# 6	CRESCENT POINT ENERGY CORP.....	A	05/22/2019	MATURED.....		5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000		.0	.0	84,750	05/22/2019	2.....
126307 AH 0	CSC HOLDINGS LLC.....		04/05/2019	Various.....		107,331	105,000	104,475			10		10		104,485		2,846	2,846	1,960	06/01/2024	4FE.....
64072T AC 9	CSC HOLDINGS LLC.....		04/24/2019	CITIGROUP GLOBAL MARKETS, INC		212,692	200,000	206,250	205,855		(323)		(323)		205,532		7,160	7,160	10,342	10/15/2025	3FE.....
126650 CZ 1	CVS HEALTH CORP.....		04/30/2019	CREDIT SUISSE SECURITIES (USA) LLC		4,930,900	5,000,000	5,154,862	5,154,862		(848)		(848)		5,154,015		(223,115)	(223,115)	152,201	03/25/2048	2FE.....
126659 AA 9	CVS PASSTHROUGH TRUST - ABS.....		06/10/2019	SCHEDULED REDEMPTION.....		44,976	44,976	60,305	56,479		(11,503)		(11,503)		44,976		.0	.0	1,775	07/10/2031	2FE.....
12665U AA 2	CVS PASSTHROUGH TRUST - ABS.....		06/10/2019	SCHEDULED REDEMPTION.....		58,057	58,057	58,148	58,057				.0		58,057		.0	.0	1,290	01/10/2036	2FE.....
126670 EK 0	CWL_05-12.....		06/25/2019	SCHEDULED REDEMPTION.....		74,020	74,020	68,469	72,215		1,805		1,805		74,020		.0	.0	1,074	02/25/2036	1FM.....
126673 R2 0	CWL_05-4.....		04/30/2019	Various.....		2,578,316	2,574,382	2,549,443	2,559,762		1,579		1,579		2,561,341		16,975	16,975	30,755	10/25/2035	1FM.....

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

QE05.9

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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
152314 NB 2	CXHE_05-B.....		06/25/2019.	SCHEDULED REDEMPTION.....		147,894	147,894	136,571	143,190				4,704		147,894			2,129	03/25/2035.	1FM.....	
23311V AH 0	DCP MIDSTREAM OPERATING LP.....		05/08/2019.	CITIGROUP GLOBAL MARKETS, INC.....		27,101	27,000	27,000					0		27,000		101	101	05/15/2029.	1Z.....	
24702R AF 8	DELL INC.....		04/17/2019.	MARKET AXESS TRADING PLATFORM.....		49,894	50,000	50,850	50,778		(6)		(6)		50,772		(878)	(878)	1,688	04/15/2038.	3FE.....
25470X AY 1	DISH DBS CORP.....		04/18/2019.	BARCLAYS CAPITAL INC.....		91,250	100,000	102,458	102,036		(65)		(65)		101,971		(10,721)	(10,721)	6,286	07/01/2026.	4FE.....
260543 CG 6	DOW CHEMICAL COMPANY (THE).....		06/05/2019.	RBC CAPITAL MARKETS, LLC.....		6,411,658	6,723,000	6,252,686	6,261,896		4,494		4,494		6,266,390		145,268	145,268	165,040	11/15/2042.	2FE.....
24380T AC 0	DRMT_17-1A.....		06/01/2019.	SCHEDULED REDEMPTION.....		42,012	42,012	42,011	42,011				0		42,012			0	690	12/02/2046.	1FE.....
24381C AB 8	DRMT_17-2A.....		06/01/2019.	SCHEDULED REDEMPTION.....		95,748	95,748	95,747	95,748				0		95,748			0	1,188	06/01/2047.	1FE.....
24381C AC 6	DRMT_17-2A.....		06/01/2019.	SCHEDULED REDEMPTION.....		133,789	133,789	133,787	133,789				0		133,789			0	1,725	06/01/2047.	1FE.....
24381H AA 9	DRMT_18-2A.....		06/01/2019.	SCHEDULED REDEMPTION.....		526,332	526,332	526,326	526,327		5		5		526,332			0	8,792	04/01/2058.	1FM.....
278058 AK 8	EATON CORP.....		06/15/2019.	MATURED.....		6,684,000	6,684,000	6,865,243	6,745,993		(61,993)		(61,993)		6,684,000			0	296,603	06/15/2019.	2FE.....
P36020 AA 6	ECL SA.....	D	05/03/2019.	CAMBRIDGE INTERNATIONAL SECURITIES.....		519,375	500,000	535,625	511,813		(1,959)		(1,959)		509,853		9,522	9,522	22,813	01/15/2021.	2FE.....
292505 AH 7	ENCANA CORPORATION.....	A	05/15/2019.	MATURED.....		2,833,000	2,833,000	2,762,107	2,824,337		8,663		8,663		2,833,000			0	92,073	05/15/2019.	2FE.....
29273A AA 4	ENERGIZER SPINCO INC.....		04/04/2019.	BANC OF AMERICA SECURITIES LLC.....		278,600	280,000	265,300			325		325		265,625		12,975	12,975	4,834	06/15/2025.	4FE.....
26875P AD 3	EOG RESOURCES INC.....		06/01/2019.	MATURED.....		1,591,000	1,591,000	1,588,073	1,590,843		157		157		1,591,000			0	44,747	06/01/2019.	1FE.....
302182 AE 0	EXPRESS SCRIPTS INC.....		06/15/2019.	MATURED.....		1,000,000	1,000,000	1,168,980	1,010,215		(10,215)		(10,215)		1,000,000			0	36,250	06/15/2019.	2FE.....
33843M AA 1	FCAT_16-1.....		05/15/2019.	SCHEDULED REDEMPTION.....		8,655	8,655	8,710	6,894		1,761		1,761		8,655			0	3	12/15/2020.	1FE.....
33843Q AE 4	FCAT_17-1.....		04/30/2019.	CITIGROUP GLOBAL MARKETS, INC.....		502,051	500,000	499,918	499,963		7		7		499,970		2,081	2,081	6,127	05/15/2023.	1FE.....
32027N LA 7	FFML_04-FF7.....		06/25/2019.	SCHEDULED REDEMPTION.....		48,389	48,389	44,560	45,803		2,587		2,587		48,389			0	768	09/25/2034.	1FM.....
32027N TA 9	FFML_05-FFH1.....		06/25/2019.	SCHEDULED REDEMPTION.....		65,031	65,031	61,780	63,040		1,991		1,991		65,031			0	991	06/25/2036.	1FM.....
32027N XD 8	FFML_05-FFH4.....		06/25/2019.	SCHEDULED REDEMPTION.....		4,249	4,249	4,010	4,127		123		123		4,249			0	66	12/25/2035.	1FM.....
320276 AB 4	FFML_06-FF9.....		06/25/2019.	SCHEDULED REDEMPTION.....		36,513	36,513	33,923	34,276		2,238		2,238		36,513			0	451	06/25/2036.	1FM.....
32058L AF 4	FIAOT_15-1.....		04/30/2019.	CANTOR FITZGERALD & CO.....		2,434,936	2,430,000	2,426,634	2,429,352		270		270		2,429,621		5,315	5,315	33,199	01/18/2022.	1FE.....
31677Q BB 4	FIFTH THIRD BANK.....		04/25/2019.	MATURED.....		1,700,000	1,700,000	1,714,705	1,701,010		(1,010)		(1,010)		1,700,000			0	20,188	04/25/2019.	1FE.....
32008D AA 4	FIRST DATA CORPORATION.....		04/22/2019.	SUNTRUST ROBINSON HUMPHREY, INC.....		189,579	185,000	179,681			274		274		179,955		9,624	9,624	7,169	01/15/2024.	3FE.....
34407D AC 3	FLY LEASING LTD.....	D	04/22/2019.	MORGAN STANLEY & CO. LLC.....		194,000	200,000	200,500	200,402		(30)		(30)		200,372		(6,372)	(6,372)	5,513	10/15/2024.	3FE.....
31659T DV 4	FMIC_05-2.....		06/25/2019.	SCHEDULED REDEMPTION.....		17,128	17,128	12,979	14,963		2,165		2,165		17,128			0	225	12/25/2035.	1FM.....
34528F AC 2	FORDO_18-A.....		06/17/2019.	SCHEDULED REDEMPTION.....		751,605	751,605	751,605	751,605				0		751,605			0	9,152	02/15/2021.	1FE.....
35671D AZ 8	FREPORT-MCMORAN INC.....		05/08/2019.	Various.....		1,741,053	1,753,000	1,645,109	1,662,381		6,421		6,421		1,668,801		72,252	72,252	42,421	03/15/2023.	3FE.....
30280@ AA 4	FR-ENCLAVE LLC - ABS.....		04/07/2019.	SCHEDULED REDEMPTION.....		33,225	33,225	33,225	33,225				0		33,225			0	862	09/30/2033.	2.....
36254M AC 2	GMCAR_17-3A.....		06/17/2019.	SCHEDULED REDEMPTION.....		806,628	806,628	806,502	806,529		99		99		806,628			0	7,824	09/16/2020.	1FE.....
38218G AA 0	GOODG_18-1 - ABS.....	C	06/15/2019.	SCHEDULED REDEMPTION.....		218,706	218,706	218,683	218,683		23		23		218,706			0	4,392	10/15/2053.	1FE.....
38218D AA 7	GOODG_19-1A - ABS.....		06/15/2019.	SCHEDULED REDEMPTION.....		171,739	171,739	171,687			52		52		171,739			0	1,477	10/15/2054.	1FE.....
40010P AA 6	GRUBHUB HOLDINGS INC.....		06/07/2019.	JP MORGAN SECURITIES LLC.....		14,158	14,000	14,000					0		14,000		158	158	2	07/01/2027.	3FE.....
362334 EC 4	GSAMP_06-NC1.....		06/25/2019.	SCHEDULED REDEMPTION.....		16,164	16,164	14,042	15,140		1,024		1,024		16,164			0	217	02/25/2036.	1FM.....
36192L AC 9	GSMS_12-SHOP IS.....		06/01/2019.	SCHEDULED REDEMPTION.....				1,995,861	53,121		(53,121)		(53,121)					0	170,534	06/01/2031.	1FE.....



**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	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36253G AK 8	GSMS_14-GC24.....		06/06/2019.	BARCLAYS CAPITAL INC.....		3,566,377	3,487,500	3,562,124	3,553,800		(4,627)		(4,627)		3,549,174		17,204	17,204	83,467	09/01/2047.	1FM.....
410345 AL 6	HANESBRANDS INC.....		04/23/2019.	MORGAN STANLEY & CO. LLC....		199,606	200,000	191,840	192,182		275		275		192,457		7,149	7,149	4,333	05/15/2026.	3FE.....
404119 BR 9	HCA INC.....		05/09/2019.	BANC OF AMERICA SECURITIES LLC.....		209,500	200,000	201,250	201,188		(62)		(62)		201,127		8,373	8,373	8,421	02/01/2025.	3FE.....
404121 AJ 4	HCA INC.....		05/22/2019.	BARCLAYS CAPITAL INC.....		421,000	400,000	407,720		(179)		(179)		407,541		13,459	13,459	16,938	09/01/2028.	3FE.....	
40415R AS 4	HD SUPPLY INC.....		05/01/2019.	MORGAN STANLEY & CO. LLC....		192,400	185,000	185,385	185,370		(23)		(23)		185,347		7,053	7,053	5,580	10/15/2026.	3FE.....
437084 JU 1	HEAT_05-2.....		06/25/2019.	SCHEDULED REDEMPTION.....		112	112	101	107		5		5		112				2	07/25/2035.	1FM.....
437084 ND 4	HEAT_05-6.....		06/25/2019.	SCHEDULED REDEMPTION.....		11,315	11,315	10,795	11,144		171		171		11,315				162	12/25/2035.	1FM.....
42770U AA 1	HERO_15-2A - ABS.....		06/20/2019.	SCHEDULED REDEMPTION.....		29,883	29,883	30,518	30,775		(892)		(892)		29,883				619	09/20/2040.	1FE.....
432833 AB 7	HILTON DOMESTIC OPERATING COMPANY.....		06/27/2019.	Various.....		373,199	369,000	358,220	359,100		728		728		359,829		13,371	13,371	12,628	09/01/2024.	3FE.....
432891 AH 2	HILTON WORLDWIDE FINANCE LLC / HIL.....		05/22/2019.	BANC OF AMERICA SECURITIES LLC.....		206,025	205,000	202,276	202,297		125		125		202,422		3,603	3,603	6,136	04/01/2025.	3FE.....
43789A AA 2	HOF_18-1.....		06/01/2019.	SCHEDULED REDEMPTION.....		172,525	172,525	172,524	172,524		1		1		172,525				3,114	06/01/2048.	1FM.....
436440 AK 7	HOLOGIC INC.....		04/23/2019.	BANC OF AMERICA SECURITIES LLC.....		65,753	66,000	61,745	61,843		161		161		62,004		3,749	3,749	1,524	10/15/2025.	3FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC.....		05/31/2019.	SCHEDULED REDEMPTION.....		23,756	23,756	23,429	23,439		317		317		23,756				525	05/31/2033.	2PL.....
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP... .....		04/24/2019.	MORGAN STANLEY & CO. LLC....		205,631	205,000	190,138		457		457		190,594		15,037	15,037	7,922	08/01/2026.	3FE.....	
456606 HU 9	INABS_05-C.....		06/25/2019.	SCHEDULED REDEMPTION.....		132,549	132,549	115,981	124,364		8,186		8,186		132,549				1,932	10/25/2035.	1FM.....
47788E AA 6	JDOT_18-B - ABS.....		05/15/2019.	SCHEDULED REDEMPTION.....		658,455	658,455	658,455	658,455				0		658,455				2,207	08/15/2019.	1FE.....
475795 AC 4	JELD-WEN INC.....		05/03/2019.	Various.....		109,825	115,000	112,101	112,176		114		114		112,290		(2,465)	(2,465)	2,089	12/15/2025.	4FE.....
24422E SL 4	JOHN DEERE CAPITAL CORP.....		04/29/2019.	US BANCORP INVESTMENTS, INC.....		276,067	275,000	274,654	274,885		17		17		274,902		1,165	1,165	5,069	03/04/2021.	1FE.....
478375 AN 8	JOHNSON CONTROLS INTERNATIONAL PLC.....	C	05/17/2019.	TENDER TRANSACTION.....		5,942,114	6,011,000	6,067,866	6,067,552		(134)		(134)		6,067,418		(125,304)	(125,304)	260,351	07/02/2064.	2FE.....
46625M CY 3	JPMCC_01-CIB2 IS.....		06/01/2019.	SCHEDULED REDEMPTION.....				6,599					0						7,530	04/01/2035.	6*.....
46625M AN 9	JPMCC_01-CIBC.....		06/01/2019.	SCHEDULED REDEMPTION.....		26,058	26,058	15,794	12,333		13,725		13,725		26,058				711	03/01/2033.	1FM.....
46625Y JM 6	JPMCC_05-CB11.....		06/01/2019.	SCHEDULED REDEMPTION.....		493,217	493,217	492,506	493,045		172		172		493,217				12,883	08/01/2037.	1FM.....
46639G AF 3	JPMMT_13-1.....		06/01/2019.	SCHEDULED REDEMPTION.....		79,750	79,750	82,143	81,945		(2,194)		(2,194)		79,750				1,310	03/01/2043.	1FM.....
46639G AG 1	JPMMT_13-1.....		06/01/2019.	SCHEDULED REDEMPTION.....		45,517	45,517	46,662	46,568		(1,050)		(1,050)		45,517				748	03/01/2043.	1FM.....
46639G AH 9	JPMMT_13-1.....		06/01/2019.	SCHEDULED REDEMPTION.....		39,801	39,801	40,380	40,353		(552)		(552)		39,801				654	03/01/2043.	1FM.....
46643D BF 3	JPMMT_14-OAK4.....		06/01/2019.	SCHEDULED REDEMPTION.....		9,136	9,136	9,444	9,432		(296)		(296)		9,136				174	09/01/2044.	1FM.....
46625H HL 7	JPMORGAN CHASE & CO.....		04/23/2019.	MATURED.....		6,000,000	6,000,000	6,492,880	6,062,969		(62,969)		(62,969)		6,000,000				189,000	04/23/2019.	1FE.....
485260 BL 6	KANSAS GAS AND ELECTRIC CO.....		06/15/2019.	MATURED.....		3,945,000	3,945,000	4,985,139	4,015,561		(70,561)		(70,561)		3,945,000				132,158	06/15/2019.	1FE.....
525221 EM 5	LXS_05-7N.....		06/25/2019.	SCHEDULED REDEMPTION.....		32,950	32,950	31,150	31,220		1,730		1,730		32,950				484	12/25/2035.	1FM.....
56585A AR 3	MARATHON PETROLEUM CORP.....		05/22/2019.	EXCHANGE.....		3,459,573	3,380,000	3,465,100	3,462,986		(3,413)		(3,413)		3,459,573				75,545	12/15/2026.	2FE.....
57164P AA 4	MARRIOTT OWNERSHIP RESORTS INC.. .....		06/25/2019.	EXCHANGE.....		462,396	458,000	464,203	329,325		(1,096)		(1,096)		462,396				17,891	04/15/2023.	3FE.....
58772R AC 8	MBART_18-1.....		06/17/2019.	SCHEDULED REDEMPTION.....		594,714	594,714	594,714	594,714				0		594,714				7,262	04/15/2021.	1FE.....
59980M AC 5	MCMLT_18-2.....		05/01/2019.	Various.....		6,095,584	6,028,184	6,002,686	6,006,434		1,987		1,987		6,008,421		87,163	87,163	87,546	05/01/2058.	1FM.....
58547D AA 7	MELCO RESORTS FINANCE LTD.....	D	04/29/2019.	Various.....		399,100	400,000	400,000	400,000				0		400,000		(900)	(900)	7,692	06/06/2025.	3FE.....

QE05.10

**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	For rei gn	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 Admini- strative Symbol/ Market Indicator (a)
588056 AU 5	MERCER INTERNATIONAL INC.....	C	04/23/2019	ROBERT W. BAIRD & CO. INCORPORATED		160,875	156,000	158,801	158,051		(195)		(195)		157,856		3,019	3,019	7,436	02/01/2024	3FE.....
59010Q AB 2	MERLIN ENTERTAINMENTS PLC.....	D	04/23/2019	BARCLAYS CAPITAL INC.....		207,520	200,000	202,500	202,348		(82)		(82)		202,266		5,254	5,254	4,153	06/15/2026	3FE.....
61913P AS 1	MHL_05-1.....		06/25/2019	SCHEDULED REDEMPTION.....		10,093	10,093	9,399	9,488		605		605		10,093				150	02/25/2035	1FM.....
60040# AA 0	MILLENNIUM PIPELINE CO LLC.....		06/30/2019	SCHEDULED REDEMPTION.....		163,180	163,180	163,180	163,180				0		163,180				2,174	06/30/2027	1PL.....
60040# AB 8	MILLENNIUM PIPELINE CO LLC.....		06/30/2019	SCHEDULED REDEMPTION.....		37,657	37,657	37,657	37,657				0		37,657				565	06/30/2032	1PL.....
553ESC BC 7	MOMENTIVE PERFORMANCE MATERIALS IN		06/21/2019	HIMCO OPERATIONAL TRANSACTION			636,000	11		574			574		574		(574)	(574)		10/15/2020	6*.....
608ESC BA 6	MOMENTIVE PERFORMANCE MATERIALS IN		05/17/2019	HIMCO OPERATIONAL TRANSACTION		11,324	377,000						0				11,324	11,324		10/15/2020	6*.....
55342U AG 9	MPT OPERATING PARTNERSHIP LP / MPT		04/23/2019	JANE STREET EXECUTION SERVICES LLC		148,144	145,000	150,800	149,866		(245)		(245)		149,621		(1,478)	(1,478)	5,583	08/01/2026	3FE.....
61764X BP 9	MSBAM_15-C21.....		04/25/2019	MESIROW FINANCIAL INC.....		1,506,855	1,500,000	1,576,992	1,557,967		(2,822)		(2,822)		1,555,145		(48,290)	(48,290)	25,819	03/01/2048	3FM.....
65479G AC 3	NAROT_18-B.....		06/17/2019	SCHEDULED REDEMPTION.....		258,845	258,845	258,845	258,845				0		258,845				3,218	07/15/2021	1FE.....
P7077@ AH 7	NASSAU AIRPORT DEVELOPMENT CO..	D	06/30/2019	SCHEDULED REDEMPTION.....		90,000	90,000	90,000	90,000				0		90,000				1,427	03/31/2035	2PL.....
63938C AD 0	NAVIENT CORP.....		04/18/2019	GOLDMAN SACHS & CO LLC.....		566,245	538,000	541,846	540,237		(253)		(253)		539,983		26,262	26,262	26,435	07/26/2021	3FE.....
63938C AF 5	NAVIENT CORP.....		04/18/2019	GOLDMAN SACHS & CO LLC.....		538,466	511,000	525,691		(688)		(688)		525,003		13,463	13,463	11,810	06/15/2022	3FE.....	
64352V LL 3	NCHET_05-3.....		06/25/2019	SCHEDULED REDEMPTION.....		80,265	80,265	72,234	76,384		3,881		3,881		80,265				1,311	07/25/2035	1FM.....
64110L AN 6	NETFLIX INC.....		05/16/2019	MORGAN STANLEY & CO. LLC....		181,411	185,000	170,501	170,666		565		565		171,231		10,180	10,180	4,159	11/15/2026	3FE.....
64110L AQ 9	NETFLIX INC.....		04/26/2019	EXCHANGE.....		194,806	195,000	194,793	194,801		5		5		194,806				5,123	11/15/2028	3FE.....
013104 AC 8	NEW ALBERTSONS INC.....		04/22/2019	WELLS FARGO ADVISORS, LLC.....		93,970	100,000	100,250	100,214		(7)		(7)		100,207		(6,237)	(6,237)	2,777	06/15/2026	5FE.....
65548P AF 3	NORBORD INC.....	A	06/20/2019	CANTOR FITZGERALD & CO.....		18,203	18,000	18,000					0		18,000		203	203		07/15/2027	3FE.....
65557C AL 7	NORDEA BANK AB.....	D	04/04/2019	MATURED.....		1,000,000	1,000,000	1,012,540	1,009,728		(728)		(728)		1,000,000				11,875	04/04/2019	1FE.....
670001 AA 4	NOVELIS CORP.....		06/06/2019	CITIGROUP GLOBAL MARKETS, INC		257,500	250,000	249,688		18		18		249,706		7,794	7,794	12,804	08/15/2024	4FE.....	
64829L AA 6	NRZT_16-4.....		06/01/2019	SCHEDULED REDEMPTION.....		63,008	63,008	62,510	62,518		489		489		63,008				1,084	11/01/2056	1FM.....
64829J AA 1	NRZT_17-1A.....		06/01/2019	SCHEDULED REDEMPTION.....		185,080	185,080	187,247	187,059		(1,979)		(1,979)		185,080				3,510	02/01/2057	1FM.....
64829N AA 2	NRZT_17-4.....		05/01/2019	Various.....		1,651,347	1,606,071	1,609,145	1,609,078		(154)		(154)		1,608,924		42,423	42,423	26,587	05/01/2057	1FM.....
64830G AB 2	NRZT_18-1.....		06/01/2019	SCHEDULED REDEMPTION.....		22,774	22,774	22,819	22,818		(44)		(44)		22,774				432	12/01/2057	1FM.....
64828C AY 5	NRZT_18-2.....		06/01/2019	SCHEDULED REDEMPTION.....		40,368	40,368	40,734	40,711		(343)		(343)		40,368				810	02/01/2058	1FM.....
N6510* AF 2	NUTRECO HOLDING NV.....	D	04/08/2019	MATURED.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000				411,000	04/08/2019	2.....
67740Q AF 3	OHIO NATIONAL FINANCIAL SERVICES I		05/10/2019	CALL TRANSACTION.....		4,506,053	4,357,000	4,508,582	4,382,709		(6,714)		(6,714)		4,375,995		(18,995)	(18,995)	295,648	04/30/2020	2FE.....
67777L AC 7	OI EUROPEAN GROUP BV.....	D	05/07/2019	Various.....		465,690	470,000	446,686	448,528		1,550		1,550		450,078		15,612	15,612	11,887	03/15/2023	3FE.....
68389F JY 1	OOMLT_05-5.....		06/25/2019	SCHEDULED REDEMPTION.....		51,248	51,248	44,682	48,333		2,914		2,914		51,248				740	12/25/2035	1FM.....
737446 AK 0	POST HOLDINGS INC.....		04/10/2019	Various.....		133,105	135,000	122,850	122,973		345		345		123,319		9,786	9,786	5,132	08/15/2026	4FE.....
737446 AP 9	POST HOLDINGS INC.....		06/25/2019	CANTOR FITZGERALD & CO.....		14,175	14,000	14,000					0		14,000		175	175		12/15/2029	4FE.....
70069F CW 5	PPSI_04-MHQ1.....		05/28/2019	SCHEDULED REDEMPTION.....		22,437	22,437	20,633	22,334		104		104		22,437				89	12/25/2034	1FM.....
74022D AJ 9	PRECISION DRILLING CORP.....	A	04/23/2019	SCOTIA CAPITAL (USA) INC.....		215,033	225,000	207,248	141,008		634		634		208,136		6,896	6,896	5,250	11/15/2024	3FE.....
69700P AA 0	PSTAT_18-5A - ABS.....		04/22/2019	SCHEDULED REDEMPTION.....		611,781	611,781	611,781	611,781				0		611,781				7,418	01/20/2027	1FE.....
74736K AE 1	QORVO INC.....		05/20/2019	BANC OF AMERICA SECURITIES LLC		230,063	225,000	229,503		(152)		(152)		229,351		712	712	4,366	07/15/2026	3FE.....	
750236 AW 1	RADIAN GROUP INC.....		06/17/2019	RBC CAPITAL MARKETS, LLC....		66,495	66,000	66,000					0		66,000		495	495		03/15/2027	3FE.....

QE05.11

**SCHEDULE D - PART 4**

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

QE05.12

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	For rei gn	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-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 Admini- strative Symbol/ Market Indicator (a)
76112B VS 6	RAMP_05-EFC2.....		06/25/2019	SCHEDULED REDEMPTION.....		709,922	709,922	669,989	697,203		12,720		12,720		709,922			0	11,713	07/25/2035	1FM.....
76113A AG 6	RASC_06-KS1.....		06/25/2019	SCHEDULED REDEMPTION.....		20,722	20,722	18,547	19,875		847		847		20,722			0	294	02/25/2036	1FM.....
75406W AD 3	RASC_06-KS6.....		06/25/2019	SCHEDULED REDEMPTION.....		53,441	53,441	47,329	49,877		3,565		3,565		53,441			0	694	08/25/2036	1FM.....
767201 AL 0	RIO TINTO FINANCE (USA) LIMITED.....	D	05/09/2019	Various.....		1,207,487	1,025,000	1,005,433	1,008,033		150		150		1,008,184		199,303	199,303	27,954	11/02/2040	1FE.....
77340R AM 9	ROCKIES EXPRESS PIPELINE LLC.....		04/11/2019	CANTOR FITZGERALD & CO.....		155,531	141,000	152,280	151,896		(72)		(72)		151,824		3,708	3,708	4,847	04/15/2040	2FE.....
81376E AC 9	SABR_06-NC2.....		06/25/2019	SCHEDULED REDEMPTION.....		18,282	18,282	17,279	17,400		882		882		18,282			0	260	03/25/2036	1FM.....
797440 BL 7	SAN DIEGO GAS & ELECTRIC.....		05/30/2019	OUTSIDE MANAGED ACCT.....		2,096,872	1,864,000	1,982,494	1,964,065		(1,123)		(1,123)		1,962,941		133,931	133,931	54,527	05/15/2040	1FE.....
80556X AA 5	SAST_06-2.....		04/30/2019	Various.....		1,044,078	1,053,984	997,003	1,012,940		2,688		2,688		1,015,629		28,450	28,450	9,665	09/25/2036	1FM.....
L8038* AA 4	SBM BALEIA AZUL SARL.....	D	06/15/2019	SCHEDULED REDEMPTION.....		167,400	167,400	166,594	166,750		650		650		167,400			0	4,603	09/15/2027	3.....
81745J AA 6	SEMT_13-11.....		06/01/2019	SCHEDULED REDEMPTION.....		7,117	7,117	6,775	6,847		270		270		7,117			0	117	09/01/2043	1FM.....
81746N CB 2	SEMT_16-3.....		06/01/2019	SCHEDULED REDEMPTION.....		4,182	4,182	4,281	4,269		(87)		(87)		4,182			0	73	11/01/2046	1FM.....
81746N CC 0	SEMT_16-3.....		06/01/2019	SCHEDULED REDEMPTION.....		3,159	3,159	3,125	3,129		30		30		3,159			0	55	11/01/2046	1FM.....
78412F AU 8	SESI LLC.....		04/25/2019	SEAPORT GLOBAL SECURITIES LLC.....		278,438	375,000	390,884	388,919		(1,100)		(1,100)		387,819		(109,382)	(109,382)	18,083	09/15/2024	4FE.....
82967N AU 2	SIRIUS XM RADIO INC.....		04/22/2019	MORGAN STANLEY & CO. LLC.....		360,500	350,000	345,953	257,903		164		164		346,177		14,323	14,323	9,877	04/15/2025	3FE.....
82967N AY 4	SIRIUS XM RADIO INC.....		04/22/2019	MORGAN STANLEY & CO. LLC.....		501,875	500,000	482,848			1,265		1,265		484,113		17,762	17,762	14,155	08/01/2022	3FE.....
82967N BE 7	SUNTRUST BANKS INC.....		06/18/2019	JP MORGAN SECURITIES LLC.....		28,070	28,000	28,000					0		28,000		70	70		07/15/2024	3FE.....
83421# AA 1	SOLGEN LLC - ABS.....		06/30/2019	SCHEDULED REDEMPTION.....		155,082	155,082	155,082	155,082				0		155,082			0		09/30/2036	2PL.....
R8047# AA 3	SOLVEIG GAS NORWAY AS.....	D	06/30/2019	SCHEDULED REDEMPTION.....		516,600	516,600	516,600	516,600				0		516,600			0		12/30/2027	2FE.....
842400 FP 3	SOUTHERN CALIFORNIA EDISON.....		04/24/2019	OUTSIDE MANAGED ACCT.....		3,816,495	3,428,000	3,386,869	3,392,952		281		281		3,393,232		423,263	423,263	115,743	03/15/2040	1FE.....
84519# AG 9	SOUTHWEST POWER POOL INC.....		06/30/2019	SCHEDULED REDEMPTION.....		75,000	75,000	75,000	75,000				0		75,000			0	609	09/30/2024	1.....
84860Y AA 6	SPMF_14-2A.....		06/01/2019	SCHEDULED REDEMPTION.....		12,779	12,779	12,848	12,800		(22)		(22)		12,779			0	348	03/01/2041	1FE.....
858119 AZ 3	STEEL DYNAMICS INC.....		04/22/2019	UBS SECURITIES LLC.....		441,899	434,000	437,255			(391)		(391)		436,864		5,035	5,035	11,962	04/15/2023	3FE.....
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU.....		06/15/2019	SCHEDULED REDEMPTION.....		1,126	1,126	1,126	1,126				0		1,126			0	45	12/15/2025	1.....
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA FUN.....		04/30/2019	SCHEDULED REDEMPTION.....		41,587	41,587	41,587	41,587				0		41,587			0	1,181	01/31/2020	1FE.....
867914 BG 7	SUNTRUST BANKS INC.....		05/01/2019	MATURED.....		2,000,000	2,000,000	2,024,480	2,001,732		(1,732)		(1,732)		2,000,000			0	25,000	05/01/2019	2FE.....
84751P ET 2	SURF_05-BC1.....		06/25/2019	SCHEDULED REDEMPTION.....		52,338	52,338	52,338	52,338				0		52,338			0	887	12/25/2035	1FM.....
89238T AC 7	TAOT_18-B.....		06/17/2019	SCHEDULED REDEMPTION.....		563,336	563,336	563,336	563,336				0		563,336			0	6,890	03/15/2021	1FE.....
87612B AP 7	TARGA RESOURCES PARTNERS LP/TARGA.....		04/17/2019	BARCLAYS CAPITAL INC.....		357,000	357,000	339,346			910		910		340,255		16,745	16,745	6,617	11/15/2023	3FE.....
364725 BC 4	TEGNA INC.....		04/22/2019	CITIGROUP GLOBAL MARKETS, INC.....		157,016	153,000	152,798	57,641		(32)		(32)		152,966		4,051	4,051	3,717	09/15/2024	3FE.....
88031V AA 7	TENASKA GATEWAY PARTNERS LTD.....		06/30/2019	SCHEDULED REDEMPTION.....		94,094	94,094	79,894	88,185		5,908		5,908		94,094			0	1,424	12/30/2023	2FE.....
87264A AU 9	T-MOBILE USA INC.....		04/18/2019	GOLDMAN SACHS & CO LLC.....		100,625	100,000	98,088	98,253		65		65		98,318		2,307	2,307	3,275	02/01/2026	3FE.....
89173U AC 1	TPMT_17-4.....		06/01/2019	SCHEDULED REDEMPTION.....		0	0	0	0				0		0			0		06/01/2057	1FM.....
89417E AF 6	TRAVELERS CO INC.....		06/02/2019	MATURED.....		11,800,000	11,800,000	13,195,104	11,884,312		(84,312)		(84,312)		11,800,000			0	348,100	06/02/2019	1FE.....
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC.....		04/08/2019	MATURED.....		1,714,286	1,714,286	1,714,286	1,714,286				0		1,714,286			0	51,428	04/08/2019	1.....
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD.....		04/30/2019	SCHEDULED REDEMPTION.....		600,000	600,000	600,000	600,000				0		600,000			0	18,210	04/30/2020	2.....

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

QE05.13

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)	
89675*	AQ 0		04/30/2019	TRITON CONTAINER INTERNATIONAL LTD		257,143	257,143	257,143	257,143				0		257,143		0	0	7,869	04/30/2020	2.....	
90139P	AB 5		06/19/2019	TWIN BROOK I - ONSHORE - ABS		989,328	989,328	989,328					0		989,328		0	0	5,172	04/25/2024	1PL.....	
90139Q	AB 3		06/19/2019	TWIN BROOK II - OFFSHORE - ABS		924,687	924,687	924,687					0		924,687		0	0	4,813	04/25/2024	1PL.....	
907818	DG 0		04/10/2019	UNION PACIFIC CORP		1,021,290	1,000,000	995,250	998,892		144		144		999,036		22,254	22,254	27,889	02/01/2021	1FE.....	
90932L	AA 5		06/01/2019	UNITED AIRLINES 2015-1 CLASS AA		9,066	9,066	9,066	9,066				0		9,066		0	0	156	06/01/2029	1FE.....	
91324P	CR 1		04/30/2019	UNITEDHEALTH GROUP INC		2,232,071	2,032,000	2,226,666			(1,060)		(1,060)		2,225,605		6,465	6,465	28,688	07/15/2045	1FE.....	
91324P	CY 6		04/30/2019	UNITEDHEALTH GROUP INC		558,541	555,000	552,164	552,601		85		85		552,686		5,855	5,855	10,250	04/15/2027	1FE.....	
913903	AT 7		05/20/2019	UNIVERSAL HEALTH SERVICES INC		657,600	640,000	638,065			74		74		638,139		19,461	19,461	15,200	06/01/2026	2FE.....	
927804	FH 2		06/30/2019	VIRGINIA ELECTRIC AND POWER CO		6,000,000	6,000,000	6,518,760	6,033,543		(33,543)		(33,543)		6,000,000		0	0	0	06/30/2019	2FE.....	
92857W	AQ 3	D	04/09/2019	VODAFONE GROUP PLC		8,650,860	7,750,000	8,249,797	8,249,235		(4,479)		(4,479)		8,244,756		406,104	406,104	296,567	02/27/2037	2FE.....	
92857W	BM 1	D	04/08/2019	VODAFONE GROUP PLC		1,002,484	1,000,000	969,220			83		83		969,303		33,181	33,181	18,745	05/30/2048	2FE.....	
92922F	4R 6		06/25/2019	WAMU_05-AR13		10,444	10,444	9,700	9,740		704		704		10,444		0	0	164	10/25/2045	1FM.....	
92925C	BD 3		06/25/2019	WAMU_05-AR19		6,963	6,963	6,127	6,173		790		790		6,963		0	0	108	12/25/2045	1FM.....	
94946T	AC 0		04/25/2019	WELLCARE HEALTH PLANS INC		515,690	500,000	485,313	434,279		523		523		485,865		29,825	29,825	15,167	04/01/2025	3FE.....	
960413	AT 9		06/20/2019	WESTLAKE CHEMICAL CORP		1,461,451	1,460,000	1,453,136	1,454,211		313		313		1,454,524		6,927	6,927	44,579	08/15/2026	2FE.....	
9497EM	AG 0		06/25/2019	WFHET_05-4		270,762	270,762	253,332	265,141		5,621		5,621		270,762		0	0	4,099	12/25/2035	1FM.....	
92939K	AK 4		04/25/2019	WFRBS_14-C24		386,656	400,000	399,997	399,998				0		399,998		(13,342)	(13,342)	7,055	11/01/2047	2FM.....	
96328D	BE 3		05/20/2019	WHLS_18-1A		548,843	548,843	548,843	548,843				0		548,843		0	0	2,974	07/20/2019	1FE.....	
96042B	AL 7		04/30/2019	WLAKE_16-2A		512,291	510,000	509,901	509,983		9		9		509,992		2,299	2,299	7,957	06/15/2021	1FE.....	
96042L	AF 8		04/30/2019	WLAKE_16-3A		2,763,428	2,750,000	2,761,387	2,760,106		(4,942)		(4,942)		2,755,164		8,264	8,264	37,466	01/18/2022	1FE.....	
96042N	AJ 6		04/30/2019	WLAKE_18-1A-C		2,015,787	2,015,000	1,997,684	1,999,571		4,929		4,929		2,004,500		11,288	11,288	22,391	05/15/2023	1FE.....	
98162C	AC 5		06/17/2019	WOLS_18-B		544,898	544,898	544,898	544,898				0		544,898		0	0	6,876	06/15/2021	1FE.....	
984851	AC 9	D	06/11/2019	YARA INTERNATIONAL ASA		2,465,000	2,465,000	2,617,532	2,474,255		(9,255)		(9,255)		2,465,000		0	0	97,059	06/11/2019	2FE.....	
3899999				Total - Bonds - Industrial and Miscellaneous		282,587,904	281,862,620	286,129,076	246,915,442		574		(292,889)		279,929,837		0	2,362,005	2,362,005	6,900,142	XXX	XXX
<b>Bonds - Bank Loans</b>																						
04649V	AV 2		05/20/2019	ASURION LLC		1,097,138	1,097,138	1,088,281			408		408		1,088,689		8,449	8,449	15,552	11/03/2023	4FE.....	
05400K	AE 0		05/30/2019	AVOLON TLB BORROWER 1 (US) LLC		134,545	134,377	133,498			8		8		133,506		1,039	1,039		01/15/2025	2FE.....	
BHM1V9	SS 1		05/09/2019	AVOLON TLB BORROWER 1 (US) LLC		150,429	151,308	150,319	150,403		45		45		150,448		(19)	(19)	2,613	01/15/2025	2FE.....	
BHM1Z3	3U 2		05/03/2019	COMMSCOPE HOLDING CO INC							5		5		5		(5)	(5)	166	02/06/2026	3FE.....	
23918Y	AC 2		05/07/2019	DAVITA HEALTHCARE PARTNERS INC		564,147	562,896	563,003	238,457		22		22		563,034		1,113	1,113	5,885	05/29/2021	2FE.....	
32007U	BW 8		06/03/2019	FIRST DATA CORPORATION		626,521	626,156	623,480	442,622		232		232		623,790		2,731	2,731	8,249	07/10/2022	3FE.....	

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current 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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC		06/28/2019	SINKING FUND TRANSACTION...	849	849	832	833			1		1		834		15	15	32	03/27/2025	4FE.....
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA		06/28/2019	Various.....	400,811	401,311	398,778	215,874			107		107		397,946		2,865	2,865	5,619	03/16/2025	3FE.....
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION		04/30/2019	SINKING FUND TRANSACTION...	707	707	703	704					0		704		3	3	18	11/02/2024	3FE.....
62937N AW 7	NRG ENERGY INC.....		05/09/2019	CITIGROUP GLOBAL MARKETS, INC	352,641	352,201	350,529	126,450			66,209		66,209		349,854		2,787	2,787	4,190	06/30/2023	2FE.....
70215E AN 3	PARTY CITY HOLDINGS INC.....		06/28/2019	SINKING FUND TRANSACTION...	1,696	1,696	1,696						0		1,696			0	36	08/19/2022	3FE.....
73744G AJ 1	POST HOLDINGS INC.....		05/10/2019	BARCLAYS CAPITAL INC	138,093	138,093	138,185	138,093					0		138,093			0	2,090	05/24/2024	3FE.....
85208E AB 6	SPRINT COMMUNICATIONS INC.....		06/28/2019	SINKING FUND TRANSACTION...	1,345	1,345	1,348	1,345					0		1,345			0	34	02/02/2024	3FE.....
78466D BF 0	SS&C TECHNOLOGIES INC.....		06/28/2019	SINKING FUND TRANSACTION...	323	323	321						0		321		2	2		04/16/2025	3FE.....
88233F AK 6	VISTRA ENERGY CORP.....		05/09/2019	CREDIT SUISSE SECURITIES (USA) LLC	707,543	706,660	708,850	706,529			6		6		706,535		1,009	1,009	11,344	12/01/2025	2FE.....
95810D AR 2	WESTERN DIGITAL CORPORATION.....		06/21/2019	JP MORGAN SECURITIES LLC.....	1,740,323	1,775,516	1,744,749				1,124		1,124		1,745,873		(5,550)	(5,550)	9,492	04/29/2023	2FE.....
98379E AE 6	XPO LOGISTICS INC.....		05/21/2019	Various.....	440,067	441,723	442,738	441,723					0		441,723		(1,656)	(1,656)	11,096	02/23/2025	2FE.....
8299999	Total - Bonds - Bank Loans.....				6,357,177	6,392,297	6,347,310	2,463,032		0	68,167	0	68,167	0	6,344,396	0	12,782	12,782	76,415	XXX	XXX
8399997	Total - Bonds - Part 4.....				363,779,448	362,141,791	366,878,707	304,492,394		574	(324,884)	0	(324,309)	0	360,762,101	0	2,721,286	2,721,286	8,328,776	XXX	XXX
8399999	Total - Bonds.....				363,779,448	362,141,791	366,878,707	304,492,394		574	(324,884)	0	(324,309)	0	360,762,101	0	2,721,286	2,721,286	8,328,776	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
518416 30 0	LATTICE HARTFORD MULTIFACTOR REIT		05/29/2019	JANE STREET EXECUTION SERVICES LLC	945,000,000	14,486,550	XXX	13,967,100	12,992,333	974,768			974,768		13,967,100		519,450	519,450	358,737	XXX	L.....
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON..		04/05/2019	FEDERAL HOME LOAN BANK OF BOSTON	1,815,000	181,500	XXX	181,500	181,500				0		181,500			0	368	XXX	A.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				14,668,050	XXX	14,148,600	13,173,833	974,768	0	0	0	974,768	0	14,148,600	0	519,450	519,450	359,105	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																					
41664T 88 3	HARTFORD ENVIRONMENTAL OPRT CL I		05/28/2019	DIVIDEND REINVESTMENT.....	191,795.745	1,858,501	XXX	1,919,803	1,604,597	267,145			267,145		1,919,803		(61,303)	(61,303)	48,062	XXX	U.....
41664T 85 9	HARTFORD ENVIRONMENTAL OPRT CL R5		05/28/2019	DIVIDEND REINVESTMENT.....	132,631.654	1,302,443	XXX	1,332,372	1,141,571	173,393			173,393		1,332,372		(29,929)	(29,929)	17,407	XXX	U.....
41664T 84 2	HARTFORD ENVIRONMENTAL OPRT CL R6		05/28/2019	DIVIDEND REINVESTMENT.....	132,993.135	1,307,323	XXX	1,336,549	1,143,075	174,432			174,432		1,336,549		(29,227)	(29,227)	19,043	XXX	U.....
26200Q 10 5	DREYFUS INDEX.....		03/31/2019	DIRECT WITH ISSUER.....	59	59	XXX						0				59	59	59	XXX	L.....
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4		03/31/2019	DIRECT WITH ISSUER.....	3,332	136	XXX	131	131				0		131		5	5	5	XXX	L.....
416649 28 3	R4		03/31/2019	DIRECT WITH ISSUER.....	53,698	1,339	XXX	1,295	1,295				0		1,295		44	44	44	XXX	L.....
416649 39 0	HARTFORD SMALL COMPANY FUND.....		03/31/2019	DIRECT WITH ISSUER.....	5,187	123	XXX	107	107				0		107		15	15	15	XXX	L.....
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		03/31/2019	DIRECT WITH ISSUER.....	28,446	296	XXX	296	296				0		296			0		XXX	L.....
552981 46 6	MFS TOTAL RETURN FUND-R3.....		03/31/2019	DIRECT WITH ISSUER.....	2,485	47	XXX	37	37				0		37		9	9	9	XXX	L.....
9299999	Total - Common Stocks - Mutual Funds.....				4,470,265	XXX	4,590,590	3,891,109	614,971	0	0	0	614,971	0	4,590,590	0	(120,326)	(120,326)	84,644	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				19,138,315	XXX	18,739,190	17,064,942	1,589,738	0	0	0	1,589,738	0	18,739,190	0	399,124	399,124	443,749	XXX	XXX

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**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current 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/Market Indicator (a)
9799999	Total - Common Stocks.....					19,138,315	XXX	18,739,190	17,064,942	1,589,738	0	0	1,589,738	0	18,739,190	0	399,124	399,124	443,749	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					19,138,315	XXX	18,739,190	17,064,942	1,589,738	0	0	1,589,738	0	18,739,190	0	399,124	399,124	443,749	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					382,917,763	XXX	385,617,898	321,557,336	1,590,313	(324,884)	0	1,265,429	0	379,501,292	0	3,120,410	3,120,410	8,772,525	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																						
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	03/13/2019	03/19/2021	1,000,000,000	0.50			580,000		595,000		595,000	15,000						2
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	05/15/2019	06/18/2021	1,000,000,000	0.50			740,000		718,000		718,000	(22,000)						2
008999999. Total-Purchased Options-Hedging Other-Call Options and Warrants																						
<b>Purchased Options - Hedging Other - Put Options</b>																						
S&P IDX PUT @ 1206.55 11/13/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BARCLAYS BANK PLC	11/15/2010	11/13/2020	294,176,000	1,206.55	29,862,110				203,901		203,901	(817,918)						3
S&P IDX PUT @ 1177.05 11/16/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG	11/16/2010	11/16/2020	149,956,216	1,177.05	15,030,030				92,733		92,733	(381,611)						3
S&P IDX PUT @ 1063.08 11/17/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG	11/17/2010	11/17/2020	147,088,000	1,063.08	12,402,600				56,468		56,468	(249,122)						3
S&P IDX PUT @ 1431.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK	10/19/2012	10/21/2022	205,537,829	1,431.25	30,380,002				1,823,516		1,823,516	(2,101,259)						2
S&P IDX PUT @ 1426.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	10/22/2012	10/21/2022	206,258,384	1,426.25	30,400,002				1,807,918		1,807,918	(2,087,811)						2
S&P IDX PUT @ 1410.77 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG	10/23/2012	10/21/2022	208,522,274	1,410.77	30,749,999				1,759,992		1,759,992	(2,046,300)						2
S&P IDX PUT @ 1411.60 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	10/25/2012	10/21/2022	208,397,220	1,411.60	29,899,861				1,762,546		1,762,546	(2,048,515)						2
S&P IDX PUT @ 1409.50 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	10/26/2012	10/21/2022	208,709,047	1,409.50	30,249,672				1,756,098		1,756,098	(2,042,913)						2
S&P IDX PUT @ 1425.10 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	11/01/2012	10/21/2022	206,423,299	1,425.10	29,999,780				1,804,326		1,804,326	(2,084,706)						2
S&P IDX PUT @ 1412.30 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	11/05/2012	12/18/2020	208,295,729	1,412.30	28,440,000				361,757		361,757	(1,143,273)						2
S&P IDX PUT @ 1431.68 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG	11/06/2012	12/18/2020	205,476,788	1,431.68	27,899,998				380,810		380,810	(1,189,280)						2
S&P IDX PUT @ 1381.80 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	11/09/2012	12/18/2020	212,893,700	1,381.80	28,580,000				333,027		333,027	(1,072,855)						2
S&P IDX PUT @ 1370.00 11/18/22	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER	11/14/2012	11/18/2022	214,724,946	1,370.00	30,799,704				1,705,608		1,705,608	(1,963,330)						2
S&P IDX PUT @ 1350.00 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK	11/15/2012	12/18/2020	217,908,136	1,350.00	28,779,998				304,683		304,683	(1,002,016)						2
S&P IDX PUT @ 1455.67 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	01/08/2013	01/20/2023	202,089,793	1,455.67	29,638,591				2,154,262		2,154,262	(2,236,976)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	06/13/2018	12/18/2020	529,516,800	2,500.00					(12,968,649)	^	(12,968,649)	(26,717,255)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	06/14/2018	12/18/2020	794,275,200	2,500.00					(19,547,812)	^	(19,547,812)	(40,077,947)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	06/15/2018	12/18/2020	264,758,400	2,500.00					(7,199,121)	^	(7,199,121)	(13,374,187)						2
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	06/25/2018	06/20/2025	108,845,120	2,700.00					(3,450,523)	^	(3,450,523)	(5,529,284)						2
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	06/27/2018	06/20/2025	217,690,240	2,700.00					(6,357,132)	^	(6,357,132)	(11,029,039)						2

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)	
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1E8VN30JCEQV1H4R804	07/23/2018	06/20/2025	105,020,832	2,800.00					(1,287,023)	^	(1,287,023)	(5,561,773)						2	
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1E8VN30JCEQV1H4R804	07/24/2018	06/20/2025	105,020,832	2,800.00					(1,428,616)	^	(1,428,616)	(5,569,460)						2	
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	08/01/2018	06/20/2025	93,994,320	1,670.00					2,127,784	^	2,127,784	(4,751,746)						2	
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025	96,115,100	1,990.00					3,806,876	^	3,806,876	(4,958,230)						2	
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	08/08/2018	06/20/2025	96,115,100	1,990.00					2,793,041	^	2,793,041	(5,013,270)						2	
S&P IDX PUT @ 2800 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653	08/14/2018	06/16/2028	105,020,832	2,800.00	18,956,700				19,622,747		19,622,747	(3,479,415)						2	
S&P IDX PUT @ 2900 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653	08/27/2018	06/20/2025	101,490,720	2,900.00	15,487,481				16,303,997		16,303,997	(4,770,393)						2	
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1E8VN30JCEQV1H4R804	09/05/2018	06/20/2025	101,490,720	2,900.00					(235,287)	^	(235,287)	(5,668,304)						2	
S&P IDX PUT @ 2880 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653	09/12/2018	06/16/2028	102,079,072	2,880.00	18,391,000				20,280,542		20,280,542	(3,484,055)						2	
RTY IDX PUT @ 1700 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/25/2018	09/15/2023	92,114,434	1,700.00					4,030,976	^	4,030,976	(5,820,260)						2	
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025	101,490,720	2,900.00					767,817	^	767,817	(5,520,029)						2	
S&P IDX PUT @ 2550 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/10/2018	12/18/2020	264,758,400	2,550.00					(4,846,115)	^	(4,846,115)	(14,351,397)						2	
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	10/11/2018	12/18/2020	264,758,400	2,500.00					(6,874,213)	^	(6,874,213)	(13,367,115)						2	
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025	105,020,832	2,800.00					(1,104,452)	^	(1,104,452)	(5,471,091)						2	
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/31/2018	12/19/2025	108,845,120	2,700.00					(1,484,300)	^	(1,484,300)	(5,284,385)						2	
S&P IDX PUT @ 2650 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1E8VN30JCEQV1H4R804	11/26/2018	12/19/2025	111,786,880	2,650.00					(2,517,393)	^	(2,517,393)	(5,323,862)						2	
0099999999. Total-Purchased Options-Hedging Other-Put Options										465,947,529	0	0	16,740,787	XX	16,740,787	(217,590,384)	0	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										465,947,529	1,320,000	0	18,053,787	XX	18,053,787	(217,597,384)	0	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										0	1,320,000	0	1,313,000	XX	1,313,000	(7,000)	0	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Put Options										465,947,529	0	0	16,740,787	XX	16,740,787	(217,590,384)	0	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options										465,947,529	1,320,000	0	18,053,787	XX	18,053,787	(217,597,384)	0	0	0	0	0	XXX	XXX
<b>Written Options - Hedging Other - Put Options</b>																							
S&P IDX PUT @ 712.55 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022	412,846,598	712.55	(19,119,860)				(349,856)		(349,856)	512,749						2	
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/07/2012	10/21/2022	411,846,400	700.00	(18,760,000)				(252,389)		(252,389)	548,248						2	

QE06.1



**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged. Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P IDX PUT @ 700.00 10/21/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41.....	11/08/2012	10/21/2022	.....	.411,846,400	700.00.....	..(18,862,200)	.....	.....	.....(252,389)	.....	.....(252,389)	.....548,248	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 700.00 10/21/22.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E570DZ7ZF32TWEFA76.....	12/21/2012	10/21/2022	.....	.411,846,400	700.00.....	..(17,788,400)	.....	.....	.....(187,697)	.....	.....(187,697)	.....420,998	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 727.84 01/20/23.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W2LROWP2IHZNBB6K528..	01/08/2013	01/20/2023	.....	.404,179,585	727.84.....	..(17,708,687)	.....	.....	.....(324,818)	.....	.....(324,818)	.....473,527	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	06/25/2018	06/20/2025	.....	.108,845,120	1,350.00.....	.....	.....	.....	.....1,282,032	^.....	.....1,282,032	...1,410,211	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	06/27/2018	06/20/2025	.....	.217,690,240	1,350.00.....	.....	.....	.....	.....2,339,901	^.....	.....2,339,901	...2,808,253	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	07/23/2018	06/20/2025	.....	.105,020,832	1,400.00.....	.....	.....	.....	.....576,724	^.....	.....576,724	...1,430,166	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	07/24/2018	06/20/2025	.....	.105,020,832	1,400.00.....	.....	.....	.....	.....686,491	^.....	.....686,491	...1,436,126	.....	.....	.....	.....	.....	.....	2.....
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86..	08/01/2018	06/20/2025	.....	..93,994,320	835.00.....	.....	.....	.....	.....97,772	^.....	.....97,772	...1,383,153	.....	.....	.....	.....	.....	.....	2.....
MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	08/08/2018	06/20/2025	.....	..96,115,100	995.00.....	.....	.....	.....	.....(147,477)	^.....	.....(147,477)	...1,032,323	.....	.....	.....	.....	.....	.....	2.....
MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86..	08/08/2018	06/20/2025	.....	..96,115,100	995.00.....	.....	.....	.....	.....912,019	^.....	.....912,019	...1,089,843	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1400 06/16/28.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653..	08/14/2018	06/16/2028	.....	.105,020,832	1,400.00.....	.....(4,758,524)	.....	.....	.....(4,273,734)	.....	.....(4,273,734)	...1,336,691	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1450 06/20/25.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653..	08/27/2018	06/20/2025	.....	.101,490,720	1,450.00.....	.....(2,760,000)	.....	.....	.....(2,442,565)	.....	.....(2,442,565)	...1,324,295	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	09/05/2018	06/20/2025	.....	.101,490,720	1,450.00.....	.....	.....	.....	.....348,243	^.....	.....348,243	...1,475,806	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1440 06/16/28.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653..	09/12/2018	06/16/2028	.....	.102,079,072	1,440.00.....	.....(4,448,887)	.....	.....	.....(4,414,262)	.....	.....(4,414,262)	...1,363,254	.....	.....	.....	.....	.....	.....	2.....
RTY IDX PUT @ 850 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	09/25/2018	09/15/2023	.....	..92,114,434	850.00.....	.....	.....	.....	.....(278,087)	^.....	.....(278,087)	...1,315,286	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868..	09/27/2018	09/19/2025	.....	.101,490,720	1,450.00.....	.....	.....	.....	.....228,740	^.....	.....228,740	...1,499,874	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868..	10/15/2018	09/19/2025	.....	.105,020,832	1,400.00.....	.....	.....	.....	.....615,135	^.....	.....615,135	...1,465,153	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	10/31/2018	12/19/2025	.....	.108,845,120	1,350.00.....	.....	.....	.....	.....430,681	^.....	.....430,681	...1,431,006	.....	.....	.....	.....	.....	.....	2.....
S&P IDX PUT @ 1325 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	11/26/2018	12/19/2025	.....	.111,786,880	1,325.00.....	.....	.....	.....	.....692,006	^.....	.....692,006	...1,429,645	.....	.....	.....	.....	.....	.....	2.....
0519999999. Total-Written Options-Hedging Other-Put Options.....										(104,206,558)	.....0	.....0	.....(4,713,531)	XX.....	.....(4,713,531)	25,734,855	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0569999999. Total-Written Options-Hedging Other.....										(104,206,558)	.....0	.....0	.....(4,713,531)	XX.....	.....(4,713,531)	25,734,855	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0799999999. Total-Written Options-Put Options.....										(104,206,558)	.....0	.....0	.....(4,713,531)	XX.....	.....(4,713,531)	25,734,855	.....0	.....0	.....0	.....0	.....0	XXX	XXX
0849999999. Total-Written Options.....										(104,206,558)	.....0	.....0	.....(4,713,531)	XX.....	.....(4,713,531)	25,734,855	.....0	.....0	.....0	.....0	.....0	XXX	XXX

QE06.2

**Swaps - Hedging Effective - Foreign Exchange**

CSWP: ZERO JPY(USD) 10/31/19.....	Liability.....	N/A.....	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	01/28/2009	10/31/2019	.....	222,269,574	JPY 0.00% (USD 0.00%)	.....	.....	.....	.....	.....	.....(82,495,176)	.....	.....	.....	.....	.....	.....	.....	.....	.....645,143	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 3.05%(EUR 1.12%) 09/23/26.....	980745F*9 - WOODWARD INC.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	09/14/2016	09/23/2026	.....	2,248,800	USD 3.05%(EUR 1.12%)	.....	.....	.....21,192	.....(28,000)	.....	.....(89,646)	.....	.....8,700	.....	.....	.....30,251	.....	100/100.....	
CSWP: USD 2.86%(EUR 0.84%) 11/15/23.....	92927KB*2 - WABCO HOLDINGS INC.....	D PART 1	D.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2023	.....	2,793,239	USD 2.86%(EUR 0.84%)	.....	.....	.....28,211	.....(47,750)	.....	.....(95,625)	.....	.....10,875	.....	.....	.....29,232	.....	100/100.....	
CSWP: USD 3.00%(GBP 2.31%) 02/20/25.....	G1591#AU6 - BRITVIC PLC.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	11/01/2016	02/20/2025	.....	2,448,000	USD 3.00%(GBP 2.31%)	.....	.....	.....6,463	.....(101,500)	.....	.....(119,417)	.....	.....1,800	.....	.....	.....29,092	.....	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%)	.....	.....	.....54,101	.....(362,429)	.....	.....(501,199)	.....	.....21,750	.....	.....	.....77,463	.....	100/100.....	
CSWP: USD 3.56%(GBP 2.35%) 01/31/25.....	G8030*AJ9 - SENIOR PLC.....	D PART 1	D.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	12/01/2017	01/31/2025	.....	4,054,054	USD 3.56%(GBP 2.35%)	.....	.....	.....25,987	.....229,050	.....	.....339,146	.....	.....2,700	.....	.....	.....47,945	.....	100/100.....	
CSWP: AMORT USD 4.24%(EUR 2.22%) 07/30/49	BHM1ZSF75 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	03/26/2019	07/30/2049	.....	2,255,400	USD 4.24%(EUR 2.22%)	.....	.....	.....	.....	.....	.....(38,537)	.....	.....	.....	.....	.....61,874	.....	100/100.....	
CSWP: AMORT USD 4.37%(EUR 2.37%) 07/30/49	BHM1ZSFD2 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	03/26/2019	07/30/2049	.....	4,510,800	USD 4.37%(EUR 2.37%)	.....	.....	.....	.....	.....	.....(86,926)	.....	.....	.....	.....	.....123,748	.....	100/100.....	
CSWP: AMORT USD 4.49%(EUR 2.50%) 07/30/49	BHM1ZSFE0 - STADIUM FINANCE COMPANY SARL	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	03/26/2019	07/30/2049	.....	3,383,100	USD 4.49%(EUR 2.50%)	.....	.....	.....	.....	.....	.....(68,085)	.....	.....	.....	.....	.....92,811	.....	100/100.....	
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....											.....0	.....0	.....135,954	.....(310,629)	XX	.....(83,155,463)	.....0	.....45,825	.....0	.....0	.....1,137,558	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....											.....0	.....0	.....135,954	.....(310,629)	XX	.....(83,155,463)	.....0	.....45,825	.....0	.....0	.....1,137,558	XXX	XXX

QE06.3

**Swaps - Hedging Other - Interest Rate**

SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	.....	66,000,000	3ML(5.66%)	.....	.....	.....(991,418)	.....(4,807,543)	.....	.....(4,807,543)	.....	.....(91,168)	.....	.....	.....459,929	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH CAP SV GDWTX03601TB7DW3U69.	06/14/2006	06/16/2021	.....	46,500,000	3ML(5.63%)	.....	.....	.....(684,354)	.....(3,403,899)	.....	.....(3,403,899)	.....	.....(84,406)	.....	.....	.....325,864	.....	1.....
SWP: ZERO 2.50%(3ML) 12/22/23.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	12/18/2008	12/22/2023	.....	135,000,000	2.50%(3ML)	.....	.....	.....200,023	.....5,387,529	.....	.....5,387,529	.....	.....6,518,445	.....	.....	.....1,429,055	.....	3.....
SWP: ZERO 4.37%(3ML) 10/27/34.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	10/23/2009	10/27/2034	.....	30,000,000	4.37%(3ML)	.....	.....	.....548,157	.....16,256,376	.....	.....16,256,376	.....	.....5,466,750	.....	.....	.....587,437	.....	3.....
SWP: 3ML(3.75%) 03/26/20.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	03/24/2010	03/26/2020	.....	100,000,000	3ML(3.75%)	.....	.....	.....(515,249)	.....(1,195,512)	.....	.....(1,195,512)	.....	.....27,737	.....	.....	.....430,037	.....	3.....
SWP: ZERO 3.66%(3ML) 11/16/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	11/12/2010	11/16/2025	.....	100,000,000	3.66%(3ML)	.....	.....	.....1,051,225	.....15,540,514	.....	.....15,540,514	.....	.....6,947,994	.....	.....	.....1,263,557	.....	3.....
SWP: 3ML(2.14%) 11/15/21.....	OFFSET.....	OFFSET.	A.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	12/23/2011	11/15/2021	.....	7,055,000	3ML(2.14%)	.....	.....	.....17,513	.....(60,318)	.....	.....(60,318)	.....	.....(147,711)	.....	.....	.....54,429	.....	1.....
SWP: 1.56%(3ML) 11/15/21.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/19/2012	11/15/2021	.....	7,055,000	1.56%(3ML)	.....	.....	.....(38,087)	.....(34,991)	.....	.....(34,991)	.....	.....165,975	.....	.....	.....54,429	.....	1.....

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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: 1.55%(3ML) 07/27/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A. E570DZWZ7F32TWEFA76	07/25/2012	07/27/2022		250,000,000	1.55%(3ML)			(1,408,382)	(1,364,370)		(1,364,370)	7,376,583				2,192,570		3
SWP: 3ML(1.68%) 10/02/22	VAGLB Hedge - GMWB Derivatives	N/A	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2012	10/02/2022		250,000,000	3ML(1.68%)			1,291,187	410,198		410,198	(7,587,798)				2,257,029		3
SWP: 3ML(2.30%) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWTFZYICNSX8D621K86	02/24/2014	02/26/2024		250,000,000	3ML(2.30%)			438,251	(5,969,938)		(5,969,938)	(9,306,340)				2,699,252		3
SWP: 2.60%(3ML) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWTFZYICNSX8D621K86	02/24/2014	02/26/2024		165,000,000	2.60%(3ML)			(41,746)	6,152,078		6,152,078	5,964,404				1,781,506		3
SWP: 3ML(2.30%) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWTFZYICNSX8D621K86	02/25/2014	02/27/2024		250,000,000	3ML(2.30%)			434,555	(5,972,300)		(5,972,300)	(9,318,848)				2,700,044		3
SWP: 2.60%(3ML) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWTFZYICNSX8D621K86	02/25/2014	02/27/2024		150,000,000	2.60%(3ML)			(35,733)	5,595,374		5,595,374	5,429,750				1,620,027		3
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	04/09/2014	04/11/2024		30,000,000	3ML(2.81%)			(17,329)	(1,455,159)		(1,455,159)	(1,131,559)				328,164		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	04/09/2014	04/11/2024		2,000,000	3ML(2.81%)			(1,155)	(97,011)		(97,011)	(75,437)				21,878		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	04/09/2014	04/11/2024		9,000,000	3ML(2.81%)			(5,199)	(436,548)		(436,548)	(339,468)				98,449		1
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	05/07/2014	04/11/2024		24,000,000	3ML(2.69%)			657	(1,030,952)		(1,030,952)	(915,491)				262,531		1
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	05/07/2014	04/11/2024		1,000,000	3ML(2.69%)			27	(42,956)		(42,956)	(38,145)				10,939		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	05/15/2014	04/11/2024		25,000,000	2.57%(3ML)			(15,184)	948,067		948,067	963,866				273,470		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	05/15/2014	04/11/2024		1,000,000	2.57%(3ML)			(607)	37,923		37,923	38,555				10,939		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	06/02/2014	04/11/2024		29,000,000	2.60%(3ML)			(13,481)	1,137,752		1,137,752	1,115,169				317,225		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	06/02/2014	04/11/2024		2,000,000	2.60%(3ML)			(930)	78,466		78,466	76,908				21,878		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	06/02/2014	04/11/2024		9,000,000	2.60%(3ML)			(4,184)	353,095		353,095	346,087				98,449		1
SWP: 2.02%(3ML) 06/08/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	12/20/2016	06/08/2021		66,000,000	2.02%(3ML)			(209,782)	257,534		257,534	1,205,850				459,929		1
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	12/20/2016	06/16/2021		46,500,000	2.01%(3ML)			(157,296)	179,368		179,368	862,584				325,864		1
SWP: 3ML(2.09%) 05/17/24	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2024		38,000,000	3ML(2.09%)			104,058	(605,680)		(605,680)	(1,547,590)				419,936		3
SWP: 2.53%(3ML) 05/17/37	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2037		9,000,000	2.53%(3ML)			(5,183)	497,565		497,565	928,813				190,351		3
SWP: 2.56%(3ML) 05/17/47	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2047		19,000,000	2.56%(3ML)			(7,522)	1,379,191		1,379,191	2,540,961				501,782		3
SWP: 2.45%(3ML) 05/17/32	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2032		47,000,000	2.45%(3ML)			(45,279)	2,071,272		2,071,272	3,989,573				843,726		3
SWP: 2.55%(3ML) 05/17/42	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2042		11,000,000	2.55%(3ML)			(4,932)	706,030		706,030	1,312,438				263,173		3
SWP: 3ML(1.92%) 05/17/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXNXD88	05/15/2017	05/17/2022		52,000,000	3ML(1.92%)			187,115	(262,307)		(262,307)	(1,363,503)				441,403		3
SWP: 2.96%(3ML) 04/24/28	VAGLB Hedge - GMWB Derivatives	N/A	A	LCH WAM6YERMS7OXFZUOY219	04/20/2018	04/24/2028		1,000,000	2.96%(3ML)			1,425	86,810		86,810	63,756				14,853		3
0919999999 Total-Swaps-Hedging Other-Interest Rate										0	0	71,164	30,335,656	XX	30,335,656	19,394,733	0	0	0	22,760,102	XXX	XXX

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**Swaps - Hedging Other - Foreign Exchange**

CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D	DEUTSCHE BANK, AG 7LTWTFZYICNSX8D621K86	06/09/2016	07/30/2025		679,680	USD 5.21%(EUR 3.38%)	(10,500)		6,291	(32,025)		(32,025)	14,169				8,385		100/88	
0939999999 Total-Swaps-Hedging Other-Foreign Exchange										(10,500)	0	6,291	(32,025)	XX	(32,025)	0	14,169	0	0	0	8,385	XXX	XXX

**Swaps - Hedging Other - Other**

SWP: GMWB (0.23%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPF6FNFB653	06/18/2007	06/30/2057		2,012,592,775	GMWB (0.23%)			(2,349,157)	30,865,606		30,865,606	(10,784,187)				62,054,633		3
SWP: DIVIDEND SWAP 01/06/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA ROMUJWSPFUB8MPRO8K5P83	02/22/2012	01/06/2020		4,135,000	0.00%(0.00%)				(1,665,933)		(1,665,933)	(177,650)				14,917		3
SWP: DIVIDEND SWAP 01/03/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/19/2013	01/03/2020		4,690,000	0.00%(0.00%)				(1,117,372)		(1,117,372)	(168,748)				16,785		2

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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: DIVIDEND SWAP 01/06/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	MORGAN STANLEY INTER 4PQUHN3JPFQFN3BB653...	02/22/2013	01/06/2021		4,795,000	0.00%(0.00%)				(1,103,268)		(1,103,268)	(93,477)				29,590		2.....
0959999999. Total-Swaps-Hedging Other-Other.....										0	0	(2,349,157)	26,979,033	XX	26,979,033	(11,224,062)	0	0	0	62,115,925	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										(10,500)	0	(2,271,703)	57,282,665	XX	57,282,665	8,170,671	14,169	0	0	84,884,412	XXX	XXX
<b>Swaps - Replications - Interest Rate</b>																						
SWP: 2.13%(3ML) 06/10/29.....	PENDING - BOND WITH INTEREST RATE SWAP		B.....	CME..... LCZ7XYGSLJUHFXNXD88...	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)...			(9,363)			737,248					788,726		
SWP: 2.13%(3ML) 06/10/29.....	PENDING - BOND WITH INTEREST RATE SWAP		B.....	CME..... LCZ7XYGSLJUHFXNXD88...	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)...			(9,275)			750,963					788,726		
0979999999. Total-Swaps-Replications-Interest Rate.....										0	0	(18,638)	0	XX	1,488,211	0	0	0	0	1,577,452	XXX	XXX
<b>Swaps - Replications - Credit Default</b>																						
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	46625H@L5 - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/20/2019	06/20/2024		7,500,000	1.00%(CREDIT EVENT)		161,361	21,250	152,819		220,172				(8,542)	7,500,000	1.....	
CDS: GOLDMAN SACHS GROUP (GS) REC 1.00%	38141GH#4 - BOND WITH CREDIT DEFAULT SWAP		B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/20/2019	06/20/2024		7,500,000	1.00%(CREDIT EVENT)		59,457	21,250	56,309		131,171				(3,148)	7,500,000	1.....	
CDS: CITIGROUP INC (C) REC 1.00%.....	172967E@6 - BOND WITH CREDIT DEFAULT SWAP		B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	03/20/2019	06/20/2024		7,500,000	1.00%(CREDIT EVENT)		138,199	21,250	130,883		168,063				(7,316)	7,500,000	1.....	
CDS: MORGAN STANLEY (MS) REC 1.00%.....	61747YM*3 - BOND WITH CREDIT DEFAULT SWAP		B.....	GOLDMAN SACHS INTL W22LROWP21HZNB6K528....	03/20/2019	06/20/2024		7,500,000	1.00%(CREDIT EVENT)		105,061	21,250	99,499		151,522				(5,562)	7,500,000	1.....	
0989999999. Total-Swaps-Replications-Credit Default.....										0	464,078	85,000	439,511	XX	670,928	0	0	(24,567)	0	30,000,000	XXX	XXX
1029999999. Total-Swaps-Replications.....										0	464,078	66,363	439,511	XX	2,159,138	0	0	(24,567)	0	31,577,452	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										0	0	52,526	30,335,656	XX	31,823,867	19,394,733	0	0	0	24,337,554	XXX	XXX
1169999999. Total-Swaps-Credit Default.....										0	464,078	85,000	439,511	XX	670,928	0	0	(24,567)	0	30,000,000	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										(10,500)	0	142,244	(342,653)	XX	(83,187,488)	0	59,994	0	0	1,145,943	XXX	XXX
1199999999. Total-Swaps-Other.....										0	0	(2,349,157)	26,979,033	XX	26,979,033	(11,224,062)	0	0	0	62,115,925	XXX	XXX
1209999999. Total-Swaps.....										(10,500)	464,078	(2,069,387)	57,411,547	XX	(23,713,660)	8,170,671	59,994	(24,567)	0	117,599,423	XXX	XXX
1399999999. Total-Hedging Effective.....										0	0	135,954	(310,629)	XX	(83,155,463)	0	45,825	0	0	1,137,558	XXX	XXX
1409999999. Total-Hedging Other.....										361,730,471	1,320,000	(2,271,703)	70,622,920	XX	70,622,920	(183,691,858)	14,169	0	0	84,884,412	XXX	XXX
1419999999. Total-Replication.....										0	464,078	66,363	439,511	XX	2,159,138	0	0	(24,567)	0	31,577,452	XXX	XXX
1449999999. TOTAL.....										361,730,471	1,784,078	(2,069,387)	70,751,802	XX	(10,373,405)	(183,691,858)	59,994	(24,567)	0	117,599,423	XXX	XXX

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(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																				
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.																					
2	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory																					
2 (cont)	surplus. For the six months ended June 30, 2019, the hedge has been effective at achieving the enterprise economic objective.																					
3	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified																					
3 (cont)	ranges. For the For the six months ended June 30, 2019, the hedge has been effective at achieving its objective.																					

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Long Futures</b>																					
<b>Hedging Other</b>																					
TUU9.....	186	372,000	US 2YR NOTE SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/30/2019	CBT.....	05/30/2019	106.9913	107.5898	(7,266)				222,672	222,672	83,700	.2	2,000	
USU9.....	669	669,000	US LONG BOND SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	06/04/2019	151.7509	155.5938	(83,625)				2,570,854	2,570,854	1,605,600	.2	1,000	
WNU9.....	385	385,000	US ULTRA T-BOND SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	05/29/2019	172.8186	177.5625	(72,188)				1,826,406	1,826,406	1,328,250	.2	1,000	
1282999999. Total-Long Futures-Hedging Other.....												(163,078)	0	0	0	4,619,931	4,619,931	3,017,550	XXX	XXX	
1329999999. Total-Long Futures.....												(163,078)	0	0	0	4,619,931	4,619,931	3,017,550	XXX	XXX	
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
ESU9.....	835	41,750	S&P500 EMINI SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/26/2019	2.926.1330	2.944.2000	(555,275)				(754,296)	(754,296)	5,260,500	.2	50	
ESU9.....	400	20,000	S&P500 EMINI SEP 19.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/19/2019	2.926.1141	2.944.2000	(266,000)				(361,718)	(361,718)	2,520,000	.1	50	
MFSU9.....	529	26,450	EMINI MSCI EAFE INDEX SEP 19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/26/2019	1.899.2488	1.923.3000	(253,920)				(636,155)	(636,155)	2,380,500	.2	50	
NQU9.....	188	3,760	NASDAQ 100 E-MINI SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	09/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	06/26/2019	7.674.0985	7.693.7500	(12,220)				(73,890)	(73,890)	1,428,800	.2	20	
TYU9.....	705	705,000	US 10YR NOTE SEP 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	05/29/2019	125.9360	127.9688	(22,031)				(1,433,101)	(1,433,101)	740,250	.2	1,000	
UXYU9.....	143	143,000	US ULTRA 10YR NOTE SEP 19	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	09/19/2019	CBT.....	05/29/2019	135.4844	138.1250	(4,469)				(377,609)	(377,609)	185,900	.2	1,000	
1342999999. Total-Short Futures-Hedging Other.....												(1,113,915)	0	0	0	(3,636,769)	(3,636,769)	12,515,950	XXX	XXX	
1389999999. Total-Short Futures.....												(1,113,915)	0	0	0	(3,636,769)	(3,636,769)	12,515,950	XXX	XXX	
1409999999. Total-Hedging Other.....												(1,276,993)	0	0	0	983,162	983,162	15,533,500	XXX	XXX	
1449999999. TOTAL.....												(1,276,993)	0	0	0	983,162	983,162	15,533,500	XXX	XXX	

QE07

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	.....5,100,000	.....(2,200,000)	.....2,900,000
GOLDMAN SACHS & CO LLC	....10,563,348	.....3,000,000	....13,563,348
Total Net Cash Deposits.....	....15,663,348	.....800,000	....16,463,348

(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 statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the six months ended June 30, 2019, the hedge has been effective at achieving the enterprise economic objective.
1 (cont)	
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the For the six months ended June 30, 2019, the hedge has been effective at achieving its objective.
2 (cont)	

QE07.1

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	16,463,348		16,463,348		(1,276,993)		15,533,500	15,533,500
<b>NAIC 1 Designation</b>											
BARCLAYS BANK PLC.....	Y	Y		2,418,425	(13,353,496)	0	2,418,425	(13,353,496)	0	2,311,458	0
BANK OF AMERICA, NA.....	Y	Y	1,863,911	1,807,918		0	1,807,918		0		0
BNP PARIBAS SA.....	Y	Y			(1,665,933)	0		(1,665,933)	0	14,917	0
CITIBANK, N.A.....	Y	Y	920,000	976,869	(2,022,563)	0	1,154,318	(2,209,209)	0	9,901,639	7,935,945
CREDIT SUISSE FB INT.....	Y	Y	108,199,243	38,926,994	(2,299,964)	0	38,964,174	(2,299,964)	0	11,210,085	0
DEUTSCHE BANK, AG.....	Y	Y		19,968,069	(18,848,475)	1,119,594	19,968,069	(18,848,475)	1,119,594	8,809,214	8,809,214
GOLDMAN SACHS INTL.....	Y	Y		2,253,761	(324,818)	1,928,943	2,305,784	(324,818)	1,980,966	7,500,000	7,500,000
HSBC BANK USA.....	Y	Y	3,420,000	8,162,009	(11,825,453)	0	8,162,009	(11,825,453)	0		0
JP MORGAN CHASE BANK.....	Y	Y		10,963,348	(38,200,306)	0	(71,725,375)	(38,279,869)	0	999,703	0
MERRILL LYNCH CAP SV.....	Y	Y			(3,403,899)	0		(3,403,899)	0	325,864	0
MERRILL LYNCH INTL.....	Y	Y			(4,807,543)	0		(4,807,543)	0	459,929	0
MORGAN STANLEY CAP.....	Y	Y		56,309		56,309	131,171		131,171	7,500,000	7,500,000
MORGAN STANLEY INTER.....	Y	Y	54,434,000	88,778,500	(12,233,830)	22,110,670	88,778,500	(12,233,830)	22,110,670	62,084,223	62,084,223
SOCIETE GENERALE.....	Y	Y			(504,778)	0		(504,777)	0		0
WELLS FARGO BANK.....	Y	Y	2,266,000	2,128,198		0	2,128,198		0		0
0299999999. Total NAIC 1 Designation.....			171,103,154	176,440,400	(109,491,058)	25,215,516	94,093,191	(109,757,266)	25,342,401	111,117,032	93,829,382
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	5,596,041	7,733,072	(3,930,612)	0	7,733,072	(2,442,402)	6,482,391	4,688,810
0999999999. Gross Totals.....				176,699,195	200,636,820	(113,421,670)	41,678,864	101,826,263	(113,476,661)	133,132,923	114,051,692
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				200,636,820	(113,421,670)						

QE08



**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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 (L, V or IV)
<b>Collateral Pledged by Reporting Entity</b>								
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	TREASURY BOND	10,470,479	8,474,000	8,287,843	11/15/2043	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash	Cash	2,900,000	2,900,000	2,900,000		
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Treasury	TREASURY BOND	989,716	801,000	783,404	11/15/2043	
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Treasury	TREASURY BOND	618,457	576,000	547,262	11/15/2046	
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Treasury	TREASURY BOND	283,293	256,000	248,263	02/15/2048	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	TREASURY BOND	130,377	100,000	117,536	02/15/2029	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	TREASURY BOND	154,984	116,000	132,595	02/15/2036	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	TREASURY BOND	411,513	383,500	352,731	05/15/2043	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	TREASURY BOND	846,386	685,000	669,459	11/15/2043	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	TREASURY BOND	122,178	100,000	101,062	02/15/2044	
CME	LC27XYGSLJUHFXNXD88	Treasury	TREASURY BOND	10,996,845	8,900,000	8,704,484	11/15/2043	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	FHLMC GOLD 30YR GIANT	(998,952)	(1,007,000)	(998,952)	08/01/2048	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	FNMA 20YR	(238,027)	(650,000)	(238,027)	07/01/2032	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Treasury	TREASURY BOND	1,413,358	1,274,000	1,281,916	02/15/2049	
GOLDMAN SACHS & CO L	FOR8UP27PHTHYVLBNG30	Cash	Cash	13,563,348	13,563,348	13,563,348		
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Treasury	TREASURY BOND	6,385,584	5,168,000	5,054,469	11/15/2043	
ICE	549300R4IG1TWPZT5U32	Cash	Cash	14,732	14,732	14,732		V
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FGOLD 30YR	709,157	19,542,600	671,493	10/01/2036	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FGOLD 30YR	449,112	11,276,000	413,439	06/01/2033	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FGOLD 30YR	799,412	7,203,754	710,056	06/01/2034	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FGOLD 30YR	417,762	5,521,205	370,738	06/01/2034	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FHLMC GOLD 30YR CASH ISSUANCE	4,303,874	4,117,115	4,271,839	10/01/2048	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FHLMC GOLD 30YR	83,749	89,000	80,081	07/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FHLMC GOLD 30YR	2,007,676	2,074,866	1,927,612	03/01/2048	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FHLMC GOLD 30YR	4,372,225	4,462,168	4,292,733	08/01/2048	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	1,222,336	50,311,093	1,151,654	07/01/2033	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	2,691,864	5,683,801	2,536,456	02/01/2041	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	429,507	1,038,000	417,646	09/01/2041	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	2,530,237	6,465,975	2,459,382	10/01/2041	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	743,533	2,057,275	726,510	11/01/2040	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	3,433,135	9,500,000	3,368,238	01/01/2041	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	711,397	823,000	702,627	02/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	895,746	989,000	884,773	01/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	828,854	1,304,000	813,879	08/01/2043	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	761,144	1,394,827	748,654	10/01/2043	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	9,328,763	18,167,238	9,063,212	11/01/2043	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	394,048	659,000	384,541	04/01/2044	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	1,108,960	31,351,000	1,097,609	11/01/2033	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	8,972,595	9,645,000	8,774,494	07/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	4,059,274	4,343,000	4,034,196	11/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	435,904	20,853,000	453,501	03/01/2037	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR 10/20 INT FIRST	252,617	22,284,000	232,314	10/01/2037	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	11,959,430	12,644,458	11,835,017	01/01/2047	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 30YR	439,248	7,550,137	410,987	12/01/2037	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	FNMA 15YR	717,643	9,471,000	728,097	06/01/2025	

QE09

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

**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)
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	36179U CA 8 GNMA2 30YR.....	397,143	415,000	382,601	09/20/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97..	Loan-backed and Structured.....	36179U CB 6 GNMA2 30YR.....	296,263	312,000	289,896	09/20/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97..	Treasury.....	912810 RD 2 TREASURY BOND.....	44,615,066	36,108,000	35,314,052	11/15/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97..	Treasury.....	912810 SF 6 TREASURY BOND.....	6,101,623	5,500,000	5,534,174	02/15/2049.	
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69..	Cash.....	Cash.....	20,000	20,000	20,000		
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69..	Treasury.....	912810 RD 2 TREASURY BOND.....	3,585,713	2,902,000	2,837,874	11/15/2043.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48..	Treasury.....	912810 RD 2 TREASURY BOND.....	5,091,910	4,121,000	4,030,470	11/15/2043.	
MORGAN STANLEY CAP.....	I7331LVCZKQX5T7XV54....	Treasury.....	912810 RD 2 TREASURY BOND.....	14,827	12,000	11,736	11/15/2043.	
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41..	Loan-backed and Structured.....	3132WP LD 7 FHLMC GOLD 30YR.....	385,809	410,000	368,912	07/01/2047.	
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41..	Loan-backed and Structured.....	3138X6 Y5 8 FNMA 30YR.....	231,072	450,000	224,495	11/01/2043.	
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41..	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	308,339	326,000	305,131	01/01/2047.	
0199999999. Totals.....				174,171,238	363,052,092	154,403,244	XXX	XXX
<b>Collateral Pledged to Reporting Entity</b>								
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 D7 2 TREASURY NOTE.....	418,922	414,000	XXX	08/31/2021.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 L5 7 TREASURY NOTE.....	332,657	331,000	XXX	09/30/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 N3 0 TREASURY NOTE.....	222,251	217,000	XXX	12/31/2022.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 P3 8 TREASURY NOTE.....	320,514	318,000	XXX	01/31/2023.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 Q2 9 TREASURY NOTE.....	419,050	421,000	XXX	03/31/2023.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912828 V8 0 TREASURY NOTE.....	150,517	146,000	XXX	01/31/2024.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	920,000	920,000	XXX		
CME.....	LCZ7XYGSLJUHFXNXD88....	Cash.....	Cash.....	5,507,561	5,507,561	XXX		V.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868..	Cash.....	Cash.....	1,050,000	1,050,000	XXX		
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868..	Cash.....	Cash.....	107,149,243	107,149,243	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	3,420,000	3,420,000	XXX		
LCH.....	WAM6YERMS7OXFZUOY219..	Cash.....	Cash.....	88,479	88,479	XXX		V.....
MORGAN STANLEY INTL.....	4PQUHN3JPFQFN3BB653...	Cash.....	Cash.....	8,714,000	8,714,000	XXX		
MORGAN STANLEY INTL.....	4PQUHN3JPFQFN3BB653...	Cash.....	Cash.....	45,720,000	45,720,000	XXX		
WELLS FARGO BANK.....	KB1H1DSPRFMYMCFXT09..	Cash.....	Cash.....	2,266,000	2,266,000	XXX		
0299999999. Totals.....				176,699,194	176,682,283	XXX	XXX	XXX

QE09.1

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
02665W	CW	9		1	300,032	300,000	05/13/2020
06370R	MX	4		1	541,356	541,000	11/01/2019
06417G	Z3	5		1	901,052	900,972	03/11/2020
05565E	AQ	8		1	601,211	600,634	04/06/2020
17325F	AG	3		1	1,200,538	1,200,530	09/18/2019
2027A0	JJ	9		1	561,433	561,290	03/10/2020
22549L	LS	2		1	999,301	999,000	10/01/2019
86958J	B6	5		1	424,133	424,148	04/01/2020
86958J	C9	8		1	315,287	315,174	10/21/2019
89114Q	C2	2		1	601,129	601,245	06/11/2020
89114M	DC	8		1	1,072,220	1,072,000	09/04/2019
89236T	FC	4		1	1,400,471	1,400,327	11/14/2019
94989R	ZV	9		1	801,156	800,000	12/06/2019
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				9,719,319	9,716,320	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>							
59217G	CF	4		1	150,437	150,419	06/12/2020
59217G	CJ	6		1	300,265	300,147	09/19/2019
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				450,702	450,566	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)				10,170,021	10,166,886	XXX
<b>Totals</b>							
6499999	Total - Issuer Obligations				9,719,319	9,716,320	XXX
6799999	Total - Other Loan-Backed and Structured Securities				450,702	450,566	XXX
7099999	Subtotal - Bonds				10,170,021	10,166,886	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>							
000000	00	0			801,489	801,235	02/14/2020
000000	00	0			1,150,677	1,150,549	11/13/2019
000000	00	0			974,925	974,832	06/01/2020
000000	00	0			300,777	300,759	12/05/2019
000000	00	0			500,128	500,000	02/27/2020
000000	00	0			530,928	531,008	05/08/2020
000000	00	0			1,202,423	1,202,070	04/06/2020
000000	00	0			500,668	500,755	03/03/2020
000000	00	0			1,201,360	1,202,265	05/01/2020
000000	00	0			1,100,296	1,100,000	08/30/2019
000000	00	0			702,029	701,850	12/19/2019
000000	00	0			1,024,810	1,025,000	06/19/2020
000000	00	0			700,088	699,969	02/28/2020
000000	00	0			1,200,649	1,200,564	05/11/2020
000000	00	0			940,642	940,755	09/30/2019
000000	00	0			1,074,232	1,074,000	08/02/2019
000000	00	0			802,880	802,800	05/11/2020
000000	00	0			1,801,432	1,801,198	09/12/2019
000000	00	0			870,057	870,000	07/18/2019
000000	00	0			1,200,094	1,200,000	11/15/2019
000000	00	0			432,998	433,000	02/07/2020
000000	00	0			210,178	210,128	08/13/2019
000000	00	0			600,096	600,053	07/25/2019
000000	00	0			200,067	200,092	11/14/2019
000000	00	0			700,742	700,802	10/28/2019
000000	00	0			1,000,658	1,000,617	01/17/2020
000000	00	0			300,817	300,810	12/06/2019
000000	00	0			250,226	250,262	01/15/2020
000000	00	0			905,414	905,000	10/04/2019
000000	00	0			371,019	371,000	03/06/2020
000000	00	0			427,352	427,000	10/31/2019
000000	00	0			250,015	250,000	08/02/2019
000000	00	0			513,034	513,000	08/16/2019
000000	00	0			1,050,927	1,050,520	09/19/2019
000000	00	0			1,353,614	1,353,058	05/06/2020
000000	00	0			600,054	600,088	08/02/2019
000000	00	0			799,426	799,440	07/09/2019
000000	00	0			600,382	600,267	08/09/2019
000000	00	0			2,229,755	2,230,000	08/07/2019
000000	00	0			899,353	899,380	07/09/2019
000000	00	0			760,475	760,607	10/04/2019
000000	00	0			998,396	998,347	07/23/2019
000000	00	0			1,296,073	1,295,930	08/14/2019
000000	00	0			538,548	538,481	08/09/2019
000000	00	0			999,890	1,000,000	06/11/2020
000000	00	0			600,105	600,000	08/06/2019
000000	00	0			1,099,920	1,100,000	11/01/2019
000000	00	0			499,957	500,000	11/08/2019
000000	00	0			500,554	500,370	09/06/2019
000000	00	0			300,059	300,000	08/26/2019
000000	00	0			219,972	220,008	10/01/2019

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
000000 00 0	TOTAL CAPITAL CANADA LTD.....			1,498,815	1,498,850	07/10/2019.....
000000 00 0	UBS AG (LONDON).....			770,030	770,006	07/10/2019.....
000000 00 0	UBS AG (LONDON).....			1,155,184	1,155,000	08/09/2019.....
000000 00 0	UNILEVER CAPITAL CORP.....			698,228	698,145	08/06/2019.....
000000 00 0	UNILEVER CAPITAL CORP.....			1,294,237	1,293,951	09/04/2019.....
000000 00 0	WALMART INC.....			999,940	999,956	10/09/2019.....
000000 00 0	WESTPAC BANKING CORP (NEW YORK).....			400,026	400,000	03/11/2020.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			46,907,120	46,903,777	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
178567 24 9	CITIGROUP GLOBAL MARKETS INC REPO.....			17,668,913	17,668,913	07/01/2019.....
30229B U8 8	EXXON MOBIL CORPORATION.....			1,099,293	1,099,319	07/08/2019.....
48246U U2 0	KFW.....			899,767	899,813	07/02/2019.....
178567 24 7	RBC CAPITAL MARKETS LLC.....			22,000,000	22,000,000	07/01/2019.....
89153Q UG 3	TOTAL CAPITAL CANADA LTD.....			699,175	699,180	07/16/2019.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			42,367,148	42,367,225	XXX
9999999	Totals.....			99,444,289	99,437,888	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(2,084,682) Book/Adjusted Carrying Value \$.....(2,111,674)
- Average balance for the year: Fair Value \$.....109,937,136 Book/Adjusted Carrying Value \$.....109,929,033
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....99,437,888 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
JP MORGAN CHASE BANK - GB..... LONDON.....					38,603	39,585	39,887	XXX
JP MORGAN CHASE BANK - GB..... LONDON.....					90,814,443	98,714,034	106,276,968	XXX
BANK OF AMERICA N.A. (HARTFORD)..... SPRINGFIELD.....					213,200	346,913	201,216	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK CITY.....					931,028	128,109,577	30,464	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK CITY.....					356,101	(128,022,070)	(211,182)	XXX
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION..... NEW YORK CITY.....					17	754,071	608,660	XXX
WELLS FARGO BANK, N.A..... SAN FRANCISCO.....					520,302	121,926	350,024	XXX
0199998. Deposits in.....52 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			220,847	417,200	160,924	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	93,094,542	100,481,237	107,456,961	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	93,094,542	100,481,237	107,456,961	XXX
0599999. Total Cash.....	XXX	XXX	0	0	93,094,542	100,481,237	107,456,961	XXX

**TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>U.S. Government Bonds - Other Loan-Backed and Structured Securities</b>								
	BRITISH COLUMBIA (PROVINCE OF).....		05/23/2019.....		07/08/2019.....	4,997,614		13,107
0499999	U.S. Government Bonds - Other Loan-Backed and Structured Securities.....					4,997,614	0	13,107
0599999	Total - U.S. Government Bonds.....					4,997,614	0	13,107
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
	ABBVIE INC.....		06/24/2019.....		07/10/2019.....	4,988,838		2,363
	ALBERTA (PROVINCE OF).....		06/28/2019.....		09/24/2019.....	9,946,915		1,915
	AMERICAN ELECTRIC POWER COMPANY IN.....		06/07/2019.....		07/09/2019.....	4,997,049		8,827
	AMERICAN ELECTRIC POWER COMPANY IN.....		06/17/2019.....		07/16/2019.....	4,994,563		5,075
	AMPHENOL CORPORATION.....		06/26/2019.....		07/03/2019.....	9,998,594		3,514
	BAT INTL FINANCE PLC.....		06/11/2019.....		07/10/2019.....	11,992,320		17,067
	BP CAPITAL MARKETS PLC.....		04/22/2019.....		07/08/2019.....	4,997,395		25,628
	CANADIAN PACIFIC RAILWAY COMPANY.....		06/25/2019.....		07/09/2019.....	9,994,444		4,167
	COMCAST CORP.....		06/14/2019.....		07/11/2019.....	9,992,917		9,917
	JOHN DEERE CAPITAL CORPORATION.....		05/24/2019.....		07/11/2019.....	9,993,190		25,457
	DOWDUPONT INC.....		05/30/2019.....		07/02/2019.....	9,999,255		28,869
	DUKE ENERGY CORP.....		06/10/2019.....		07/01/2019.....	11,000,000		16,363
	EVERSOURCE ENERGY.....		06/25/2019.....		07/02/2019.....	9,999,306		4,167
	EVERSOURCE ENERGY.....		06/26/2019.....		07/10/2019.....	9,993,750		3,472
	FLORIDA POWER AND LIGHT CO.....		06/25/2019.....		07/17/2019.....	9,989,067		4,100
	FLORIDA POWER AND LIGHT CO.....		06/26/2019.....		07/26/2019.....	4,991,424		1,715
	GENERAL MILLS INC.....		06/17/2019.....		07/15/2019.....	9,990,239		9,761
	HYUNDAI CAPITAL AMERICA.....		06/25/2019.....		09/16/2019.....	9,946,621		4,259
	IBM CREDIT LLC.....		05/29/2019.....		07/03/2019.....	6,999,054		15,524
	INTL PAPER CO.....		06/10/2019.....		07/01/2019.....	3,600,000		5,460
	INTL PAPER CO.....		06/11/2019.....		07/08/2019.....	9,994,944		14,444
	MARRIOTT INTERNATIONAL INC.....		06/11/2019.....		07/24/2019.....	9,983,214		14,270
	MARSH & MCLENNAN COMPANIES INC.....		06/13/2019.....		07/11/2019.....	9,992,917		12,750
	MCCORMICK & COMPANY INCORPORATED.....		06/18/2019.....		07/02/2019.....	14,998,958		13,542
	MONDELEZ INTERNATIONAL INC.....		06/26/2019.....		08/27/2019.....	9,959,815		3,559
	NATIONAL GRID USA.....		05/29/2019.....		07/03/2019.....	4,999,260		12,142
	NATIONAL GRID USA.....		06/27/2019.....		08/16/2019.....	4,983,799		1,438
	NISSAN MOTOR ACCEPTANCE CORP.....		06/10/2019.....		07/09/2019.....	9,994,222		15,167
	NISOURCE INC.....		06/12/2019.....		08/09/2019.....	6,980,666		9,650
	NORTHROP GRUMMAN CORP.....		06/18/2019.....		07/17/2019.....	7,990,933		7,367
	ONCOR ELECTRIC DELIVERY CO.....		06/07/2019.....		07/08/2019.....	9,994,939		17,328
	QUALCOMM INCORPORATED.....		05/29/2019.....		07/02/2019.....	4,999,654		11,365
	ROGERS COMMUNICATIONS INC.....		05/14/2019.....		08/06/2019.....	4,986,324		18,408
	VIRGINIA ELECTRIC AND POWER COMPAN.....		06/10/2019.....		07/11/2019.....	4,996,413		7,521
	WISCONSIN PUBLIC SERVICE CORPORATI.....		06/11/2019.....		07/10/2019.....	6,995,748		9,450
	WISCONSIN PUBLIC SERVICE CORPORATI.....		06/24/2019.....		07/24/2019.....	9,984,219		4,803
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					300,240,966	0	370,822
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					300,240,966	0	370,822
<b>Total Bonds</b>								
7799999	Subtotals - Issuer Obligations.....					300,240,966	0	370,822
8099999	Subtotals - Other Loan-Backed and Structured Securities.....					4,997,614	0	13,107

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

Show Investments Owned End of Current Quarter

1	2		3	4	5	6	7	8	9
CUSIP	Description		Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
8399999	Subtotals - Bonds.....						305,238,580	0	383,929
<b>All Other Money Market Mutual Funds</b>									
4812C0	66	2		06/30/2019.....			36,798,722		355,171
4812C0	67	0		06/28/2019.....			23,558,693		70,101
61747C	70	7		06/30/2019.....			17,326		
949917	39	7		06/30/2019.....			2,952,445		34,813
8699999	Total - All Other Money Market Mutual Funds.....						63,327,186	0	460,084
8899999	Total - Cash Equivalents.....						368,565,767	0	844,013

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