



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <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>	860-791-0166 <i>(Area Code) (Telephone Number) (Extension)</i>
	Statement.questions@talcottresolution.com <i>(E-Mail Address)</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	VP and Appointed Actuary	Christopher Benedict Cramer	VP and Corporate Secretary
-----------------	--------------------------	-----------------------------	----------------------------

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 21st day of July 2020

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.....	6,884,991,031		6,884,991,031	6,481,722,261
2. Stocks:				
2.1 Preferred stocks.....	34,288,199		34,288,199	57,307,995
2.2 Common stocks.....	1,278,971,173	12,142,475	1,266,828,698	1,046,922,440
3. Mortgage loans on real estate:				
3.1 First liens.....	1,245,229,513		1,245,229,513	1,250,159,172
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	14,314,103		14,314,103	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	14,500,000
5. Cash (\$.....7,902,429), cash equivalents (\$.....283,995,476) and short-term investments (\$.....21,661,351).....	313,559,256		313,559,256	155,087,493
6. Contract loans (including \$.....0 premium notes).....	1,324,817,320		1,324,817,320	1,353,909,927
7. Derivatives.....	378,221,689		378,221,689	119,894,198
8. Other invested assets.....	495,652,638	149,571	495,503,067	467,082,953
9. Receivables for securities.....	5,658,519		5,658,519	19,619,814
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	6,667,610	0	6,667,610	20,152,214
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,982,371,051	12,292,046	11,970,079,005	10,986,358,467
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	116,404,947		116,404,947	108,079,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	132,780		132,780	178,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	22,380,126		22,380,126	29,217,770
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	151,673,067		151,673,067	138,065,346
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	99,294,580		99,294,580	110,824,007
19. Guaranty funds receivable or on deposit.....	2,092,062		2,092,062	2,092,062
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	15,237,549		15,237,549	135,158,291
24. Health care (\$.....0) and other amounts receivable.....	36		36	11,250
25. Aggregate write-ins for other than invested assets.....	26,796,883	4,929,518	21,867,365	65,563,938
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,416,383,081	17,221,564	12,399,161,517	11,575,549,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	76,240,745,048	7,819	76,240,737,229	77,140,674,684
28. Total (Lines 26 and 27).....	88,657,128,129	17,229,383	88,639,898,746	88,716,224,026

DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	6,667,610		6,667,610	20,152,214
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	6,667,610	0	6,667,610	20,152,214
2501. Disbursements and items not allocated.....	26,796,883	4,929,518	21,867,365	65,563,938
2502.....			0	
2503.....			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	26,796,883	4,929,518	21,867,365	65,563,938

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....6,988,417,558 less \$.....0 included in Line 6.3 (including \$.....11,390,591 Modco Reserve).....	6,988,417,558	7,065,225,091
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	161,174	166,604
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	220,039,359	230,692,558
4. Contract claims:		
4.1 Life.....	241,751,907	251,200,691
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	1,734,928	1,813,211
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	339,614,680	303,563,017
9.3 Other amounts payable on reinsurance, including \$.....2 assumed and \$.....153,568,938 ceded.....	153,568,940	176,588,833
9.4 Interest Maintenance Reserve.....	130,140,382	120,511,575
10. Commissions to agents due or accrued - life and annuity contracts \$.....6,360,296, accident and health \$.....569,969 and deposit-type contract funds \$.....0.....	6,930,265	7,077,971
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	22,368,632	29,072,139
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(126,533,551) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(819,991,757)	(874,312,358)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,457,113	4,726,408
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	57,840,936	20,741,558
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	1,869,831	4,031,502
17. Amounts withheld or retained by reporting entity as agent or trustee.....		
18. Amounts held for agents' account, including \$.....4,883,329 agents' credit balances.....	4,883,365	7,770,026
19. Remittances and items not allocated.....	31,603,744	42,988,378
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	154,451,081	153,227,099
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....		
24.05 Drafts outstanding.....	31,225,641	37,187,110
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	260,275,029	236,404,251
24.08 Derivatives.....	257,079,252	125,330,423
24.09 Payable for securities.....	14,449,024	5,509,014
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	507,790,260	431,582,330
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	8,610,661,346	8,381,097,433
27. From Separate Accounts statement.....	76,240,745,048	77,140,677,762
28. Total liabilities (Lines 26 and 27).....	84,851,406,394	85,521,775,195
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	154,027,329	157,981,864
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,107,535,846	1,107,535,846
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,521,239,177	1,923,241,120
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,782,802,352	3,188,758,830
38. Totals of Lines 29, 30 and 37.....	3,788,492,352	3,194,448,830
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	88,639,898,746	88,716,224,026

DETAILS OF WRITE-INS

2501. Collateral on derivatives.....	367,540,953	112,136,596
2502. Payable for repurchase agreements.....	99,127,004	269,064,129
2503. Provision for future dividends.....	17,309,522	24,954,724
2598. Summary of remaining write-ins for Line 25 from overflow page.....	23,812,781	25,426,881
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	507,790,260	431,582,330
3101. Gain on inforce reinsurance.....	154,027,329	157,981,864
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	154,027,329	157,981,864
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	(46,436,229)	(13,447,964)	(5,833,366)
2. Considerations for supplementary contracts with life contingencies.....			7,953,322
3. Net investment income.....	213,245,415	251,129,259	587,199,744
4. Amortization of Interest Maintenance Reserve (IMR).....	3,629,865	4,693,547	9,686,940
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	14,792,197	16,393,467	31,414,642
7. Reserve adjustments on reinsurance ceded.....	(568,601,349)	(744,423,560)	(1,523,756,687)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	377,033,838	366,373,287	846,327,057
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	62,931,469	77,939,336	57,396,718
9. Totals (Lines 1 to 8.3).....	56,595,206	(41,342,629)	10,388,370
10. Death benefits.....	211,674,765	263,637,092	530,872,490
11. Matured endowments (excluding guaranteed annual pure endowments).....	828,258	442,231	2,183,788
12. Annuity benefits.....	179,120,982	257,503,775	359,598,102
13. Disability benefits and benefits under accident and health contracts.....	(9,134)	12,074	28,874
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	803,013,865	878,209,197	1,760,311,346
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	3,502,010	1,564,711	30,872,752
18. Payments on supplementary contracts with life contingencies.....	135,199	129,821	77,629,970
19. Increase in aggregate reserves for life and accident and health contracts.....	(76,812,964)	(112,122,692)	(142,826,924)
20. Totals (Lines 10 to 19).....	1,121,452,981	1,289,376,210	2,618,670,399
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	22,379,314	27,562,165	52,803,277
22. Commissions and expense allowances on reinsurance assumed.....	(37,637)	124,909	131,536
23. General insurance expenses and fraternal expenses.....	54,413,103	68,538,613	134,500,727
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,249,455	3,301,582	1,881,653
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,252,705,375)	(1,524,086,289)	(3,099,799,740)
27. Aggregate write-ins for deductions.....	(8,232,687)	(11,147,607)	(15,241,491)
28. Totals (Lines 20 to 27).....	(61,480,846)	(146,330,416)	(307,053,639)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	118,076,052	104,987,787	317,442,009
30. Dividends to policyholders and refunds to members.....	37,653,794	1,650,807	5,278,021
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	80,422,258	103,336,980	312,163,988
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	18,128,329	20,176,936	29,937,278
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	62,293,929	83,160,044	282,226,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....15,467,730 (excluding taxes of \$.....3,524,457 transferred to the IMR).....	74,978,178	(23,165,639)	(83,627,308)
35. Net income (Line 33 plus Line 34).....	137,272,107	59,994,405	198,599,403
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	3,194,448,830	3,712,663,061	3,712,663,061
37. Net income (Line 35).....	137,272,107	59,994,405	198,599,403
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....60,699,733.....	412,006,224	47,730,829	12,381,457
39. Change in net unrealized foreign exchange capital gain (loss).....		235,310	256,028
40. Change in net deferred income tax.....	(7,266,667)	18,037,505	20,644,159
41. Change in nonadmitted assets.....	57,210,374	(26,553,217)	(49,492,274)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			6,778,075
44. Change in asset valuation reserve.....	(1,223,982)	7,729,946	527,992
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....			
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			(700,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(3,954,535)	(3,954,535)	(7,909,069)
54. Net change in capital and surplus (Lines 37 through 53).....	594,043,521	103,220,243	(518,214,231)
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,788,492,352	3,815,883,303	3,194,448,830
DETAILS OF WRITE-INS			
08.301. Other investment management fees.....	53,326,941	65,214,706	35,509,057
08.302. Miscellaneous income.....	9,401,298	12,456,016	21,502,592
08.303. Separate Account loads.....	203,230	268,614	385,069
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	62,931,469	77,939,336	57,396,718
2701. Miscellaneous deductions.....	(19,714)	(2,421,170)	(966,341)
2702. Modco adjustment.....	(645,759)	(903,775)	(1,814,166)
2703. Change in provision for future dividends.....	(7,567,214)	(7,822,662)	(12,460,984)
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).....	(8,232,687)	(11,147,607)	(15,241,491)
5301. Gain on inforce reinsurance.....	(3,954,535)	(3,954,535)	(7,909,069)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(3,954,535)	(3,954,535)	(7,909,069)

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	(27,768,902)	1,365,535	41,293,975
2. Net investment income.....	207,272,464	245,158,378	615,828,345
3. Miscellaneous income.....	(113,843,845)	(287,672,006)	(596,527,339)
4. Total (Lines 1 through 3).....	65,659,717	(41,148,093)	60,594,981
5. Benefit and loss related payments.....	1,220,074,863	1,340,848,507	2,757,613,000
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,307,025,976)	(1,491,972,032)	(3,217,801,289)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(169,253,999)	44,948,202	180,245,865
8. Dividends paid to policyholders.....	37,732,077	1,723,183	5,228,863
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	21,138	-	(37,591,593)
10. Total (Lines 5 through 9).....	(218,451,897)	(104,452,140)	(312,305,154)
11. Net cash from operations (Line 4 minus Line 10).....	284,111,613	63,304,047	372,900,135
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	783,992,176	1,130,253,408	1,993,052,868
12.2 Stocks.....	36,595,300	30,025,893	200,469,029
12.3 Mortgage loans.....	121,065,000	71,451,022	130,434,299
12.4 Real estate.....	-	-	-
12.5 Other invested assets.....	9,352,831	24,531,697	51,302,854
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,537)	(131,667)	(110,011)
12.7 Miscellaneous proceeds.....	258,114,614	148,910,787	207,665,880
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,209,115,384	1,405,041,140	2,582,814,919
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,181,327,138	922,279,808	1,537,228,609
13.2 Stocks.....	11,114,976	1,368,728	3,061,805
13.3 Mortgage loans.....	116,249,207	118,732,387	294,563,337
13.4 Real estate.....	-	48,636	-
13.5 Other invested assets.....	42,533,669	65,285,226	113,110,585
13.6 Miscellaneous applications.....	-	19,996,298	104,129,267
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,351,224,989	1,127,711,082	2,052,093,602
14. Net increase or (decrease) in contract loans and premium notes.....	(29,092,607)	139,485	30,831,475
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(113,016,998)	277,190,573	499,889,841
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	-	-	-
16.2 Capital and paid in surplus, less treasury stock.....	-	-	-
16.3 Borrowed funds.....	-	-	-
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(10,701,950)	(10,779,981)	(9,321,862)
16.5 Dividends to stockholders.....	-	-	700,000,000
16.6 Other cash provided (applied).....	(1,920,902)	(15,382,674)	(246,604,536)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(12,622,852)	(26,162,655)	(955,926,398)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	158,471,763	314,331,965	(83,136,422)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	155,087,493	238,223,915	238,223,915
19.2 End of period (Line 18 plus Line 19.1).....	313,559,256	552,555,880	155,087,493
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Non-cash proceeds from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets.....	(58,973,021)	(73,342,660)	(166,578,948)
20.0002 Non-cash acquisitions from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets.....	(58,973,021)	(73,342,660)	(166,578,948)
20.0003 Non-cash premium for change in provision for experience rating refunds - ceded.....	(17,429,836)	-	33,588,550
20.0004 Non-cash for other amounts receivable under reinsurance contracts.....	(17,429,836)	-	33,588,550

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	33,584,562	61,289,387	145,068,338
3. Ordinary individual annuities.....	70,815,674	81,810,835	165,396,660
4. Credit life (group and individual).....			
5. Group life insurance.....	(6,291,197)	3,011,465	16,309,901
6. Group annuities.....	868,339,552	684,442,727	1,383,706,522
7. A&H - group.....	13,345,294	13,408,056	31,885,304
8. A&H - credit (group and individual).....			
9. A&H - other.....	9,317	10,516	660,951
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	979,803,202	843,972,986	1,743,027,676
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	979,803,202	843,972,986	1,743,027,676
14. Deposit-type contracts.....	582,014,026	674,829,949	1,308,729,296
15. Total (Lines 13 and 14).....	1,561,817,228	1,518,802,935	3,051,756,972

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern**A. Accounting Practices**

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 137,272,107	\$ 198,599,403
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	37,561,164	(56,035,759)
				37,561,164	(56,035,759)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 99,710,943	\$ 254,635,162
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,788,492,352	\$ 3,194,448,830
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	43,041,415	5,480,251
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	135,413,074	31,302,747
				178,454,489	36,782,998
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,610,037,863	\$ 3,157,665,832

The Company's reported investment in TLA was \$1,201,187,969 and \$979,284,334 as of June 30, 2020 and December 31, 2019, respectively. The Company's investment in TLA would have been reported as \$1,065,774,895 and \$947,981,587 as of June 30, 2020 and December 31, 2019, respectively, without the state prescribed practices.

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

C. Accounting Policy

- The Company had no SVO - identified investments in exchange traded funds or bond mutual funds that qualifies for bond accounting treatment.
- Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43-Revised, Loan-backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments**D. Loan-Backed Securities**

- 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, 2020.
- Security Unrealized Loss Aging**

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 36,573,539
2. 12 Months or Longer	\$ 20,001,193

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

1. Less than 12 Months	\$ 983,419,338
2. 12 Months or Longer	\$ 387,373,082

5. As of June 30, 2020, loan-backed securities in an unrealized loss position comprised 263 securities, primarily related to collateralized loan obligations ("CLOs") securities, commercial mortgage-backed securities ("CMBS"), corporate securities in the financial services sector, and asset backed securities ("ABS") in the student loan sector which were depressed primarily due to widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of June 30, 2020.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

- b. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of June 30, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

2. Type of Repo Trades Used

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

3. Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	269,065,125	99,127,000	—	—
7. > 1 year	—	—	—	—
b. Ending Balance				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	99,127,000	99,127,000	—	—
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

NOTES TO FINANCIAL STATEMENTS

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

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

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				—
1. Cash	\$ 269,065,125	\$ 99,127,000	\$ —	\$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	\$ 99,127,000	\$ 99,127,000	\$ —	\$ —
2. Securities (FV)	—	—	—	—

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

	1	2	3	4
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3
a. Cash	\$ —	\$ 99,127,000	\$ —	\$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	\$ —	\$ 99,127,000	\$ —	\$ —

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

NOTES TO FINANCIAL STATEMENTS

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

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

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 68,557,356	\$ 68,573,140
b. 31 to 60 days	18,140,766	18,141,313
c. 61 to 90 days	2,018,170	2,017,860
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	843,643	847,127
g. 1 to 2 years	3,569,267	3,592,483
h. 2 to 3 years	595,618	596,236
i. >3 years	5,402,181	5,402,181

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 269,065,125	\$ 99,127,000	\$ —	\$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	\$ 99,127,000	\$ 99,127,000	\$ —	\$ —
2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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

2. Type of Repo Trades Used

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

3. Original (Flow) and Residual Maturity

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

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 4,143,490	\$ 3,818,108	\$ —	\$ —
b. Ending Balance	\$ 3,891,668	\$ 3,796,590	\$ —	\$ —

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

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

	5	6	7	8
Ending Balance	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV		3,763,181		
c. Preferred stock - FV				
d. Common stock				
e. Mortgage loans - FV				
f. Real estate - FV				
g. Derivatives - FV				
h. Other invested assets - FV				33,409
i. Total assets - FV	\$ —	\$ 3,763,181	\$ —	\$ 33,409

7. Collateral Pledged - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	\$ 2,955,307	\$ 2,773,282	\$ —	\$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	\$ 2,773,282	\$ 2,706,244	\$ —	\$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$ —	\$ —
b. 30 days or less	—	—
c. 31 to 90 days	—	—
d. >90 days	2,706,244	2,706,244

9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

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

None

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments**H. Other Investment and/or Risk Management Activities**

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of June 30, 2020 and December 31, 2019, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	\$ 49,612
2021	(50,875)
2022	(35,808)
2023	(28,440)
Thereafter	131,832
Total Future Settled Premiums	\$ 66,321

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
June 30, 2020	\$ 66,321	\$ 15,179	\$ (51,142)
December 31, 2019	\$ 168,048	\$ (43,434)	\$ (211,482)

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt**B. FHLB (Federal Home Loan Bank) Agreements**

- 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

NOTES TO FINANCIAL STATEMENTS

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, 2020 there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2020, the Company's pledge limit is \$799 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. June 30, 2020

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	2,147,700	2,147,700	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 2,147,700	\$ 2,147,700	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 799,000,000	\$ 799,000,000	\$ —

2. December 31, 2019

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

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

Membership Stock	1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	2,147,700	1,952,342	195,358	—	—	—

3. The Company had no collateral pledged to the FHLB as of June 30, 2020.

4. The Company had no borrowings from the FHLB as of June 30, 2020.

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

The Company has no direct plans.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Liabilities, Contingencies, and Assessments**A. Contingent Commitments**

2. Detail of Other Contingent Commitments

1	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
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of June 30, 2020 and December 31, 2019, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
Total	\$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements**A. Fair Value Measurements**

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

The Company's investment manager for the general account and guaranteed separate accounts (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate

NOTES TO FINANCIAL STATEMENTS

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

- Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.
- Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.
- Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

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

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

June 30, 2020					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	\$ —	\$ —	\$ 2,248	\$ —	\$ 2,248
Common stocks - unaffiliated	—	—	15,591	—	15,591
Real estate owned	—	—	14,500	—	14,500
Cash equivalents	224,397	—	—	—	224,397
Total bonds and stocks	224,397	—	32,339	—	256,736
Derivative assets					
Equity derivatives	—	—	406	—	406
Foreign exchange derivatives	—	9,505	—	—	9,505
Interest rate derivatives	—	113,584	101,800	—	215,384
Macro hedge program	—	50,801	102,126	—	152,927
Total derivative assets	—	173,890	204,332	—	378,222
Separate Account assets [1]	33,564,162	41,178,301	397,271	—	75,139,734
Total assets accounted for at fair value	\$ 33,788,559	\$ 41,352,191	\$ 633,942	\$ —	\$ 75,774,692
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	\$ —	\$ (755)	\$ —	\$ —	\$ (755)
Foreign exchange derivatives	—	(9,810)	—	—	(9,810)
Interest rate derivatives	—	(67,068)	—	—	(67,068)
Macro hedge program	—	—	(179,446)	—	(179,446)
Total liabilities accounted for at fair value	\$ —	\$ (77,633)	\$ (179,446)	\$ —	\$ (257,079)

[1] Excludes approximately \$1.1 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

The fair value process is monitored by the Valuation Committee of the Company's investment manager, which is a cross-functional group of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group ("Securities Working Group") and a Derivatives Valuation Group ("Derivatives Working Group"), which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

Bonds and Stocks

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

Collateralized debt obligations ("CDOs"), residential mortgage-backed securities ("RMBS"), ABS and CMBS - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

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

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

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

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

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

Separate Account Assets

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

NOTES TO FINANCIAL STATEMENTS

stocks, mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

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

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended June 30, 2020 :

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income (1)	Surplus				
Assets									
All other corporate bonds – asset-backed	\$ —	\$ —	\$ —	\$ —	\$ 1	\$ —	\$ —	\$ (1)	\$ —
Preferred stocks - unaffiliated	2,228	—	—	—	—	20	—	—	2,248
Common stocks - unaffiliated	17,502	—	—	(175)	—	—	(1,736)	—	15,591
Real estate owned	14,500	—	—	—	—	—	—	—	14,500
Total bonds, stocks and real estate	34,230	—	—	(175)	1	20	(1,736)	(1)	32,339
Derivatives									
Equity derivatives	1,183	—	—	—	(777)	—	—	—	406
Interest rate derivatives	106,405	—	—	—	(4,605)	—	—	—	101,800
Total derivatives [3]	107,588	—	—	—	(5,382)	—	—	—	102,206
Separate Accounts	400,650	—	(5,731)	1,901	3,049	(255)	(309)	(2,034)	397,271
Total assets	\$ 542,468	\$ —	\$ (5,731)	\$ 1,726	\$ (2,332)	\$ (235)	\$ (2,045)	\$ (2,035)	\$ 531,816
Liabilities									
Derivatives									
Macro hedge program	\$ 176,110	\$ —	\$ —	\$ (40,510)	\$ (64,930)	\$ (115,153)	\$ (32,837)	\$ —	\$ (77,320)
Total derivatives [3]	176,110	—	—	(40,510)	(64,930)	(115,153)	(32,837)	—	(77,320)
Total liabilities	\$ 176,110	\$ —	\$ —	\$ (40,510)	\$ (64,930)	\$ (115,153)	\$ (32,837)	\$ —	\$ (77,320)

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

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

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

NOTES TO FINANCIAL STATEMENTS**B. Other Fair Value Disclosures**

Not applicable.

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

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

(Amounts in thousands)	June 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 7,924,041	\$ 6,884,991	\$ —	\$ 7,309,573	\$ 614,468	\$ —	\$ —
Preferred stocks - unaffiliated	34,662	34,288	—	10,223	24,439	—	—
Common stocks - unaffiliated	15,591	15,591	—	—	15,591	—	—
Mortgage loans	1,294,741	1,245,230	—	—	1,294,741	—	—
Cash, cash equivalents and short-term investments - unaffiliated	313,570	313,559	281,938	28,939	2,693	—	—
Derivative related assets	479,147	378,222	—	274,815	204,332	—	—
Contract loans	1,324,817	1,324,817	—	—	1,324,817	—	—
Surplus debentures	47,081	31,854	—	12,448	34,633	—	—
Separate Account assets [1]	75,139,734	75,139,734	33,564,162	41,178,301	397,271	—	—
Total assets	\$ 86,573,384	\$ 85,368,286	\$ 33,846,100	\$ 48,814,299	\$ 3,912,985	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (218,634)	\$ (220,039)	\$ —	\$ —	\$ (218,634)	\$ —	\$ —
Derivative related liabilities	(262,028)	(257,079)	—	(82,582)	(179,446)	—	—
Separate Account liabilities	(75,139,734)	(75,139,734)	(33,564,162)	(41,178,301)	(397,271)	—	—
Total liabilities	\$ (75,620,396)	\$ (75,616,852)	\$ (33,564,162)	\$ (41,260,883)	\$ (795,351)	\$ —	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$1.1 billion as of June 30, 2020.

(Amounts in thousands)	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 7,300,329	\$ 6,481,722	\$ —	\$ 6,810,519	\$ 489,810	\$ —	\$ —
Preferred stocks - unaffiliated	57,987	57,308	—	34,746	23,241	—	—
Common stocks - unaffiliated	18,001	18,001	—	—	18,001	—	—
Mortgage loans	1,299,025	1,250,159	—	—	1,299,025	—	—
Cash, cash equivalents and short-term investments - unaffiliated	155,084	155,087	150,193	1,939	2,952	—	—
Derivative related assets	150,683	119,894	—	96,489	54,194	—	—
Contract loans	1,353,910	1,353,910	—	—	1,353,910	—	—
Surplus debentures	44,948	31,854	—	12,189	32,759	—	—
Separate Account assets [1]	74,698,493	74,698,493	35,088,113	39,140,365	470,015	—	—
Total assets	\$ 85,078,460	\$ 84,166,428	\$ 35,238,306	\$ 46,096,247	\$ 3,743,907	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (227,612)	\$ (230,693)	\$ —	\$ —	\$ (227,612)	\$ —	\$ —
Derivative related liabilities	(130,918)	(125,330)	—	(73,687)	(57,231)	—	—
Separate Account liabilities	(74,698,493)	(74,698,493)	(35,088,113)	(39,140,365)	(470,015)	—	—
Total liabilities	\$ (75,057,023)	\$ (75,054,516)	\$ (35,088,113)	\$ (39,214,052)	\$ (754,858)	\$ —	\$ —

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

- D. At June 30, 2020, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items**C. Other Disclosures**

In May, 2020, the Insurance Commissioner of the State of Wisconsin filed a proposed rehabilitation order with the court that will allow the Wisconsin Office of the Commissioner of Insurance (OCI) to place Time Insurance Company (TIC) in rehabilitation. A hearing is scheduled for August, 2020, regarding the proposal. TLA assumes, through reinsurance, life and annuity reserves from TIC and also provides certain administrative services to TIC's policyholders. In turn, TLA retrocedes much of the reinsured reserves to nonaffiliated reinsurers which also provide certain administrative services to the covered policyholders. While the ultimate outcome of the rehabilitation is unknown at this time it is not expected to be material to TLA. TLA will monitor the developments and comply with the rehabilitation plan as required.

The impact of the outbreak and continuing spread of the novel coronavirus ("COVID-19") and the related disruption to the worldwide economy are affecting companies across all industries. Worldwide health emergency measures to combat the spread of the virus have caused severe disruption resulting in an economic slowdown. The duration and impact of the COVID-19 public health crises on the financial markets, overall economy and our operations are still uncertain, as is the efficacy of government and central bank interventions. Additionally, we are unable to determine what, if any, further actions our regulators may take in response to the COVID-19 public health crisis and its impact on financial markets and our operations. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of August 4, 2020.

Note 23 - Reinsurance**A. Ceded Reinsurance Report****Section 2 - Ceded Reinsurance Report - Part A**

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - a. For the periods ended June 30, 2020, and December 31, 2019, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$43,041,415 and \$5,480,251, respectively.
 - b. For the periods ended June 30, 2020, and December 31, 2019, the total amount of reinsurance credit taken for this agreement was \$54,482,804 and \$6,937,027, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")**

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Ethics was last updated on January 9, 2020 for technical, administrative and other non-substantive changes.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 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 No
- 11.2 If yes, give full and complete information relating thereto:
The Company has \$235,691,993 of cash and bonds pledged as collateral for derivative activity; \$2,147,700 of FHLB capital stock; \$2,706,244 of short term investments subject to reverse repurchase agreements; and \$68,501,021 of bonds subject to repurchase agreements.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 27,538,411
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 No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,040,990,002	1,225,156,561
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,040,990,002	\$ 1,225,156,561
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [X] No []
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - The fund only or predominantly holds bonds in its portfolio.
 - The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

**TALCOTT RESOLUTION LIFE 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:			
1.1	Long-term mortgages in good standing		Amount	
1.11	Farm mortgages.....	\$		
1.12	Residential mortgages.....	\$	74,764,716	
1.13	Commercial mortgages.....	\$	1,170,464,797	
1.14	Total mortgages in good standing.....	\$	1,245,229,513	
1.2	Long-term mortgages in good standing with restructured terms			
1.21	Total mortgages in good standing with restructured terms.....	\$		
1.3	Long-term mortgage loans upon which interest is overdue more than three months			
1.31	Farm mortgages.....	\$		
1.32	Residential mortgages.....	\$		
1.33	Commercial mortgages.....	\$		
1.34	Total mortgages with interest overdue more than three months.....	\$	.0	
1.4	Long-term mortgage loans in process of foreclosure			
1.41	Farm mortgages.....	\$		
1.42	Residential mortgages.....	\$		
1.43	Commercial mortgages.....	\$		
1.44	Total mortgages in process of foreclosure.....	\$	.0	
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	1,245,229,513	
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
------------------------------	----------------	---------------------	------------------------	----------------------------------	-----------------------------------	-----------------------------	------------------------	--	--

NONE

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1 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	196,280	545,917	209,851	5,716,607	6,668,655	14,186,455
2. Alaska	AK	L	21,079	33,797	43,152	2,700,939	2,798,967	3,478,960
3. Arizona	AZ	L	(247,945)	1,098,870	120,546	2,889,255	3,860,726	8,125,243
4. Arkansas	AR	L	184,766	127,465	78,370	2,134,535	2,525,136	2,391,497
5. California	CA	L	173,373	5,617,833	603,396	88,623,409	95,018,011	71,633,765
6. Colorado	CO	L	360,882	1,370,417	202,509	1,998,955	3,932,763	4,477,613
7. Connecticut	CT	L	680,452	(195,889)	178,425	16,475,146	17,138,134	12,803,795
8. Delaware	DE	L	137,567	19,691	19,774	324,965,499	325,142,531	2,106,081
9. District of Columbia	DC	L	43,060	58,403	19,626	228,431	349,520	1,186,086
10. Florida	FL	L	2,563,790	4,837,135	1,094,458	31,694,009	40,189,392	48,487,933
11. Georgia	GA	L	518,817	1,201,524	324,038	10,576,993	12,621,372	20,915,815
12. Hawaii	HI	L	352,979	430,589	637,130	1,146,447	2,567,145	7,061,559
13. Idaho	ID	L	72,446		48,772	802,943	924,161	1,129,093
14. Illinois	IL	L	1,248,558	2,559,556	291,279	8,239,822	12,339,215	28,133,526
15. Indiana	IN	L	323,227	1,300,937	198,360	9,408,187	11,230,711	6,472,381
16. Iowa	IA	L	1,289,124	2,450	49,705	3,132,018	4,473,297	5,813,611
17. Kansas	KS	L	58,027	41,593	99,723	2,177,598	2,376,941	4,523,561
18. Kentucky	KY	L	101,858	521,818	84,632	4,033,566	4,741,874	9,670,871
19. Louisiana	LA	L	349,472	338,256	117,355	16,266,630	17,071,713	15,067,119
20. Maine	ME	L	90,730	194,666	78,192	1,482,980	1,846,568	6,317,727
21. Maryland	MD	L	570,526	842,420	309,112	5,820,867	7,542,925	9,338,795
22. Massachusetts	MA	L	492,638	340,319	246,481	10,071,703	11,151,141	7,865,719
23. Michigan	MI	L	507,424	928,038	142,392	10,550,899	12,128,753	14,684,070
24. Minnesota	MN	L	1,362,931	801,995	126,121	48,047,030	50,338,077	17,281,516
25. Mississippi	MS	L	163,277	325,606	53,876	1,150,477	1,693,236	5,364,147
26. Missouri	MO	L	172,201	695,422	236,867	5,300,519	6,405,009	9,081,121
27. Montana	MT	L	101,554	186,375	26,640	1,947,366	2,261,935	2,213,048
28. Nebraska	NE	L	(147,825)	166,190	82,853	971,955	1,073,173	2,461,771
29. Nevada	NV	L	(778,243)	166,196	78,860	6,814,085	6,280,898	16,721,901
30. New Hampshire	NH	L	101,534	537,086	38,844	2,350,973	3,028,437	1,497,702
31. New Jersey	NJ	L	2,958,789	3,290,924	162,604	18,856,558	25,268,875	30,255,563
32. New Mexico	NM	L	23,426	36,474	119,074	1,294,108	1,473,082	702,237
33. New York	NY	L	36,928,967	13,273,869	2,723,736	33,153,724	86,080,296	19,990,011
34. North Carolina	NC	L	926,449	4,021,471	338,055	8,494,823	13,780,798	14,720,429
35. North Dakota	ND	L	(30,306)	47,745	12,563	6,113,648	6,143,650	6,760,977
36. Ohio	OH	L	658,929	1,080,469	371,245	10,684,907	12,795,550	17,474,818
37. Oklahoma	OK	L	262,506	648,678	171,037	2,969,099	4,051,320	4,410,113
38. Oregon	OR	L	190,808	1,068,733	99,691	4,673,632	6,032,864	4,391,162
39. Pennsylvania	PA	L	1,455,955	2,988,017	405,198	50,730,849	55,580,019	4,705,809
40. Rhode Island	RI	L	78,059	287,259	39,797	651,668	1,056,783	1,361,504
41. South Carolina	SC	L	5,736,531	(43,170)	172,927	3,792,744	9,659,032	7,257,342
42. South Dakota	SD	L	6,416	108,424	(271)	2,895,471	3,010,040	1,978,069
43. Tennessee	TN	L	459,465	1,257,857	211,550	26,565,649	28,494,521	20,138,935
44. Texas	TX	L	1,429,380	3,305,404	547,646	37,021,302	42,303,732	56,681,935
45. Utah	UT	L	25,992	450,314	51,027	1,320,582	1,847,915	3,910,792
46. Vermont	VT	L	146,932	187,129	322,362	2,363,056	3,019,479	2,467,396
47. Virginia	VA	L	671,834	3,074,818	1,460,883	5,617,894	10,825,429	12,654,436
48. Washington	WA	L	499,335	1,880,054	273,994	16,048,922	18,702,305	1,278,776
49. West Virginia	WV	L	28,050	402,102	65,022	2,564,784	3,059,958	7,586,634
50. Wisconsin	WI	L	319,415	746,887	142,939	11,713,441	12,922,682	945,280
51. Wyoming	WY	L	19,440	59,324	19,352	630,086	728,202	1,742,790
52. American Samoa	AS	N					0	
53. Guam	GU	N	598		573		1,171	43,408
54. Puerto Rico	PR	N	5,041		1,720	453	7,214	19,132
55. US Virgin Islands	VI	N			801		801	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	783,435		805	10,526	794,766	43,997
58. Aggregate Other Alien	OT	XXX	33,232	0	12,123	0	45,355	0
59. Subtotal		XXX	64,683,237	63,267,457	13,567,792	875,887,769	1,017,406,255	582,014,026
90. Reporting entity contributions for employee benefit plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	(86,443)				(86,443)	
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	152,626				152,626	
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	64,749,420	63,267,457	13,567,792	875,887,769	1,017,472,438	582,014,026
96. Plus Reinsurance Assumed		XXX	133	4,125	32	140,450	144,740	
97. Totals (All Business)		XXX	64,749,553	63,271,582	13,567,824	876,028,219	1,017,617,178	582,014,026
98. Less Reinsurance Ceded		XXX	134,671,713	22,717,969	13,567,651	874,428,748	1,045,386,081	580,953,583
99. Totals (All Business) less Reinsurance Ceded		XXX	(69,922,160)	40,553,613	173	1,599,471	(27,768,903)	1,060,443

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX		33,232		12,123		45,355	
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		33,232	0	12,123	0	45,355	0
9401.	XXX						0	
9402.	XXX						0	
9403.	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX		0	0	0	0	0	0

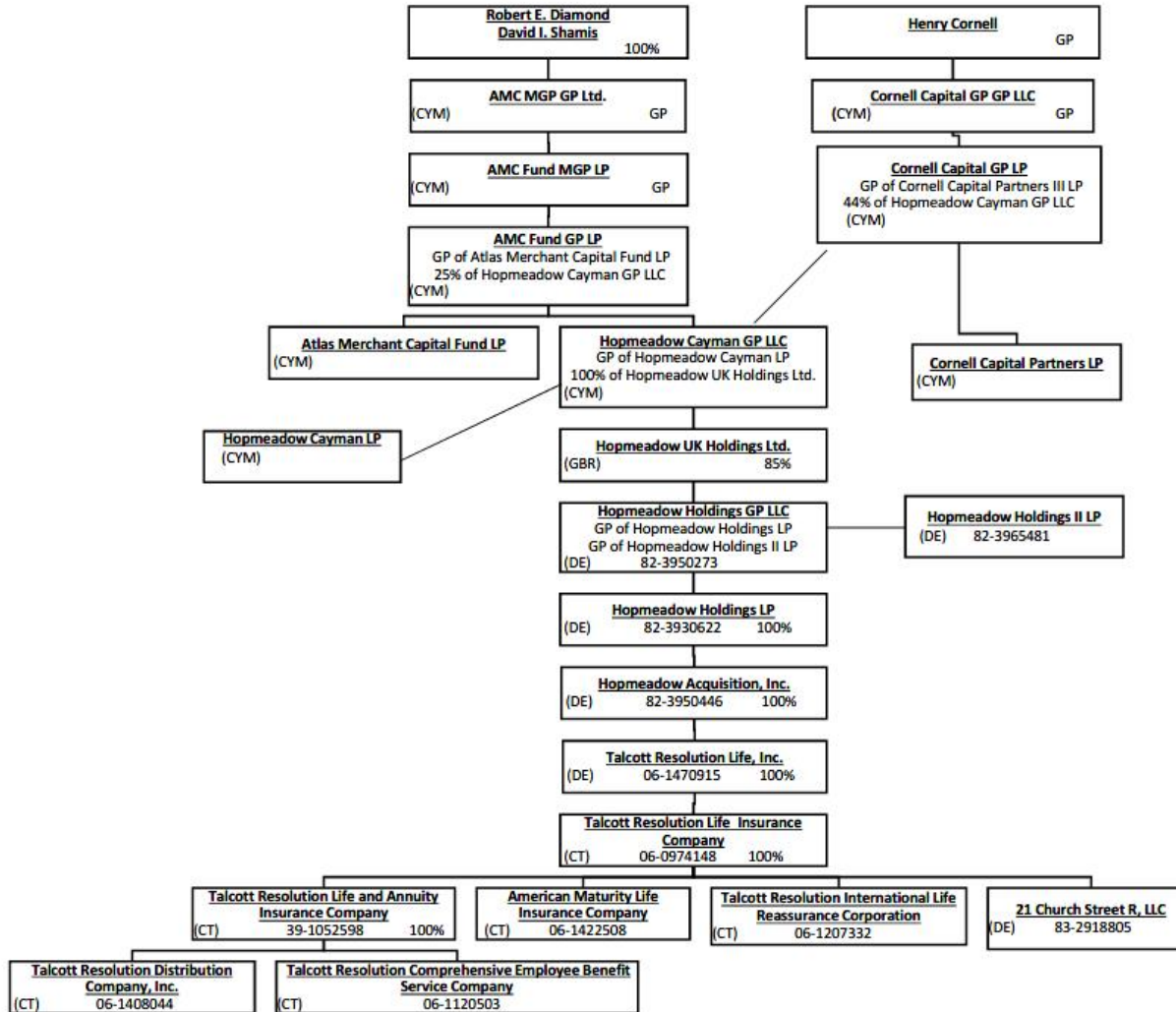
(a) Active Status Count

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

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13

TALCOTT RESOLUTION LIFE 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:



Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds.....	16,858,124	21,236,879
2505. Miscellaneous liabilities.....	3,313,432	1,862,140
2506. Accrued interest on derivatives in a liability position.....	2,723,137	1,132,321
2507. Interest on policy or contract funds due or accrued.....	918,088	1,195,541
2597. Summary of remaining write-ins for Line 25.....	23,812,781	25,426,881

TALCOTT RESOLUTION LIFE 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.....	14,500,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		14,500,000
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	185,897	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	14,314,103	14,500,000
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	14,314,103	14,500,000

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,250,428,475	1,105,232,868
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	128,123,279	213,378,236
2.2 Additional investment made after acquisition.....	25,784,068	89,285,101
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	56,930	58,457
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(104,579)	(4,341,529)
7. Deduct amounts received on disposals.....	158,723,141	153,034,298
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	25,825	150,360
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,245,539,209	1,250,428,475
12. Total valuation allowance.....	(309,696)	(269,303)
13. Subtotal (Line 11 plus Line 12).....	1,245,229,513	1,250,159,172
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,245,229,513	1,250,159,172

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	467,333,796	403,961,752
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,862,417	15,290,611
2.2 Additional investment made after acquisition.....	36,671,252	105,491,636
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	10,269	
5. Unrealized valuation increase (decrease).....	(1,743,827)	13,692,765
6. Total gain (loss) on disposals.....		(3,193)
7. Deduct amounts received on disposals.....	9,352,831	58,974,516
8. Deduct amortization of premium and depreciation.....	8,941	15,047
9. Total foreign exchange change in book/adjusted carrying value.....		2,909
10. Deduct current year's other-than-temporary impairment recognized.....	3,119,493	12,113,121
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	495,652,641	467,333,796
12. Deduct total nonadmitted amounts.....	149,571	250,840
13. Statement value at end of current period (Line 11 minus Line 12).....	495,503,070	467,082,956

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	7,598,021,367	8,285,608,648
2. Cost of bonds and stocks acquired.....	1,213,756,994	1,676,597,701
3. Accrual of discount.....	5,814,507	12,528,347
4. Unrealized valuation increase (decrease).....	222,186,380	(36,660,624)
5. Total gain (loss) on disposals.....	17,841,459	22,172,110
6. Deduct consideration for bonds and stocks disposed of.....	843,213,532	2,333,454,331
7. Deduct amortization of premium.....	14,129,313	29,201,141
8. Total foreign exchange change in book/adjusted carrying value.....	(1,075,095)	165,156
9. Deduct current year's other-than-temporary impairment recognized.....	2,263,539	3,204,034
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,311,176	3,469,535
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	8,198,250,403	7,598,021,367
12. Deduct total nonadmitted amounts.....	12,142,475	12,068,670
13. Statement value at end of current period (Line 11 minus Line 12).....	8,186,107,927	7,585,952,697

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	4,642,248,505	606,000,149	432,345,506	(113,165,101)	4,642,248,505	4,702,738,048		4,460,384,905
2. NAIC 2 (a).....	1,933,146,031	243,139,136	258,408,206	99,914,636	1,933,146,031	2,017,791,597		1,803,090,573
3. NAIC 3 (a).....	159,394,838	20,106,180	26,081,569	8,862,223	159,394,838	162,281,672		135,466,047
4. NAIC 4 (a).....	31,859,886	3,029,205	3,231,745	5,749,556	31,859,886	37,406,902		33,290,529
5. NAIC 5 (a).....	49,399,045	538,747		(5,643,240)	49,399,045	44,294,552		52,435,526
6. NAIC 6 (a).....	219,045			(87,556)	219,045	131,489		9,986
7. Total Bonds.....	6,816,267,350	872,813,417	720,067,026	(4,369,482)	6,816,267,350	6,964,644,259	0	6,484,677,566
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	34,662,672	9,907,150	34,859,000	196,328	34,662,672	9,907,150		34,069,876
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....	11,218,113	74,181		(7)	11,218,113	11,292,286		11,145,921
13. NAIC 6.....	12,801,229	297,477		(9,943)	12,801,229	13,088,762		12,092,197
14. Total Preferred Stock.....	58,682,013	10,278,807	34,859,000	186,378	58,682,013	34,288,199	0	57,307,995
15. Total Bonds and Preferred Stock.....	6,874,949,363	883,092,225	754,926,026	(4,183,104)	6,874,949,363	6,998,932,458	0	6,541,985,561

QSI02

(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 \$.....77,218,154; NAIC 2 \$.....2,435,074; 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.....	21,661,351	XXX.....	21,587,942	50,980	44,103

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,955,306	132,096,183
2. Cost of short-term investments acquired.....	46,161,136	150,468,257
3. Accrual of discount.....	160,423	497,811
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		(13,206)
6. Deduct consideration received on disposals.....	27,606,023	280,069,872
7. Deduct amortization of premium.....	9,491	23,866
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,661,351	2,955,306
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	21,661,351	2,955,306

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	(5,436,226)
2. Cost paid/(consideration received) on additions.....	(126,828,215)
3. Unrealized valuation increase/(decrease).....	248,880,034
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	107,877,769
6. Considerations received/(paid) on terminations.....	104,456,524
7. Amortization.....	(18,247)
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	1,123,845
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	121,142,436
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	121,142,436

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	16,188,832
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(10,348,599)
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.....	(570,692)
3.14 Section 1, Column 18, prior year.....	(3,994,457)
	3,423,765
	3,423,765
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.....	(570,692)
3.24 Section 1, Column 19, prior year.....	(3,994,457)
3.25 SSAP No. 108 adjustments.....	3,423,765
	3,423,765
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(12,958,872)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	(8,964,399)
4.23 SSAP No. 108 adjustments.....	(8,964,399)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	(3,994,473)
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	3,994,473
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).....	5,840,233
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	5,840,233

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	346,936	345,828	453,396	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		47,668	00287Y BR 9	ABBVIE INC.....	2FE.....	345,828	405,727
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	15,394,396	15,551,922	18,421,323	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		2,115,148	3140J8 LL 5	FNMA 30YR.....	1.....	15,551,922	16,306,175
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	86,429	86,406	104,438	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		11,875	3138WJ AU 2	FNMA 30YR.....	1.....	86,406	92,563
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	4,704,466	4,705,604	5,643,488	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		646,381	3138ER NP 1	FNMA 30YR.....	1.....	4,705,604	4,997,107
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	10,462,901	10,001,968	13,809,985	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		1,437,574	31396V NH 7	FNMA_07-26.....	1.....	10,001,968	12,372,411
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	3,331,805	3,331,469	3,923,334	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		457,781	38218G AA 0	GOODG_18-1 - ABS.....	1FE.....	3,331,469	3,465,553
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	2,986,742	2,986,742	3,753,509	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		410,370	83162C ZZ 9	SBAP_18-20K.....	1FE.....	2,986,742	3,343,139
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	28,341,252	29,935,734	45,540,148	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		3,894,010	912810 SE 9	TREASURY BOND.....	1.....	29,935,734	41,646,138
91283#DNO..	BOND WITH INTEREST RATE SWAP..	1.....	34,345,073	34,345,073	45,574,100	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		4,718,919	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU.....	2.....	34,345,073	40,855,181
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	7,825,394	7,825,394	11,932,443	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		447,785	04351L AA 8	ASCENSION HEALTH.....	1FE.....	7,825,394	11,484,658
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	9,899,297	6,937,821	13,788,603	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		566,458	12614Q AK 1	BEST FOODS INC.....	1FE.....	6,937,821	13,222,145
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	7,914,488	8,144,399	7,127,258	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		452,883	17328R BD 0	CGCMT_20-GC46.....	1FE.....	8,144,399	6,674,375
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	21,778,454	22,421,479	34,967,355	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		1,246,207	760719 BH 6	HSBC USA INC.....	1FE.....	22,421,479	33,721,148
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	21,579,478	19,483,339	23,684,600	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		1,234,822	594918 CD 4	MICROSOFT CORPORATION.....	1FE.....	19,483,339	22,449,778
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	4,949,649	4,949,649	5,227,136	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		283,229	645869 G* 3	NEW JERSEY NATURAL GAS CO.....	1FE.....	4,949,649	4,943,907
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	13,364,051	13,364,051	20,630,247	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		764,718	677704 A6 5	OHIO UNIV.....	1FE.....	13,364,051	19,865,528
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	6,929,508	4,451,000	9,523,050	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		396,521	773903 AC 3	ROCKWELL AUTOMATION INC.....	1FE.....	4,451,000	9,126,529
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	5,944,528	5,786,934	6,703,728	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		340,158	91324P EA 6	UNITEDHEALTH GROUP INC.....	1FE.....	5,786,934	6,363,570
PENDING.....	BOND WITH INTEREST RATE SWAP..	1.....	9,815,153	10,263,008	12,000,183	06/04/2020	06/08/2050	SWP: 1.12%(3ML) 06/08/50.....		561,643	254687 AH 9	WALT DISNEY CO.....	1FE.....	10,263,008	11,438,540
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,596,232	7,198,702	12,550,492	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		3,888,043	00287Y BD 0	ABBVIE INC.....	2FE.....	7,198,702	8,662,449
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	11,683,363	11,635,092	22,599,771	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		6,886,571	20030N CM 1	COMCAST CORPORATION.....	1FE.....	11,635,092	15,713,200
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,879,850	3,948,545	6,607,555	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,286,915	12593Y BE 2	COMM_16-CR28.....	1FM.....	3,948,545	4,320,640
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	2,283,124	2,376,475	4,376,929	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,345,751	126408 HN 6	CSX CORP.....	2FE.....	2,376,475	3,031,178
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	4,352,733	4,352,601	7,017,911	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,565,648	269330 AA 4	E3_19-1 - ABS.....	1FE.....	4,352,601	4,452,262
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,947,227	1,989,645	3,267,657	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,147,762	50190D AJ 5	LCCM_17-LC26.....	1FM.....	1,989,645	2,119,896
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	12,664,181	12,664,181	19,650,528	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		7,464,698	629682 AA 3	NADG_19-1 - ABS.....	1FE.....	12,664,181	12,185,830
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,559,118	3,558,055	5,661,492	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,097,865	86212X AA 8	STR_19-1 - ABS.....	1FE.....	3,558,055	3,563,627
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	15,483,377	15,556,192	24,932,076	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		9,126,428	89172U AD 0	TPMT_16-4.....	1FE.....	15,556,192	15,805,648
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	19,143,147	19,337,458	31,274,504	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		11,283,621	89173H AC 0	TPMT_17-2.....	1FM.....	19,337,458	19,990,883
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,407,648	3,493,772	5,810,151	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,008,583	95001Q AX 9	WFCM_18-C46.....	1FM.....	3,493,772	3,801,568
9999999999	Total.....			291,028,539	426,557,390	XXX	XXX	XXX	0	70,136,035	XXX	XXX	XXX	291,028,539	356,421,355

QS105

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.....	2	187,412,937	2	187,419,720	0	0	0	0	2	187,412,937
2. Add: Opened or acquired transactions.....			1	103,627,074					1	103,627,074
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	48,634	XXX		XXX		XXX		XXX	48,634
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	41,851	XXX	18,255	XXX		XXX		XXX	60,106
7. Ending Inventory.....	2	187,419,720	3	291,028,539	0	0	0	0	3	291,028,539

90106

TALCOTT RESOLUTION LIFE 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.....	121,142,436
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,840,233
3.	Total (Line 1 plus Line 2).....	126,982,669
4.	Part D, Section 1, Column 5.....	384,061,922
5.	Part D, Section 1, Column 6.....	(257,079,253)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	217,118,421
8.	Part B, Section 1, Column 13.....	(634,749)
9.	Total (Line 7 plus Line 8).....	216,483,672
10.	Part D, Section 1, Column 8.....	479,146,563
11.	Part D, Section 1, Column 9.....	(262,662,891)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	107,787,411
14.	Part B, Section 1, Column 20.....	3,774,100
15.	Part D, Section 1, Column 11.....	111,561,511
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

TALCOTT RESOLUTION LIFE INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	145,131,220	96,778,764
2. Cost of cash equivalents acquired.....	3,359,457,458	8,301,722,297
3. Accrual of discount.....	933,355	7,789,143
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(4,525)	(278)
6. Deduct consideration received on disposals.....	3,221,522,032	8,261,130,713
7. Deduct amortization of premium.....		27,993
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	283,995,477	145,131,220
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	283,995,477	145,131,220

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

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
	City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHMOK4486	BALTIMORE	MD		04/30/2020	5.480	27,312,896	(171,944)	91,734,764
BHM1TM2K0	MIAMI	FL		06/01/2020	3.440		955,856	1,741,867
BHM1YFLA0	LACEY	WA		04/23/2020	3.260		227,822	458,778
BHM21Z2L7	PHILLIPSBURG	NJ		06/30/2020	2.460		9,607,308	17,522,678
BHM240KZ0	ANAHEIM	CA		06/30/2020	3.100	5,600,000		11,312,000
BHM242AQ7	CHARLOTTE	NC		06/30/2020	3.200	3,800,000		5,852,904
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	36,712,896	10,619,042	128,622,991
0899999. Total - Mortgages in Good Standing				XXX	XXX	36,712,896	10,619,042	128,622,991
3399999. Total Mortgages				XXX	XXX	36,712,896	10,619,042	128,622,991

SCHEDULE B - PART 3

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

QE02

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	
	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)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
BHM01VL05	GAITHERSBURG	MD		09/28/2006	04/01/2020	72,522							72,522	72,522			0
BHM21LBR5	MADISON	WI		01/01/2001	04/01/2020								(10,155)	(10,155)			0
BHMMERIT3	MULTI-CITY	MD		09/14/2011	04/01/2020	49,402							49,402	49,402			0
0199999. Total - Mortgages Closed by Repayment						121,924	0	0	0	0	0	0	111,769	111,769	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	06/01/2020	48,078							48,078	48,078			0
BHM01FKF8	BALTIMORE	MD		12/21/2005	06/01/2020	74,672							74,672	74,672			0
BHM01JC69	NEW YORK	NY		05/10/2019	06/01/2020	33,388		(2,718)			(2,718)		30,670	30,670			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	06/01/2020	183,059							183,059	183,059			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	06/01/2020	7,072		59			59		7,131	7,131			0
BHMOJEHH2	MULTI-CITY	MU		04/14/2011	06/01/2020	5,408							5,408	5,408			0
BHMOJEH22	MULTI-CITY	MU		04/14/2011	06/01/2020	23,345							23,345	23,345			0
BHMOJEJK3	MULTI-CITY	MU		04/14/2011	06/01/2020	153,012							153,012	153,012			0
BHMOJEJL1	MULTI-CITY	MU		05/10/2019	06/01/2020	34,047		(359)			(359)		33,688	33,688			0
BHMOJEJN7	MULTI-CITY	MU		05/10/2019	06/01/2020	33,887		(378)			(378)		33,509	33,509			0
BHMOJEP2	SANTA BARBARA	CA		04/14/2011	06/01/2020	19,846							19,846	19,846			0
BHMOJMW53	STAMFORD	CT		03/18/2011	06/01/2020	166,760							166,760	166,760			0
BHMOKJGK3	ALEXANDRIA	VA		10/11/2011	04/01/2020	35,052		(885)			(885)		34,167	35,937			0
BHMOKTYC9	NEWPORT BEACH	CA		09/28/2011	06/01/2020	64,834							64,834	64,834			0
BHMOKTYD7	IRVINE	CA		09/28/2011	06/01/2020	11,788							11,788	11,788			0
BHMOKTYG0	IRVINE	CA		10/26/2011	06/01/2020	92,205							92,205	92,205			0
BHMOL66Z8	MULTI-CITY	MU		04/11/2012	06/01/2020	22,638							22,638	22,638			0
BHMOL6753	MULTI-CITY	MU		04/11/2012	06/01/2020	41,836		(387)			(387)		41,448	41,448			0

SCHEDULE B - PART 3

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

1 Loan Number	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	
	2 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)						13 Total Foreign Exchange Change in Book Value
BHMOL8327	IRVINE	CA		03/28/2012	06/01/2020	70,341						70,341	70,341			0	
BHMOL8411	IRVINE	CA		03/28/2012	06/01/2020	64,479						64,479	64,479			0	
BHMOL8429	NEWPORT BEACH	CA		03/28/2012	06/01/2020	41,032						41,032	41,032			0	
BHMOL8BN5	GLEN BURNIE	MD		11/30/2011	06/01/2020	17,179						17,179	17,179			0	
BHMOLC8T7	SAN BRUNO	CA		01/08/2020	06/01/2020							190,182	190,182			0	
BHMOLKG86	ENCINITAS	CA		02/16/2012	06/01/2020	110,918						110,918	110,918			0	
BHMOLZHT6	CARLSBAD	CA		04/03/2012	06/01/2020	17,494						17,494	17,494			0	
BHMOM2AN8	CHICAGO	IL		04/24/2012	06/01/2020	72,412						72,412	72,412			0	
BHMOM2C06	EVANSTON	IL		04/28/2015	06/01/2020	29,751						29,751	29,751			0	
BHMOM3UB0	BELLEVUE	WA		07/17/2012	05/01/2020	789,876						789,876	789,876			0	
BHMOMH1N5	WASHINGTON	DC		06/28/2012	06/01/2020	57,599						57,599	57,599			0	
BHMOMN8Z8	MULTI-CITY	MU		05/10/2019	06/01/2020	9,655		(403)		(403)		9,253	9,253			0	
BHMOSMD47	FALLS CHURCH	VA		04/28/2015	06/01/2020	11,070						11,070	11,070			0	
BHMOT2SQ5	BOSTON	MA		04/28/2015	05/01/2020	5,272						5,272	5,272			0	
BHMTLCP2	SECAUCUS	NJ		06/27/2013	06/01/2020	55,134						55,134	55,134			0	
BHM0U02F9	BOSTON	MA		04/28/2015	06/01/2020	12,563						12,563	12,563			0	
BHM0UBFX2	NEW YORK	NY		08/07/2013	06/01/2020	29,892						29,892	29,892			0	
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	06/01/2020	27,827						27,827	27,827			0	
BHM0UPQ68	BOSTON	MA		09/13/2013	05/01/2020	27,123						27,123	27,123			0	
BHM0V2CJ5	DALLAS	TX		10/03/2013	06/01/2020	29,770	(275)			(275)		29,495	29,770			0	
BHMOXQNM1	TIMONIUM	MD		01/15/2014	05/01/2020	91,562						91,562	91,562			0	
BHM13T3U0	CHARLESTON	SC		05/10/2019	06/01/2020	36,380		(77)		(77)		36,303	36,303			0	
BHM15T4C7	LAUREL	MD		05/10/2019	06/01/2020	29,399		1,417		1,417		30,816	30,816			0	
BHM15X6S1	GLEN MILLS	PA		05/10/2019	05/01/2020	40,949		1,712		1,712		42,661	42,661			0	
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	06/01/2020	59,916						59,916	59,916			0	
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	06/01/2020	44,681						44,681	44,681			0	
BHM1EZCW0	RALEIGH	NC		01/19/2016	06/01/2020	20,888						20,888	20,888			0	
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	06/01/2020	18,060						18,060	18,060			0	
BHM1K89H0	CARROLLTON	TX		02/16/2017	06/01/2020	46,274						46,274	46,274			0	
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016	05/01/2020	32,623						32,623	32,623			0	
BHM1MK122	CHARLESTON	SC		01/20/2017	05/01/2020	134,752						134,752	134,752			0	
BHM1R8X11	JERICO	NY		08/31/2017	05/01/2020	227,393		2,282		2,282		229,675	229,675			0	
BHM1T12H3	COLUMBUS	OH		12/19/2017	05/01/2020	10,762						10,762	10,762			0	
BHM1TLYF8	ARLINGTON	TX		06/28/2018	06/01/2020	250,452						250,452	250,452			0	
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	04/01/2020	2,102		4		4		2,106	2,106			0	
BHM1ZBA51	WILMINGTON	SC		05/10/2019	04/01/2020	14,396						14,396	14,396			0	
BHM20ZLX1	DEAR PARK	NY		09/30/2019	06/01/2020	58,177						58,177	58,177			0	
BHM21C6E0	MIAMI	FL		08/14/2019	06/01/2020	12,017		45		45		12,062	12,062			0	
BHM21LBR5	MADISON	WI		02/11/2020	06/01/2020							60,380	60,380			0	
0299999	Total - Mortgages With Partial Repayments					3,661,098	0	38	0	0	38	0	3,911,697	3,913,743	0	0	0
Mortgages Disposed																	

QE02.1

SCHEDULE B - PART 3

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

1 Loan Number	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
	2 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)						13 Total Foreign Exchange Change in Book Value
BHM01VL05.....	GAITHERSBURG.....	MD.....	.....	09/28/2006....	04/22/2020....	.....6,944,113	.....	.....	.....	.....	.....0	.....6,944,113	.....6,944,113	.....	.....	.....0
BHM0K8FC6.....	FOSTER CITY.....	CA.....	.....	04/29/2011....	05/01/2020....	.....18,655,000	.....	.....	.....	.....	.....0	.....18,655,000	.....18,655,000	.....	.....	.....0
BHM0K8FD4.....	FOSTER CITY.....	CA.....	.....	04/29/2011....	05/01/2020....	.....14,770,000	.....	.....	.....	.....	.....0	.....14,770,000	.....14,770,000	.....	.....	.....0
BHM0K8FE2.....	FOSTER CITY.....	CA.....	.....	04/29/2011....	05/01/2020....	.....13,375,000	.....	.....	.....	.....	.....0	.....13,375,000	.....13,375,000	.....	.....	.....0
BHM0SVJL3.....	ANAHEIM.....	MA.....	.....	04/28/2015....	06/30/2020....	.....3,000,000	.....	.....	.....	.....	.....0	.....3,000,000	.....3,000,000	.....	.....	.....0
BHM0XVNF5.....	CORAL SPRINGS.....	US.....	.....	04/28/2015....	04/01/2020....	.....2,000,000	.....	.....	.....	.....	.....0	.....2,000,000	.....2,000,000	.....	.....	.....0
BHM1YFLA0.....	LACEY.....	WA.....	.....	04/23/2020....	04/30/2020....	.....1,988,303	.....	.....2,860	.....	.....	.....2,860	.....3,173,535	.....3,199,992	.....	.....26,457	.....26,457
BHMMERIT3.....	MULTI-CITY.....	MD.....	.....	09/14/2011....	04/15/2020....	.....19,812,896	.....	.....	.....	.....	.....0	.....19,812,896	.....19,812,896	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						.....80,545,312	.....0	.....2,860	.....0	.....0	.....2,860	.....81,730,544	.....81,757,001	.....0	.....26,457	.....26,457
0599999. Total Mortgages.....						.....84,328,334	.....0	.....2,898	.....0	.....0	.....2,898	.....85,754,010	.....85,782,513	.....0	.....26,457	.....26,457

QE02.2

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		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
BHM1ZK V7 4	APOLLO INVESTMENT FUND IX LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		06/26/2020.....	.....3		1,727,785		15,747,411	0.084	
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP.....	CHEVY CHASE.....	MD.....	CAPITAL CALL.....		04/01/2020.....	.....3		61,925		801,732	2.488	
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		05/26/2020.....	.....3		859,403		2,693,702	0.082	
BHM1UW 77 0	BRYNWOOD PARTNERS VIII LP.....	GREENWICH.....	CT.....	CAPITAL CALL.....		04/21/2020.....	.....3		599,461		1,364,592	0.486	
BHM1VF GN 1	CAPITAL PARTNERS INCOME FUND III L.....	NORWALK.....	CT.....	CAPITAL CALL.....		04/06/2020.....	.....3		87,500		11,049,383	2.917	
BHM02X 9R 5	CARLYLE PARTNERS V L.P.....	WASHINGTON.....	DC.....	CAPITAL CALL.....		05/05/2020.....	.....3		120,519		3,227,582	0.118	
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP.....	CHARLOTTE.....	NC.....	CAPITAL CALL.....		04/17/2020.....	.....3		25,949		932,167	1.902	
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP.....	CHARLOTTE.....	NC.....	CAPITAL CALL.....		04/17/2020.....	.....3		25,952		3,350,856	1.941	
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP.....	BOSTON.....	MA.....	CAPITAL CALL.....		05/15/2020.....	.....3		657,943		5,078,495	3.257	
BHM1CS 2E 9	CORTEC GROUP FUND VI LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		04/29/2020.....	.....3		254,312		2,794,149	2.650	
BHM0L7 3Z 9	EDG PARTNERS II LP.....	ATLANTA.....	GA.....	CAPITAL CALL.....		04/30/2020.....	.....3		32,287		114,222	3.373	
BHM14X G2 8	FS EQUITY PARTNERS VII LP.....	LOS ANGELES.....	CA.....	CAPITAL CALL.....		05/11/2020.....	.....3		89,696		404,791	0.426	
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		04/09/2020.....	.....3		379,707		5,123,103	1.069	
BHM25U 4A 6	GLOBAL LONG SHORT PARTNERS SPV LTD.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....		06/30/2020.....	.....13					0.038	
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.....	NEW YORK.....	NY.....	CAPITAL CALL.....		04/13/2020.....	.....3		137,391			4.689	
BHM25F BE 3	MADISON INDUSTRIES HOLDINGS LLC.....	CHICAGO.....	IL.....	DIRECT WITH ISSUER.....		06/01/2020.....		450,000			8,550,000	0.857		
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		06/30/2020.....	.....3		22,965		5,536,790	1.833	
BHM1Q2 BC 5	MPE PARTNERS II LP.....	BOSTON.....	MA.....	CAPITAL CALL.....		04/01/2020.....	.....3		1,269,347		5,249,961	5.234	
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP.....	ATLANTA.....	GA.....	CAPITAL CALL.....		04/21/2020.....	.....3		34,184		2,119,938	2.489	
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		04/02/2020.....	.....3		2,441,379		2,154,762	1.729	
BHM1T8 E2 8	PAMLICO CAPITAL IV LP.....	CHARLOTTE.....	NC.....	CAPITAL CALL.....		06/12/2020.....	.....3		470,179		1,179,789	0.824	
BHM1NB HY 4	PARTHENON INVESTORS V LP.....	BOSTON.....	MA.....	CAPITAL CALL.....		04/17/2020.....	.....3		1,095,708		4,351,490	1.267	
BHM25F TM 6	POLK GROUP HOLDINGS LP - A1.....	LAKELAND.....	FL.....	VARIOUS.....		06/03/2020.....		735,167				3.660		
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I.....	NEW YORK.....	NY.....	CAPITAL CALL.....		04/17/2020.....	.....3		143,116		4,026,780	4.938	
BHM1JV Y9 1	SAW MILL CAPITAL PARTNERS II LP.....	BRIARCLIFF MANOR.....	NY.....	CAPITAL CALL.....		04/20/2020.....	.....3		2,252,089		6,178,707	4.051	
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....		06/24/2020.....	.....3		1,562,263		8,868,918	1.010	
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP.....	DALLAS.....	TX.....	CAPITAL CALL.....		04/20/2020.....	.....3		1,229,996		10,079,142	3.722	
BHM19E G1 7	UPFRONT GROWTH I LP.....	SANTA MONICA.....	CA.....	CAPITAL CALL.....		04/03/2020.....	.....1		5,926		1,240,868	6.644	
BHM1SZ U2 1	UPFRONT GROWTH II LP.....	SANTA MONICA.....	CA.....	CAPITAL CALL.....		04/03/2020.....	.....1		142,976		1,316,899	16.238	
BHM197 VC 1	UPFRONT V LP.....	SANTA MONICA.....	CA.....	CAPITAL CALL.....		04/03/2020.....	.....1		147,765		980,208	1.824	
BHM1SY 9W 2	UPFRONT VI LP.....	SANTA MONICA.....	CA.....	CAPITAL CALL.....		04/03/2020.....	.....1		560,843		5,207,819	3.123	
BHM1UE C8 2	VMG PARTNERS IV LP.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....		04/16/2020.....	.....3		22,216		8,019,270	2.201	
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP.....	CHICAGO.....	IL.....	CAPITAL CALL.....		06/25/2020.....	.....3		426,980		1,276,901	1.445	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								1,185,167		16,887,762	0	129,020,427	XXX.....

QE03

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL		04/17/2020			162,501		730,017	12.747
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	162,501	0	730,017	XXX
4899999. Subtotal - Unaffiliated								1,185,167	17,050,263	0	129,750,445	XXX
5099999. Totals								1,185,167	17,050,263	0	129,750,445	XXX

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
BHM0JB RQ 7	AEA INVESTORS CAYMAN FEEDER LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/28/2015	05/06/2020	6,625	(5,568)					(5,568)		1,058	1,058			0	6,639
BHM12K V7 4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2019	06/26/2020	360,202	50,984					50,984		411,186	411,186			0	8,401
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/21/2012	06/25/2020	27,589	461					461		28,050	28,050			0	3,372
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	10/11/2012	06/16/2020	271,283	(40,843)					(40,843)		230,440	230,440			0	20,303
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	09/21/2017	06/26/2020	3,072	(249)					(249)		2,823	2,823			0	
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC	MINNETONKA	MN	HIMCO OPERATIONAL TRANSACTION	05/02/2006	05/29/2020		13					13		13	13			0	(13)
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	10/26/2015	06/12/2020	29,238	(2,779)					(2,779)		26,459	26,459			0	
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016	04/09/2020	17,952	239					239		18,191	18,191			0	
BHM01E 1X 3	GARTMORE RIVERVIEW DIVERSIFIED OPP	RED BANK	NY	CAPITAL DISTRIBUTION	04/28/2006	06/16/2020	51,810	65,725					65,725		117,535	117,535			0	(192)
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL DISTRIBUTION	01/15/2020	06/29/2020							0		27,085	27,085			0	4,714
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2017	06/30/2020	27,442	(422)					(422)		27,020	27,020			0	4,261
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2017	04/17/2020	31,183	4,239					4,239		35,422	35,422			0	57
991036 20 3	THE RESOLUTE FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/25/2004	05/28/2020	1						0		1	1			0	(1)
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL DISTRIBUTION	03/24/2017	04/17/2020	445,604	79,396					79,396		525,000	525,000			0	5,108
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	09/02/2015	06/19/2020	44,817	(8,847)					(8,847)		35,970	35,970			0	(568)
BHM1KJ Y0 5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	CAPITAL DISTRIBUTION	10/28/2016	06/30/2020	360,584	(126,754)					(126,754)		233,830	233,830			0	
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	07/29/2015	06/30/2020	785,175	(122,934)					(122,934)		662,241	662,241			0	90
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,462,578	(107,340)	0	0	0	(107,340)	0	2,382,324	2,382,324	0	0	0	0	52,171
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
BHM14W AW 0	BROOKDALE ON THE PARK	NAPERVILLE	IL	CAPITAL DISTRIBUTION	01/13/2015	04/30/2020	171,108	177,191					177,191		348,299	348,299			0	(9,402)

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	
BHM1B0 E5 7	COLUMBIA TRAILS.....		GRESHAM.....	OR..	CAPITAL DISTRIBUTION.....	01/25/2017	05/29/2020	.....	.....89	.....	.....	.....	.....89	.....	.....89	.....89	.....	.....	.....0	.....(89)
BHM0RB 8D 8	SAVANNAH AT PARK PLACE (JV EQUITY).....		ATLANTA.....	GA..	CAPITAL DISTRIBUTION.....	07/07/2014	05/28/2020	.....	.....233	.....	.....	.....	.....233	.....	.....233	.....233	.....	.....	.....0	.....(233)
BHM10S JZ 7	SIGNATURE CLUB (JV EQUITY).....		ANN ARBOR.....	MI..	CAPITAL DISTRIBUTION.....	09/01/2016	05/28/2020	.....	.....275	.....	.....	.....	.....275	.....	.....275	.....275	.....	.....	.....0	.....(275)
BHM024 NH 5	SQUARE MILE PARTNERS II LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	12/27/2007	05/29/2020	.....4	.....35,574	.....	.....	.....	.....35,574	.....	.....35,578	.....35,578	.....	.....	.....0	.....(35,578)
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....171,113	.....213,362	.....0	.....0	.....0	.....213,362	.....0	.....384,475	.....384,475	.....0	.....0	.....0	.....(45,577)
4899999. Subtotal - Unaffiliated.....							2,633,691106,022000106,02202,766,7982,766,79800006,593
5099999. Totals.....							2,633,691106,022000106,02202,766,7982,766,79800006,593

QE03.2

TALCOTT RESOLUTION LIFE 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
Bonds - U.S. Government									
912810 SL 3	TREASURY BOND.....		05/12/2020.....	Various.....		53,752,137	46,500,000	220,352	1.....
0599999	Total - Bonds - U.S. Government.....					53,752,137	46,500,000	220,352	XXX.....
Bonds - All Other Government									
445545 AL 0	HUNGARY (REPUBLIC OF).....	D.....	05/26/2020.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		1,486,790	1,324,000	12,167	2FE.....
718286 CJ 4	PHILIPPINES (REPUBLIC OF).....	D.....	04/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		1,200,000	1,200,000		2FE.....
X7330Y CT 0	CROATIA (REPUBLIC OF).....	D.....	06/29/2020.....	BARCLAYS CAPITAL INC.....		1,327,200	1,200,000	15,950	2FE.....
29135L AH 3	ABU DHABI (EMIRATE OF).....	D.....	04/14/2020.....	Various.....		1,017,900	1,000,000		1FE.....
58518N 2A 9	MEGLOBAL CANADA ULC.....	A.....	05/12/2020.....	JP MORGAN SECURITIES LLC.....		400,000	400,000		2FE.....
74727P BA 8	QATAR (STATE OF).....	D.....	04/15/2020.....	BANC OF AMERICA SECURITIES LLC.....		433,920	400,000	1,467	1FE.....
74727P BD 2	QATAR (STATE OF).....	D.....	04/07/2020.....	DEUTSCHE BANK SECURITIES INC.....		399,240	400,000		1FE.....
1099999	Total - Bonds - All Other Government.....					6,265,050	5,924,000	29,584	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
3137FT G2 7	FHMS_K109 IS.....		05/21/2020.....	BANC OF AMERICA SECURITIES LLC.....		3,362,496		35,790	1.....
3137FT ZS 9	FHMS_K110 IS.....		06/17/2020.....	MORGAN STANLEY & CO. LLC.....		1,959,097		16,870	1.....
3137FT FU 6	FHMS_K738 IS.....		05/08/2020.....	GOLDMAN SACHS & CO LLC.....		2,703,512		19,253	1.....
3137FT FW 2	FHMS_K738 IS.....		05/08/2020.....	GOLDMAN SACHS & CO LLC.....		637,545		4,120	1.....
56035D BW 1	MAIN STR NAT GAS INC GA GAS SU.....		05/01/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		1,486,916	1,270,000	29,986	1FE.....
76913C BF 5	RIVERSIDE CNTY CALIF PENSION OBLIG.....		04/28/2020.....	RAYMOND JAMES & ASSOCIATES, INC.....		10,247,968	10,105,000		1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					20,397,532	11,375,000	106,019	XXX.....
Bonds - Industrial and Miscellaneous									
009158 AZ 9	AIR PRODUCTS AND CHEMICALS INC.....		04/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		7,538,983	7,560,000		1FE.....
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC.....		04/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		5,026,636	5,045,000		1FE.....
02209S BK 8	ALTRIA GROUP INC.....		05/04/2020.....	BARCLAYS CAPITAL INC.....		6,057,030	6,106,000		2FE.....
06051G JB 6	BANK OF AMERICA CORP.....		04/22/2020.....	BANC OF AMERICA SECURITIES LLC.....		14,730,000	14,730,000		1FE.....
097023 CW 3	BOEING CO.....		04/30/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		30,000,000	30,000,000		2FE.....
12513G BE 8	CDW LLC / CDW FINANCE CORP.....		04/16/2020.....	JP MORGAN SECURITIES LLC.....		29,000	29,000		1Z.....
15135B AR 2	CENTENE CORPORATION.....		05/08/2020.....	EXCHANGE.....		812,306	810,000	14,535	3FE.....
15135B AT 8	CENTENE CORPORATION.....		05/08/2020.....	EXCHANGE.....		13,477,663	12,892,000	251,752	3FE.....
23311V AJ 6	DCP MIDSTREAM OPERATING LP.....		06/19/2020.....	Various.....		476,769	476,000		3FE.....
294429 AS 4	EQUIFAX INC.....		04/22/2020.....	JP MORGAN SECURITIES LLC.....		3,785,793	3,793,000		2FE.....
345370 CV 0	FORD MOTOR COMPANY.....		04/17/2020.....	GOLDMAN SACHS & CO LLC.....		120,000	120,000		1Z.....
345370 CW 8	FORD MOTOR COMPANY.....		04/17/2020.....	GOLDMAN SACHS & CO LLC.....		240,000	240,000		1Z.....
345397 A6 0	FORD MOTOR CREDIT COMPANY LLC.....		06/16/2020.....	MORGAN STANLEY & CO. LLC.....		560,000	560,000		3FE.....
34528Q HF 4	FORDF_19-4.....		04/27/2020.....	DEUTSCHE BANK SECURITIES INC.....		9,625,000	10,000,000	9,489	1FE.....
36258R BC 6	GSMS_20-GC47 IS.....		05/12/2020.....	GOLDMAN SACHS & CO LLC.....		3,627,557		28,345	1FE.....
46647P BP 0	JP MORGAN CHASE & CO.....		05/06/2020.....	JP MORGAN SECURITIES LLC.....		10,795,000	10,795,000		1FE.....
46647P BM 7	JPMORGAN CHASE & CO.....		04/15/2020.....	JP MORGAN SECURITIES LLC.....		20,000,000	20,000,000		1FE.....
539830 BQ 1	LOCKHEED MARTIN CORPORATION.....		05/15/2020.....	MORGAN STANLEY & CO. LLC.....		5,268,919	5,315,000		1FE.....
571903 BD 4	MARRIOTT INTERNATIONAL INC.....		04/14/2020.....	BANC OF AMERICA SECURITIES LLC.....		4,826,807	4,827,000		1Z.....
594918 CC 6	MICROSOFT CORPORATION.....		06/01/2020.....	HIMCO OPERATIONAL TRANSACTION.....		29,407,761	29,437,000		1FE.....
594918 CD 4	MICROSOFT CORPORATION.....		06/01/2020.....	HIMCO OPERATIONAL TRANSACTION.....		19,680,009	21,799,809		1FE.....
694308 JJ 7	PACIFIC GAS AND ELECTRIC COMPANY.....		06/16/2020.....	JP MORGAN SECURITIES LLC.....		24,842,250	25,000,000		2FE.....
720186 AM 7	PIEDMONT NATURAL GAS COMPANY INC.....		05/18/2020.....	MIZUHO SECURITIES USA INC.....		9,928,700	10,000,000		2FE.....
75513E AC 5	RAYTHEON TECHNOLOGIES CORPORATION.....		05/14/2020.....	DEUTSCHE BANK SECURITIES INC.....		9,966,700	10,000,000		1Z.....
913017 BT 5	RAYTHEON TECHNOLOGIES CORPORATION.....		05/20/2020.....	RBC CAPITAL MARKETS, LLC.....		9,801,120	8,000,000	171,000	2FE.....
80282K AP 1	SANTANDER HOLDINGS USA INC.....		06/24/2020.....	JANE STREET EXECUTION SERVICES LLC.....		1,768,416	1,635,000	32,573	2FE.....

QE04

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
879369 AE 6	TELEFLEX INCORPORATED		04/21/2020	JP MORGAN SECURITIES LLC		567,000	560,000	10,768	3FE
879369 AF 3	TELEFLEX INCORPORATED		05/29/2020	GOLDMAN SACHS & CO LLC		445,188	425,000	928	3FE
883203 CA 7	TEXTRON INC		05/08/2020	CITIGROUP GLOBAL MARKETS, INC		12,695,555	12,700,000	75,671	2FE
91324P DY 5	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		4,373,634	4,505,000		1FE
91324P DZ 2	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		5,835,719	6,005,000		1FE
91324P EA 6	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAPITAL INC		5,845,567	6,005,000		1FE
98212B AM 5	WPX ENERGY INC		06/03/2020	WELLS FARGO ADVISORS, LLC		52,000	52,000		3FE
00119T AA 2	AGL_20-5A - ABS		05/27/2020	MIZUHO SECURITIES USA INC		20,835,000	20,835,000		1FE
00178U AC 3	AMSR_20-SFR2 - ABS		06/25/2020	Various		3,260,865	3,250,000	967	1FE
038522 AR 9	ARAMARK SERVICES INC		04/23/2020	Various		399,713	399,000		4FE
03969A AN 0	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	05/28/2020	CITIGROUP GLOBAL MARKETS, INC		202,005	201,000	438	3FE
03969A AQ 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/06/2020	Various		657,313	650,000		4FE
05454N AA 7	AXALTA COATING SYSTEMS US HOLDINGS	D	06/02/2020	Various		542,178	538,000		4FE
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC	D	04/15/2020	MORGAN STANLEY & CO. LLC		1,202,925	1,200,000		2FE
11135F AR 2	BROADCOM INC		05/05/2020	WELLS FARGO ADVISORS, LLC		12,109,723	12,125,000		2FE
22534B AE 4	CAALT_18-1A		06/01/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,989,875	6,970,000	13,138	1FE
22535F AC 8	CAALT_18-2A		06/01/2020	CREDIT SUISSE SECURITIES (USA) LLC		6,668,163	6,595,000	13,718	1FE
22534D AE 0	CAALT_18-3		06/05/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,054,505	2,025,000	5,454	1FE
22823R AA 7	CCITY_20-1A - ABS	C	06/17/2020	CITIGROUP GLOBAL MARKETS, INC		20,000,000	20,000,000		1FE
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA		05/11/2020	CITIGROUP GLOBAL MARKETS, INC		138,199	137,000	194	3FE
19687X AA 5	COLT_19-1		05/11/2020	HILLTOP SECURITIES		362,039	358,343	443	1FM
21039C AA 2	CONSTELLIUM SE	D	06/16/2020	DEUTSCHE BANK SECURITIES INC		523,275	520,000		4FE
12656C AC 9	CPS_20-B		06/03/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,999,721	3,000,000		1FE
12656C AE 5	CPS_20-B		06/03/2020	CREDIT SUISSE SECURITIES (USA) LLC		3,599,510	3,600,000		1FE
30167H AE 8	EART_20-1A		06/05/2020	CITIGROUP GLOBAL MARKETS, INC		2,613,450	2,620,000	4,349	1FE
30167Y AC 5	EART_20-2A		06/02/2020	DEUTSCHE BANK SECURITIES INC		4,999,387	5,000,000		1FE
30167Y AE 1	EART_20-2A		06/02/2020	DEUTSCHE BANK SECURITIES INC		13,068,536	13,070,000		1FE
28035Q AA 0	EDGEWELL PERSONAL CARE CO		05/20/2020	Various		235,775	233,000		3FE
26857L AA 0	ELFI_20-A		06/18/2020	BMO CAPITAL MARKETS CORP		12,496,100	12,500,000		1FE
26857L AB 8	ELFI_20-A		06/18/2020	BMO CAPITAL MARKETS CORP		3,498,322	3,500,000		1FE
29003B AA 9	ELMW5_20-2A - ABS		06/26/2020	RBC CAPITAL MARKETS, LLC		10,000,000	10,000,000		3FE
29260F AF 7	ENDEAVOR ENERGY RESOURCES LP/ EER		06/04/2020	Various		408,918	400,000	142	3FE
29362U AC 8	ENTEGRIS INC		04/29/2020	Various		464,580	464,000	14	3FE
36168Q AJ 3	GFL ENVIRONMENTAL INC	A	04/22/2020	BARCLAYS CAPITAL INC		56,000	56,000		1Z
36258K BB 3	GSMBS_20-INV1		06/19/2020	GOLDMAN SACHS & CO LLC		5,427,500	5,200,000	14,661	1FE
36258K BE 7	GSMBS_20-INV1		06/19/2020	GOLDMAN SACHS & CO LLC		12,341,032	12,262,000	34,572	1FE
42704L AA 2	HERC HOLDINGS INC		06/17/2020	BANC OF AMERICA SECURITIES LLC		156,825	153,000	3,600	4FE
483007 AK 6	KAISER ALUMINUM CORPORATION		04/29/2020	BARCLAYS CAPITAL INC		177,520	177,000	28	1Z
513075 BQ 3	LAMAR MEDIA CORP		05/20/2020	Various		241,610	255,000	2,696	3FE
513272 AB 0	LAMB WESTON HOLDINGS INC		05/14/2020	Various		343,782	337,000	631	3FE
513272 AC 8	LAMB WESTON HOLDINGS INC		05/07/2020	GOLDMAN SACHS & CO LLC		27,000	27,000		1Z
52532X AC 9	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS, INC		1,575,340	1,581,000		2FE
52532X AE 5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS, INC		2,253,686	2,283,000		2FE
556079 AC 5	MACQUARIE BANK LTD	D	05/27/2020	CITIGROUP GLOBAL MARKETS, INC		8,175,000	8,175,000		2FE
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORATED		05/29/2020	Various		306,415	304,000	98	3FE
60855R AJ 9	MOLINA HEALTHCARE INC		06/23/2020	Various		427,518	425,000	567	4FE

QE04.1

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
615394 AM 5	MOOG INC.....		05/27/2020.....	GOLDMAN SACHS & CO LLC.....		95,500	100,000	1,960	3FE.....
65341K AY 2	NFMOT_17-2.....		06/05/2020.....	INTL FCSTONE FINANCIAL INC.....		893,510	898,000	1,808	1FE.....
65341K BD 7	NFMOT_18-2.....		06/12/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		8,096,562	8,000,000	820	1FE.....
65341K BG 0	NFMOT_19-1A.....		06/12/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		13,095,977	13,000,000	1,159	1FE.....
64828M AP 2	NRZT_17-3A.....		06/03/2020.....	AMHERST PIERPONT SECURITIES LLC.....		17,729,930	16,599,115	8,300	1FM.....
64830G AU 0	NRZT_18-1.....		06/17/2020.....	AMHERST PIERPONT SECURITIES LLC.....		12,070,721	11,374,060	25,592	2FE.....
64830K BA 4	NRZT_18-3A.....		06/18/2020.....	AMHERST PIERPONT SECURITIES LLC.....		11,586,749	10,860,456	28,509	1FE.....
67402F AA 7	OAKCL_20-1A - ABS.....		05/14/2020.....	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000		1FE.....
683715 AC 0	OPEN TEXT CORP.....	A.....	06/30/2020.....	RBC CAPITAL MARKETS, LLC.....		295,088	305,000	4,399	3FE.....
69376B AA 4	PACEF_20-1A - ABS.....		06/05/2020.....	SUNTRUST ROBINSON HUMPHREY, INC.....		6,250,000	6,250,000		1FE.....
69370C AC 4	PTC INC.....		05/14/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		122,238	127,000	1,341	3FE.....
78410G AC 8	SBA COMMUNICATIONS CORP.....		05/19/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		122,385	123,000	1,483	4FE.....
82967N BG 2	SIRIUS XM RADIO INC.....		06/25/2020.....	Various.....		334,880	336,000	282	3FE.....
83404K AC 7	SOFL_17-E.....		04/27/2020.....	GOLDMAN SACHS & CO LLC.....		6,555,605	6,500,000	1,964	1FE.....
83401B AB 2	SOFL_17-F.....		04/27/2020.....	GOLDMAN SACHS & CO LLC.....		2,024,453	2,000,000	631	1FE.....
85771K AE 3	SPST_20-WL1 - ABS.....		06/24/2020.....	JEFFERIES & CO. INC.....		15,000,000	15,000,000		2FE.....
85771K AF 0	SPST_20-WL1 - ABS.....		06/24/2020.....	JEFFERIES & CO. INC.....		25,000,000	25,000,000		2FE.....
853496 AC 1	STANDARD INDUSTRIES INC (DELAWARE).....		05/18/2020.....	BANC OF AMERICA SECURITIES LLC.....		127,360	128,000	1,707	3FE.....
87190C AA 8	TCW_20-1A - ABS.....	C.....	04/22/2020.....	JEFFERIES & CO. INC.....		21,400,000	21,400,000		1FE.....
87952V AP 1	TELESAT CANADA / TELESAT LLC.....	A.....	06/30/2020.....	JP MORGAN SECURITIES LLC.....		31,520	32,000	134	3FE.....
27409L AE 3	THE EAST OHIO GAS COMPANY.....		06/02/2020.....	JP MORGAN SECURITIES LLC.....		4,990,903	5,063,000		1FE.....
87264A AW 5	T-MOBILE USA INC.....		04/02/2020.....	BARCLAYS CAPITAL INC.....		7,350,895	7,499,000		2FE.....
87264A AY 1	T-MOBILE USA INC.....		04/02/2020.....	BARCLAYS CAPITAL INC.....		7,467,129	7,499,000		2FE.....
91533B AE 0	UPJOHN INC.....		06/17/2020.....	GOLDMAN SACHS & CO LLC.....		7,304,774	7,320,000		2FE.....
91533B AF 7	UPJOHN INC.....		06/18/2020.....	Various.....		13,280,077	13,170,000		2FE.....
92552V AL 4	VIASAT INC.....		06/19/2020.....	WELLS FARGO ADVISORS, LLC.....		83,633	81,000	861	3FE.....
92564R AD 7	VICI PROPERTIES LP/MICI NOTE CO IN.....		06/24/2020.....	Various.....		268,221	279,000	3,585	3FE.....
92769V AJ 8	VIRGIN MEDIA FINANCE PLC.....	D.....	06/01/2020.....	JP MORGAN SECURITIES LLC.....		200,000	200,000		4FE.....
95081Q AP 9	WESCO DISTRIBUTION INC.....		05/29/2020.....	BARCLAYS CAPITAL INC.....		158,790	160,000		1Z.....
96042K AE 3	WLAKE_20-1A.....		06/01/2020.....	CANTOR FITZGERALD & CO.....		5,014,744	5,071,000	6,389	1FE.....
96042P AE 2	WLAKE_20-2A.....		06/16/2020.....	BMO CAPITAL MARKETS CORP.....		3,364,496	3,365,000		1FE.....
96042P AF 9	WLAKE_20-2A.....		06/16/2020.....	BMO CAPITAL MARKETS CORP.....		9,998,626	10,000,000		2FE.....
984851 AG 0	YARA INTERNATIONAL ASA.....	D.....	05/28/2020.....	JP MORGAN SECURITIES LLC.....		700,000	700,000		2FE.....
05323* AA 7	AUTOMATION SMC HOLDINGS INC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		1,021	1,021		5.....
05324# AA 2	AUTOMATION SMC HOLDINGS INC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		229,906	229,906		5.....
102590 A# 3	BOWLES FLUIDICS CORPORATION.....		06/30/2020.....	SCHEDULED ACQUISITION.....		3,768	3,768		5.....
102590 A@ 5	BOWLES FLUIDICS CORPORATION.....		06/30/2020.....	SCHEDULED ACQUISITION.....		4,283	4,283		5.....
21871@ AE 0	CORESITE LP.....		05/06/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		8,000,000	8,000,000		2Z.....
Q1297# AM 0	CSL FINANCE PTY LTD.....	C.....	05/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		5,000,000	5,000,000		1Z.....
Q1297# AN 8	CSL FINANCE PTY LTD.....	C.....	05/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		3,000,000	3,000,000		1Z.....
12656* AQ 5	CSLB HOLDINGS INC.....		05/27/2020.....	CITIGROUP GLOBAL MARKETS, INC.....		6,000,000	6,000,000		1Z.....
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT.....		04/01/2020.....	SCHEDULED ACQUISITION.....		11,526	11,526		5.....
266228 F# 7	DUQUESNE LIGHT HOLDINGS INC.....		05/05/2020.....	MUFG SECURITIES AMERICAS INC.....		4,000,000	4,000,000		1Z.....
57233# AA 3	MARSHALL EXCELSIOR CO.....		06/30/2020.....	SCHEDULED ACQUISITION.....		15,532	15,532		3PL.....
58174# AE 4	MCKINSEY & CO.....	C.....	06/11/2020.....	BANC OF AMERICA SECURITIES LLC.....		10,000,000	10,000,000		1FE.....
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		1,845	1,845		5.....

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
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		1,034	1,034		5.....
645869 G* 3	NEW JERSEY NATURAL GAS CO.....		06/30/2020.....	JP MORGAN SECURITIES LLC.....		5,000,000	5,000,000		1FE.....
67022* AF 0	NSTAR GAS CO.....		05/07/2020.....	KEYBANC CAPITAL MARKETS, INC.....		3,000,000	3,000,000		1FE.....
67095# AA 9	OMEGA ACQUISITION CORP.....		04/01/2020.....	SCHEDULED ACQUISITION.....		28,617	28,617		5.....
BHM20Y YL 6	OMEGA ACQUISITION CORP.....		04/01/2020.....	SCHEDULED ACQUISITION.....		9,540	9,540		5GI.....
72756# AA 9	PLASTIC COMPONENTS INC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		7,887	7,887		5GI.....
78653# AA 0	SAFEMARK INC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		20,403	20,403		5.....
78480@ AA 1	SR SMITH LLC.....		06/30/2020.....	SCHEDULED ACQUISITION.....		218,917	218,917		5.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					689,615,429	683,841,062	781,694	XXX.....
Bonds - Unaffiliated Bank Loans									
BHM252 2T 9	T-MOBILE USA INC.....		05/12/2020.....	CREDIT SUISSE SECURITIES (USA) LLC.....		357,555	363,000		2FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					357,555	363,000	0	XXX.....
8399997	Total - Bonds - Part 3.....					770,387,704	748,003,062	1,137,648	XXX.....
8399999	Total - Bonds.....					770,387,704	748,003,062	1,137,648	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
89832Q AF 6	TRUIST FINANCIAL CORP.....		06/17/2020.....	Various.....	9,900,000.000	9,907,150	100.00		2FE.....
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	3.860	38,610	1.00		
23989* 12 3	DPL HOLDING CORPORATION.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	12.290	122,920	1.00		
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	1,357.200	128,934	1.00		
55331# 11 8	MPE FLOW HOUSE INC.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	127.340	13,273	1.00		5.....
53226# 12 9	MPE POWER STRUCTURES INC - PFD A.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	51.460	7,012	1.00		
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					10,217,900	XXX	0	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
BHM1PT U2 8	PLASTIC COMPONENTS INC.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	226.750	22,675	1.00		5GI.....
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI.....		06/30/2020.....	HIMCO OPERATIONAL TRANSACTION.....	764.660	38,233	1.00		5GI.....
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					60,908	XXX	0	XXX.....
8999997	Total - Preferred Stocks - Part 3.....					10,278,807	XXX	0	XXX.....
8999999	Total - Preferred Stocks.....					10,278,807	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					10,278,807	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					780,666,511	XXX	1,137,648	XXX.....

QE04.3

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
Bonds - U.S. Government																					
36200Q	JD 7		06/01/2020	SCHEDULED REDEMPTION.....		59	59	62	67		(8)		(8)		59			0	2	03/01/2032	1.....
36200Q	WP 5		06/01/2020	SCHEDULED REDEMPTION.....		29	29	31	33		(4)		(4)		29			0	1	01/01/2032	1.....
36200W	TB 7		06/01/2020	SCHEDULED REDEMPTION.....		38	38	39	40		(2)		(2)		38			0	1	11/01/2031	1.....
36201C	PY 4		06/01/2020	SCHEDULED REDEMPTION.....		437	437	443	447		(10)		(10)		437			0	13	01/01/2032	1.....
36201E	3C 2		06/01/2020	SCHEDULED REDEMPTION.....		277	277	285	294		(17)		(17)		277			0	9	05/01/2032	1.....
36201F	PK 7		06/01/2020	SCHEDULED REDEMPTION.....		1,152	1,152	1,184	1,224		(72)		(72)		1,152			0	38	05/01/2032	1.....
36201F	Q6 7		06/01/2020	SCHEDULED REDEMPTION.....		272	272	280	287		(14)		(14)		272			0	9	05/01/2032	1.....
36201F	T5 6		06/01/2020	SCHEDULED REDEMPTION.....		39	39	39	40		(2)		(2)		39			0	1	03/01/2032	1.....
36201J	EW 5		06/01/2020	SCHEDULED REDEMPTION.....		764	764	786	805		(41)		(41)		764			0	25	04/01/2032	1.....
36201U	AH 7		06/01/2020	SCHEDULED REDEMPTION.....		791	791	824	887		(96)		(96)		791			0	26	08/01/2032	1.....
36209A	6R 6		06/01/2020	SCHEDULED REDEMPTION.....		10	10	10	10		(0)		(0)		10			0	0	07/01/2030	1.....
36209E	VR 0		06/01/2020	SCHEDULED REDEMPTION.....		26	26	27	29		(3)		(3)		26			0	1	10/01/2028	1.....
36209S	TU 5		06/01/2020	SCHEDULED REDEMPTION.....		2,232	2,232	2,327	2,395		(163)		(163)		2,232			0	78	06/01/2028	1.....
3620A1	X7 8		06/01/2020	SCHEDULED REDEMPTION.....		47	47	49	50		(2)		(2)		47			0	1	06/01/2039	1.....
3620A8	LU 5		06/01/2020	SCHEDULED REDEMPTION.....		887	887	915	922		(35)		(35)		887			0	22	08/01/2039	1.....
3620A9	SH 5		06/01/2020	SCHEDULED REDEMPTION.....		2,662	2,662	2,744	2,742		(81)		(81)		2,662			0	62	09/01/2039	1.....
3620AC	3Z 5		06/01/2020	SCHEDULED REDEMPTION.....		3,150	3,150	3,247	3,258		(107)		(107)		3,150			0	74	09/01/2039	1.....
3620AC	4G 6		06/01/2020	SCHEDULED REDEMPTION.....		290	290	299	302		(11)		(11)		290			0	6	09/01/2039	1.....
36212J	WR 3		06/01/2020	SCHEDULED REDEMPTION.....		26	26	26	27		(1)		(1)		26			0	1	08/01/2030	1.....
36213D	3C 0		06/01/2020	SCHEDULED REDEMPTION.....		261	261	268	267		(6)		(6)		261			0	8	02/01/2032	1.....
36213E	YA 8		06/01/2020	SCHEDULED REDEMPTION.....		24	24	24	25		(1)		(1)		24			0	1	04/01/2032	1.....
36213S	EB 7		06/01/2020	SCHEDULED REDEMPTION.....		91	91	93	96		(5)		(5)		91			0	3	06/01/2031	1.....
36213T	6Y 4		06/01/2020	SCHEDULED REDEMPTION.....		663	663	676	691		(27)		(27)		663			0	22	10/01/2031	1.....
36213V	R2 6		06/01/2020	SCHEDULED REDEMPTION.....		1,444	1,444	1,518	1,501		(58)		(58)		1,444			0	48	11/01/2031	1.....
36213X	T5 3		06/01/2020	SCHEDULED REDEMPTION.....		44	44	47	46		(2)		(2)		44			0	2	05/01/2032	1.....
36225B	G7 7		06/01/2020	SCHEDULED REDEMPTION.....		230	230	237	245		(15)		(15)		230			0	8	12/01/2029	1.....
36225B	LL 0		06/01/2020	SCHEDULED REDEMPTION.....		1,146	1,146	1,186	1,225		(79)		(79)		1,146			0	38	12/01/2030	1.....
36225B	NC 8		06/01/2020	SCHEDULED REDEMPTION.....		51	51	52	54		(2)		(2)		51			0	2	05/01/2031	1.....
36225B	PM 4		06/01/2020	SCHEDULED REDEMPTION.....		515	515	530	550		(35)		(35)		515			0	17	09/01/2031	1.....
36225B	TE 8		06/01/2020	SCHEDULED REDEMPTION.....		4,819	4,819	5,024	5,428		(610)		(610)		4,819			0	160	05/01/2032	1.....
36179U	CA 8		06/01/2020	SCHEDULED REDEMPTION.....		59,987	59,987	59,875	59,873		114		114		59,987			0	996	09/01/2048	1.....
36179U	CB 6		06/01/2020	SCHEDULED REDEMPTION.....		247,895	247,895	252,930	252,895		(5,000)		(5,000)		247,895			0	4,693	09/01/2048	1.....
36202E	3E 7		06/01/2020	SCHEDULED REDEMPTION.....		5,545	5,545	5,658	5,664		(119)		(119)		5,545			0	120	03/01/2039	1.....
36202F	CN 4		06/01/2020	SCHEDULED REDEMPTION.....		3,518	3,518	3,557	3,555		(38)		(38)		3,518			0	75	11/01/2039	1.....
36202F	DB 9		06/01/2020	SCHEDULED REDEMPTION.....		3,032	3,032	3,111	3,106		(73)		(73)		3,032			0	65	12/01/2039	1.....
36202F	E6 9		06/01/2020	SCHEDULED REDEMPTION.....		8,804	8,804	8,893	8,907		(103)		(103)		8,804			0	189	03/01/2040	1.....
36202F	EH 5		06/01/2020	SCHEDULED REDEMPTION.....		7,410	7,410	7,468	7,468		(57)		(57)		7,410			0	158	02/01/2040	1.....
36202F	GW 0		06/01/2020	SCHEDULED REDEMPTION.....		4,962	4,962	5,514	5,683		(721)		(721)		4,962			0	106	06/01/2040	1.....
36202F	HY 5		06/01/2020	SCHEDULED REDEMPTION.....		56,306	56,306	60,167	60,844		(4,538)		(4,538)		56,306			0	1,343	07/01/2040	1.....
36202F	LP 9		06/01/2020	SCHEDULED REDEMPTION.....		16,903	16,903	17,701	17,839		(936)		(936)		16,903			0	363	10/01/2040	1.....
3620AR	JT 9		06/01/2020	SCHEDULED REDEMPTION.....		11,686	11,686	12,131	12,104		(418)		(418)		11,686			0	253	10/01/2040	1.....

QE05

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	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	
38377L TS 7	GNR_10-131	06/01/2020	SCHEDULED REDEMPTION		50,337	50,337	51,917	50,537		(201)		(201)		50,337				1,074	05/01/2040	1	
38378N HQ 9	GNR_13-175 IS	05/18/2020	PREPAYMENT PENALTY		24,697														05/01/2055	1	
38378X TX 9	GNR_14-148 IS	06/16/2020	PREPAYMENT PENALTY		8,833													8,833	10/01/2056	1	
38380J DW 5	GNR_17-168 IS	06/16/2020	PREPAYMENT PENALTY		23,363													23,363	12/01/2059	1	
38380J ND 6	GNR_18-10 IS	06/16/2020	PREPAYMENT PENALTY		67,541													67,541	04/01/2060	1	
38380J 8R 2	GNR_18-95 IS	06/16/2020	PREPAYMENT PENALTY		108,348													108,348	01/01/2060	1	
38380M K7 5	GNR_19-17 IS	06/16/2020	PREPAYMENT PENALTY		156,178													156,178	12/01/2060	1	
38380M E9 8	GNR_19-8 IS	06/16/2020	PREPAYMENT PENALTY		101,654													101,654	11/01/2060	1	
83162C VN 0	SBAP_13-20E	05/01/2020	SCHEDULED REDEMPTION		36,917	36,917	34,298	35,453		1,464		1,464		36,917				396	05/01/2033	1FE	
83162C VV 2	SBAP_13-20J	04/01/2020	SCHEDULED REDEMPTION		23,148	23,148	23,148	23,148						23,148				410	10/01/2033	1FE	
83162C ZZ 9	SBAP_18-20K	05/01/2020	SCHEDULED REDEMPTION		213,032	213,032	213,032	213,032						213,032				4,363	11/01/2038	1FE	
83162C A2 9	SBAP_18-25E	05/01/2020	SCHEDULED REDEMPTION		32,622	32,622	32,622	32,622						32,622				652	11/01/2043	1FE	
912810 SL 3	TREASURY BOND	05/27/2020	Various		87,188,800	74,000,000	83,912,184			(12,002)		(12,002)		83,900,182		3,288,619	3,288,619	340,280	02/15/2050	1	
912828 ZC 7	TREASURY NOTE	05/11/2020	SG AMERICAS, LLC		9,441,961	9,100,000	9,326,434			(7,687)		(7,687)		9,318,746		123,215	123,215	20,308	02/28/2025	1	
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD	04/07/2020	SCHEDULED REDEMPTION		5,890	5,890	5,890	5,890						5,890				103	09/30/2036	1PL	
0599999	Total - Bonds - U.S. Government				97,931,845	83,910,470	94,059,801	822,607	0	(31,826)	0	(31,826)	0	94,029,398	0	3,411,833	3,411,833	867,241	XXX	XXX	
Bonds - All Other Government																					
12634M AE 0	CNOOC FINANCE 2015 USA LLC	06/03/2020	BNP PARIBAS SECURITIES CORP		920,400	800,000	796,728	797,178		121		121		797,299		123,101	123,101	20,708	05/02/2028	1FE	
195325 BQ 7	COLOMBIA (REPUBLIC OF)	06/02/2020	JP MORGAN SECURITIES LLC		1,477,000	1,400,000	1,388,800	1,390,778		873		873		1,391,652		85,348	85,348	43,244	02/26/2024	2FE	
195325 BR 5	COLOMBIA (REPUBLIC OF)	06/23/2020	Various		722,200	600,000	686,778	680,890		(830)		(830)		680,060		42,140	42,140	26,594	02/26/2044	2FE	
195325 DL 6	COLOMBIA (REPUBLIC OF)	06/02/2020	Various		4,024,250	3,800,000	3,833,340	3,824,749		(1,401)		(1,401)		3,823,348		200,902	200,902	87,252	04/25/2027	2FE	
219868 CB 0	CORPORACION ANDINA DE FOMENTO	06/03/2020	CAMBRIDGE INTERNATIONAL SECURITIES		2,146,200	2,100,000	2,095,359	2,096,688		653		653		2,097,341		48,859	48,859	55,738	02/11/2022	1FE	
279158 AJ 8	ECOPETROL SA	06/02/2020	CITIGROUP GLOBAL MARKETS, INC		116,182	110,000	100,100	100,487		63		63		100,550		15,632	15,632	3,339	05/28/2045	2FE	
445545 AH 9	HUNGARY (REPUBLIC OF)	06/01/2020	CITIGROUP GLOBAL MARKETS, INC		929,688	850,000	944,690	903,595		(6,908)		(6,908)		896,687		33,001	33,001	35,789	02/21/2023	2FE	
455780 CE 4	INDONESIA (REPUBLIC OF)	06/04/2020	Various		1,516,250	1,400,000	1,402,500	1,402,413		(17)		(17)		1,402,395		113,855	113,855	52,563	01/11/2048	2FE	
91086Q BB 3	MEXICO (UNITED MEXICAN STATES)	06/15/2020	Various		4,498,728	4,490,000	4,653,103	4,179,818		(1,716)		(1,716)		4,652,103		(153,375)	(153,375)	152,162	03/08/2044	2FE	
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GO)	05/29/2020	Various		2,647,300	2,600,000	2,600,984	2,599,804		(228)		(228)		2,599,576		47,724	47,724	64,671	03/28/2027	2FE	
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO)	06/15/2020	MARKET ACESS TRADING PLATFORM		414,644	400,000	406,628	191,922		(164)		(164)		407,486		7,158	7,158	10,250	01/11/2028	2FE	
698299 AW 4	PANAMA (REPUBLIC OF)	06/18/2020	STANDARD CHARTERED SECURITIES (NORT		496,608	350,000	450,400	439,768		(2,034)		(2,034)		437,735		58,873	58,873	21,235	01/26/2036	2FE	
698299 BK 9	PANAMA REPUBLIC OF (GOVERNMENT)	06/01/2020	JP MORGAN SECURITIES LLC		2,746,900	2,600,000	2,601,900	2,601,832		(66)		(66)		2,601,766		145,134	145,134	70,749	01/23/2030	2FE	
715638 BM 3	PERU (THE REPUBLIC OF)	06/29/2020	Various		1,927,242	1,220,000	1,457,761	1,449,105		(1,550)		(1,550)		1,447,555		479,687	479,687	38,853	11/18/2050	2FE	
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	05/29/2020	CITIGROUP GLOBAL MARKETS, INC		3,087,000	2,520,000	2,562,705	2,560,888		(245)		(245)		2,560,643		526,357	526,357	58,548	06/18/2050	2FE	
917288 BK 7	URUGUAY (ORIENTAL REPUBLIC OF)	06/01/2020	STANDARD CHARTERED SECURITIES (NORT		684,000	600,000	611,250	610,568		(362)		(362)		610,206		73,794	73,794	22,604	01/23/2031	2FE	
M0153C AD 6	ABU DHABI (EMIRATE OF)	05/29/2020	BANC OF AMERICA SECURITIES LLC		472,080	400,000	432,260	432,126		(305)		(305)		431,821		40,259	40,259	10,588	10/11/2047	1FE	

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
P14517 AA 7	BANCO NACIONAL DE COMERCIO EXTERIO	D	06/03/2020.	STANDARD CHARTERED SECURITIES (NORT		1,221,000	1,200,000	1,152,000	1,158,249		2,689		2,689		1,160,938		60,062	60,062	33,688	10/14/2025.	2FE.....
09681M AK 4	BOC AVIATION LTD.....	D	06/30/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		396,180	400,000	405,512			(180)		(180)		405,332		(9,152)	(9,152)	9,700	09/11/2029.	1FE.....
P29595 AB 4	COMISION FEDERAL DE ELECTRICIDAD	D	05/29/2020.	CITIGROUP GLOBAL MARKETS, INC		419,000	400,000	412,400	409,627		(487)		(487)		409,139		9,861	9,861	14,725	02/23/2027.	2FE.....
P31389 AY 8	CORPORACION FINANCIERA DE DESARROL	D	06/01/2020.	HSBC SECURITIES (USA) INC.....		832,800	800,000	841,200	817,673		(3,445)		(3,445)		814,227		18,573	18,573	31,139	02/08/2022.	2FE.....
P3143N AW 4	CORPORACION NACIONAL DEL COBRE DE	D	06/08/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		3,766,400	3,400,000	3,603,228	3,537,288		(9,599)		(9,599)		3,527,689		238,711	238,711	112,000	09/16/2025.	1FE.....
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF).....	D	06/02/2020.	BANC OF AMERICA SECURITIES LLC		594,000	600,000	634,500	626,662		(1,307)		(1,307)		625,355		(31,355)	(31,355)	28,794	03/03/2028.	4FE.....
P37466 AJ 1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	05/07/2020.	TENDER TRANSACTION.....		863,000	800,000	849,600	842,975		(3,458)		(3,458)		839,518		23,482	23,482	28,817	02/04/2024.	1FE.....
P37110 AG 1	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/29/2020.	HSBC SECURITIES (USA) INC.....		1,028,500	1,000,000	1,068,725	1,026,769		(5,673)		(5,673)		1,021,096		7,404	7,404	23,222	12/06/2021.	2FE.....
P37110 AJ 5	EMPRESA NACIONAL DEL PETROLEO ENAP	D	06/03/2020.	MARKET AXESS TRADING PLATFORM		213,436	200,000	210,900	207,589		(621)		(621)		206,967		6,469	6,469	5,226	10/30/2024.	2FE.....
Y2387E AD 3	EXPORT IMPORT BANK OF MALAYSIA BHD	D	06/05/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		3,237,824	3,200,000	3,123,780	3,148,007		12,358		12,358		3,160,365		77,459	77,459	50,482	10/20/2021.	1FE.....
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA.....	D	04/17/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		2,216,852	2,200,000	2,198,306	2,241,698		(3,257)		(3,257)		2,198,337		18,515	18,515	67,533	01/14/2023.	2FE.....
Y20721 BE 8	INDONESIA (REPUBLIC OF).....	D	06/04/2020.	MARKET AXESS TRADING PLATFORM		458,744	400,000	416,200	415,425		(169)		(169)		415,256		43,488	43,488	11,974	04/15/2043.	2FE.....
Y20721 BM 0	INDONESIA (REPUBLIC OF).....	D	06/03/2020.	HSBC SECURITIES (USA) INC.....		976,400	800,000	837,000	835,734		(321)		(321)		835,413		140,987	140,987	36,444	01/15/2045.	2FE.....
Y20721 BS 7	INDONESIA (REPUBLIC OF).....	D	06/02/2020.	Various.....		5,115,280	5,000,000	5,008,750	5,004,810		(926)		(926)		5,003,884		111,396	111,396	162,636	01/08/2022.	2FE.....
Y7276L DE 5	KAZAKHSTAN (REPUBLIC OF).....	D	06/03/2020.	CREDIT SUISSE SECURITIES (USA) LLC		234,520	200,000	201,750	201,102		(75)		(75)		201,028		33,492	33,492	8,940	07/21/2025.	2FE.....
Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF).....	D	06/02/2020.	CITIGROUP GLOBAL MARKETS, INC		294,980	200,000	197,700	197,821		14		14		197,836		97,144	97,144	11,303	07/21/2045.	2FE.....
N4826L AD 4	KAZAKHSTAN TEMIR ZHOLY FINANCE BV	D	06/04/2020.	CREDIT SUISSE SECURITIES (USA) LLC		521,600	400,000	449,800	447,771		(450)		(450)		447,322		74,278	74,278	25,329	07/10/2042.	3FE.....
P75744 AG 0	PARAGUAY REPUBLIC OF (GOVERNMENT)	D	06/01/2020.	CITIGROUP GLOBAL MARKETS, INC		445,120	400,000	448,000	447,944		(321)		(321)		447,622		(2,502)	(2,502)	14,580	03/30/2050.	3FE.....
G70464 AC 9	PERU ENHANCED PASS THROUGH FINANCE	D	05/31/2020.	SCHEDULED REDEMPTION.....		350,570	350,570	306,326	317,851		32,718		32,718		350,570					06/02/2025.	2FE.....
71568Q AC 1	PERUSAHAAN LISTRIK NEGARA (PERSERO)	D	06/02/2020.	STANDARD CHARTERED SECURITIES (NORT		414,000	400,000	406,750	405,376		(270)		(270)		405,107		8,893	8,893	9,121	05/15/2027.	2FE.....
M6320U AC 3	SAUDI ARABIA (KINGDOM OF).....	D	06/23/2020.	CITIGROUP GLOBAL MARKETS, INC		463,040	400,000	440,000	439,844		(413)		(413)		439,431		23,609	23,609	11,950	10/26/2046.	1FE.....
M6320U AT 6	SAUDI ARABIA (KINGDOM OF).....	D	06/04/2020.	MARKET AXESS TRADING PLATFORM		456,544	400,000	442,600	441,021		(1,674)		(1,674)		439,346		17,198	17,198	11,278	04/16/2029.	1FE.....
29135L AA 8	ABU DHABI (EMIRATE OF).....	D	06/02/2020.	BNP PARIBAS SECURITIES CORP		215,000	200,000	210,210	209,973		(498)		(498)		209,475		5,525	5,525	4,045	10/11/2027.	1FE.....

QE05.2

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
29135L AF 7	ABU DHABI (EMIRATE OF)	D	06/03/2020	BANC OF AMERICA SECURITIES LLC		2,005,000	2,000,000	1,935,500	1,935,721			550	550		1,936,271		68,729	68,729	42,535	09/30/2049	1FE
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE	D	06/05/2020	SCHEDULED REDEMPTION		24,489	24,489	16,562	16,886		7,602		7,602		24,489			0		06/05/2034	3FE
21987D AD 6	CORPORACION FINANCIERA DE DESARROL	D	06/04/2020	JP MORGAN SECURITIES LLC		1,086,000	1,000,000	1,078,750	1,051,757		(3,708)		(3,708)		1,048,049		37,951	37,951	42,618	07/15/2025	2FE
25714P CF 3	DOMINICAN REPUBLIC	D	05/20/2020	OPPENHEIMER & CO., INC		692,125	700,000	714,000	713,434		(80)		(80)		713,354		(21,229)	(21,229)	29,117	04/30/2044	3FE
25714P CW 6	DOMINICAN REPUBLIC	D	05/20/2020	MARKET AXESS TRADING PLATFORM		190,082	200,000	222,428	222,231		(154)		(154)		222,078		(31,996)	(31,996)	11,226	01/27/2045	3FE
25714P DT 2	DOMINICAN REPUBLIC (GOVERNMENT)	D	05/20/2020	HSBC SECURITIES (USA) INC		389,000	400,000	420,000	415,590		(723)		(723)		414,867		(25,867)	(25,867)	19,635	01/25/2027	3FE
25714P DZ 8	DOMINICAN REPUBLIC (GOVERNMENT)	D	05/20/2020	CITIGROUP GLOBAL MARKETS, INC		289,950	300,000	300,000	300,000				0		300,000		(10,050)	(10,050)	15,150	07/19/2028	3FE
29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	06/02/2020	JP MORGAN SECURITIES LLC		469,000	400,000	429,800	428,353		(255)		(255)		428,098		40,902	40,902	17,167	01/25/2047	1FE
30216J AA 3	EXPORT-IMPORT BANK OF INDIA	D	04/13/2020	CAMBRIDGE INTERNATIONAL SECURITIES		1,720,044	1,800,000	1,709,646	1,798,228		538		538		1,710,180		9,864	9,864	42,188	08/05/2026	2FE
30216J AE 5	EXPORT-IMPORT BANK OF INDIA	D	04/09/2020	WELLS FARGO ADVISORS, LLC		1,082,844	1,200,000	1,054,212			423		423		1,054,635		28,209	28,209	9,642	01/15/2030	2FE
48667Q AS 4	KAZMUNAYGAS NATIONAL CO JSC	D	06/04/2020	CREDIT SUISSE SECURITIES (USA) LLC		766,800	600,000	621,000	620,647		(117)		(117)		620,530		146,270	146,270	23,800	10/24/2048	2FE
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	06/01/2020	JP MORGAN SECURITIES LLC		440,000	400,000	410,427	410,286		(553)		(553)		409,733		30,267	30,267	9,839	03/20/2027	1FE
69370P AC 5	PERTAMINA PERSERO PT	D	06/04/2020	NOMURA SECURITIES INTERNATIONAL INC		505,000	400,000	392,244	392,343		40		40		392,383		112,617	112,617	15,239	11/07/2048	2FE
75405U AA 4	RAS LNG 3	D	06/04/2020	CITIGROUP GLOBAL MARKETS, INC		12,061,875	10,500,000	9,731,162	10,190,327		23,531		23,531		10,213,858		1,848,017	1,848,017	422,282	09/30/2027	1FE
80413T AL 3	SAUDI ARABIA (KINGDOM OF)	D	06/03/2020	Various		2,149,500	1,800,000	1,908,400	1,907,225		(599)		(599)		1,906,626		242,874	242,874	79,800	01/16/2050	1FE
91822Q 2B 2	UZBEKISTAN (REPUBLIC OF)	D	05/29/2020	JP MORGAN SECURITIES LLC		632,100	600,000	603,000	602,577		(240)		(240)		602,337		29,763	29,763	22,325	02/20/2024	3FE
1099999	Total - Bonds - All Other Government					78,065,269	71,915,058	72,437,653	70,649,426	0	26,774	0	26,774	0	72,696,963	0	5,368,306	5,368,306	2,290,372	XXX	XXX

QE05.3

Bonds - U.S. Special Revenue and Special Assessment

3128FY 5N 1	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		1,694	1,694	1,739	1,741		(46)		(46)		1,694			0	59	04/01/2028	1
31292G TN 6	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		484	484	492	492		(8)		(8)		484			0	16	10/01/2027	1
31292G Y5 9	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		2	2	3	3		(0)		(0)		2			0		03/01/2029	1
31292H 4H 4	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		7,737	7,737	7,656	7,656		81		81		7,737			0	182	12/01/2033	1
31296P TL 6	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		480	480	483	483		(3)		(3)		480			0	12	10/01/2033	1
31298F 2A 9	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		58	58	58	58		0		0		58			0	2	01/01/2031	1
31298F JL 7	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		61	61	61	61		0		0		61			0	2	01/01/2031	1
3132GG A7 0	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		301	301	313	312		(11)		(11)		301			0	6	08/01/2041	1
3132GG BD 6	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		658	658	685	681		(23)		(23)		658			0	12	08/01/2041	1
3132GG BZ 7	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		3,986	3,986	4,149	4,141		(154)		(154)		3,986			0	69	08/01/2041	1
3132GJ EE 5	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		110	110	114	114		(5)		(5)		110			0	2	09/01/2041	1
3132GJ MJ 5	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		3,379	3,379	3,517	3,518		(139)		(139)		3,379			0	67	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		184	184	191	191		(7)		(7)		184			0	3	09/01/2041	1
3132GK BW 5	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		136	136	141	141		(5)		(5)		136			0	3	10/01/2041	1
3132GK DE 3	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		6,787	6,787	7,047	7,016		(229)		(229)		6,787			0	124	10/01/2041	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	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
3132GK DR 4	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		556	556	578	574		(18)		(18)		556			0	10	10/01/2041	1
3132GK EN 2	FGOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		13,145	13,145	13,681	13,583		(439)		(439)		13,145			0	251	10/01/2041	1
31283H QX 6	FGOLD 30YR GIANT		06/01/2020	SCHEDULED REDEMPTION		500	500	517	519		(19)		(19)		500			0	14	03/01/2032	1
31283H X8 3	FGOLD 30YR GIANT		06/01/2020	SCHEDULED REDEMPTION		610	610	634	644		(34)		(34)		610			0	17	08/01/2033	1
3128M7 BX 3	FGOLD 30YR GIANT		06/01/2020	SCHEDULED REDEMPTION		1,793	1,793	1,907	1,915		(122)		(122)		1,793			0	51	12/01/2038	1
3132DV 3R 4	FHLMC 30YR UMBS SUPER		06/01/2020	SCHEDULED REDEMPTION		544,316	544,316	575,614	575,050		(30,733)		(30,733)		544,316			0	12,986	07/01/2049	1
3132VQ N5 1	FHLMC GOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		141,135	141,135	141,775	141,733		(598)		(598)		141,135			0	1,945	06/01/2049	1
3132WP LD 7	FHLMC GOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		165,245	165,245	163,566	163,650		1,594		1,594		165,245			0	2,816	07/01/2047	1
3132XV RG 0	FHLMC GOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		566,590	566,590	586,775	588,038		(21,448)		(21,448)		566,590			0	10,841	12/01/2047	1
3132XX MY 2	FHLMC GOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		66,367	66,367	65,673	65,771		596		596		66,367			0	1,154	03/01/2048	1
3132Y1 UJ 5	FHLMC GOLD 30YR		06/01/2020	SCHEDULED REDEMPTION		242,628	242,628	251,803	250,714		(8,086)		(8,086)		242,628			0	5,264	08/01/2048	1
31335B HE 9	FHLMC GOLD 30YR GIANT		06/01/2020	SCHEDULED REDEMPTION		683,555	683,555	707,373	707,452		(23,896)		(23,896)		683,555			0	13,005	08/01/2047	1
312910 ZD 7	FHLMC_1306		06/01/2020	SCHEDULED REDEMPTION		7	7	185	137		(131)		(131)		7			0	31	06/01/2022	1
31394J WW 3	FHLMC_2680		06/15/2020	SCHEDULED REDEMPTION		24,435	24,435	24,481	24,442		(8)		(8)		24,435			0	195	10/15/2022	1
31362J UN 3	FN 6/12 11TH COFI ARM		06/01/2020	SCHEDULED REDEMPTION		313	313	305	308		5		5		313			0	6	06/01/2028	1
31418P 6N 0	FNMA 15YR		06/01/2020	SCHEDULED REDEMPTION		3,112	3,112	3,189	3,169		(56)		(56)		3,112			0	59	03/01/2025	1
31419A BJ 5	FNMA 15YR		06/01/2020	SCHEDULED REDEMPTION		4,655	4,655	4,964	4,860		(206)		(206)		4,655			0	110	06/01/2025	1
31371H VJ 4	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1	1	1	1				0		1			0		09/01/2029	1
31371L CD 9	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		412	412	425	427		(15)		(15)		412			0	10	09/01/2033	1
31371L DH 9	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		5,561	5,561	5,594	5,593		(33)		(33)		5,561			0	144	10/01/2033	1
31383J WE 6	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		150	150	150	150				0		150			0	6	07/01/2029	1
31383M QB 2	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		587	587	594	594		(7)		(7)		587			0	21	12/01/2028	1
31383Q FC 3	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		127	127	127	127				0		127			0	4	08/01/2029	1
31383S W5 5	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		164	164	164	164				0		164			0	6	10/01/2029	1
31386M ZB 9	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		679	679	691	695		(16)		(16)		679			0	21	10/01/2030	1
3138A2 BL 2	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1,518	1,518	1,582	1,573		(55)		(55)		1,518			0	28	12/01/2040	1
3138AK SA 8	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		3,153	3,153	3,286	3,299		(146)		(146)		3,153			0	63	08/01/2041	1
3138AR X3 3	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		3,790	3,790	3,950	3,924		(134)		(134)		3,790			0	75	09/01/2041	1
3138EG EW 0	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		5,546	5,546	5,779	5,755		(209)		(209)		5,546			0	104	11/01/2040	1
31390B WE 4	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1,512	1,512	1,601	1,582		(70)		(70)		1,512			0	50	04/01/2032	1
31390P GK 7	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1,508	1,508	1,577	1,654		(146)		(146)		1,508			0	48	08/01/2032	1
31391W 5H 0	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		2,543	2,543	2,627	2,641		(98)		(98)		2,543			0	59	04/01/2033	1
31400J SJ 9	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32			0	1	02/01/2033	1
31401B 4L 6	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		802	802	807	807		(6)		(6)		802			0	20	05/01/2033	1
31401B NS 0	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1,317	1,317	1,326	1,326		(10)		(10)		1,317			0	32	04/01/2033	1
31402C PL 0	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		12,899	12,899	13,563	13,597		(697)		(697)		12,899			0	305	11/01/2033	1
31402C U6 7	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		539	539	557	559		(20)		(20)		539			0	13	03/01/2034	1
31402E AQ 1	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31			0	1	07/01/2033	1
31403F JW 5	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		3,535	3,535	3,553	3,553		(18)		(18)		3,535			0	92	10/01/2033	1
31404B SQ 6	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		13,486	13,486	14,339	14,263		(777)		(777)		13,486			0	369	02/01/2034	1
31405A U9 2	FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		691	691	680	680		11		11		691			0	18	06/01/2034	1

SCHEDULE D - PART 4

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

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	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
31406A	6Y 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		578	578	586	588		(9)		(9)		578			0	15	12/01/2034	1
31406D	EL 6 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84			0	2	12/01/2034	1
31410G	RA 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		4,552	4,552	4,915	5,262		(710)		(710)		4,552			0	140	12/01/2037	1
31412N	SL 1 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		345	345	368	368		(23)		(23)		345			0	10	12/01/2038	1
31413U	TQ 2 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		5,864	5,864	6,173	6,184		(321)		(321)		5,864			0	158	12/01/2037	1
31415Q	P9 1 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		6,384	6,384	6,986	7,130		(746)		(746)		6,384			0	165	01/01/2038	1
31416B	VH 8 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		313	313	324	326		(13)		(13)		313			0	7	12/01/2034	1
31418M	A2 8 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		2,082	2,082	2,182	2,194		(112)		(112)		2,082			0	53	08/01/2037	1
31418M	PU 0 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		5,374	5,374	5,755	5,969		(595)		(595)		5,374			0	154	03/01/2037	1
31419A	VB 0 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		7,950	7,950	8,658	9,027		(1,077)		(1,077)		7,950			0	208	04/01/2037	1
3138EL	5M 1 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		494,456	494,456	528,449	524,942		(30,486)		(30,486)		494,456			0	10,445	11/01/2043	1
3138EM	HU 8 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		31,777	31,777	33,924	33,692		(1,915)		(1,915)		31,777			0	695	01/01/2044	1
3138ER	NP 1 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		297,825	297,825	297,918	297,912		(87)		(87)		297,825			0	4,222	10/01/2046	1
3138WA	SP 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		29,477	29,477	30,439	30,330		(853)		(853)		29,477			0	576	01/01/2044	1
3138WJ	AU 2 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		47,736	47,736	47,721	47,722		14		14		47,736			0	684	10/01/2046	1
3138X0	PT 9 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		49,436	49,436	51,380	51,133		(1,696)		(1,696)		49,436			0	927	07/01/2043	1
3138X1	UK 0 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		74,942	74,942	79,392	78,355		(3,413)		(3,413)		74,942			0	1,484	08/01/2043	1
3138XB	XY 5 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		141,298	141,298	151,012	150,071		(8,773)		(8,773)		141,298			0	2,936	12/01/2043	1
3138XF	C4 5 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		3,764	3,764	3,934	3,913		(150)		(150)		3,764			0	75	04/01/2044	1
3138XQ	VJ 7 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		103,355	103,355	106,261	106,038		(2,684)		(2,684)		103,355			0	1,790	07/01/2044	1
3138XS	EJ 2 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		184,601	184,601	189,793	189,009		(4,408)		(4,408)		184,601			0	2,963	07/01/2044	1
3138Y5	WF 9 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		24,202	24,202	25,922	26,057		(1,855)		(1,855)		24,202			0	460	12/01/2044	1
31402R	UN 7 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		11,308	11,308	11,990	12,352		(1,044)		(1,044)		11,308			0	288	02/01/2035	1
3140FN	AS 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		182,571	182,571	187,820	187,965		(5,394)		(5,394)		182,571			0	3,079	07/01/2047	1
3140J8	LL 5 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		1,344,040	1,344,040	1,357,691	1,358,063		(14,022)		(14,022)		1,344,040			0	19,152	09/01/2046	1
3140J9	EJ 6 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		98,243	98,243	97,122	55,472		1,115		1,115		98,243			0	1,164	11/01/2047	1
31410L	VC 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		285,271	285,271	286,920	286,809		(1,537)		(1,537)		285,271			0	4,194	01/01/2047	1
31413L	2G 3 FNMA 30YR		06/01/2020	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81			0	3	09/01/2037	1
31359S	JT 8 FNMA_01-5		06/01/2020	SCHEDULED REDEMPTION		2,680	2,680	2,709	2,703		(24)		(24)		2,680			0	89	03/01/2031	1
313921	A5 7 FNMA_01-65		06/25/2020	SCHEDULED REDEMPTION		6,231	6,231	6,243	6,310		(79)		(79)		6,231			0	52	11/25/2031	1
31392D	WQ 1 FNMA_02-51		06/25/2020	SCHEDULED REDEMPTION		3,575	3,575	3,580	3,577		(2)		(2)		3,575			0	28	08/25/2032	1
31396V	NH 7 FNMA_07-26		06/01/2020	SCHEDULED REDEMPTION		501,189	501,189	455,114	477,790		23,399		23,399		501,189			0	13,055	04/01/2037	1
31396W	G5 9 FNMA_07-65		06/01/2020	SCHEDULED REDEMPTION		124,748	124,748	112,714	118,411		6,337		6,337		124,748			0	3,278	07/01/2037	1
31397L	TB 5 FNMA_08-49		06/01/2020	SCHEDULED REDEMPTION		1,949	1,949	2,051	2,069		(121)		(121)		1,949			0	48	04/01/2038	1
626207	YM 0 MUNICIPAL ELEC AUTH GA - BABS		04/01/2020	CALL TRANSACTION		54,000	54,000	61,297	61,247		(14)		(14)		61,233		(7,233)	(7,233)	1,797	04/01/2057	1FE
3137G0	AL 3 STACR_14-DN1		04/09/2020	AMHERST PIERPONT SECURITIES LLC		2,927,808	2,952,721	2,950,717	2,951,640		70		70		2,951,710		(23,903)	(23,903)	32,906	02/25/2024	1
3137G0	FT 1 STACR_15-DNA2		04/27/2020	SCHEDULED REDEMPTION		23,595	23,595	23,595	23,595		0		0		23,595			0	92	12/25/2027	1
3137G0	GT 0 STACR_15-DNA3		06/25/2020	SCHEDULED REDEMPTION		814,359	814,359	814,260	814,287		72		72		814,359			0	15,786	04/25/2028	1
487312	AA 8 KEENAN FT DETRICK ENERGY 144A		05/15/2020	SCHEDULED REDEMPTION		21,266	21,266	21,266	21,266		0		0		21,266			0	648	05/15/2033	1FE
67178K	AA 8 OAK RIDGE TENN INDL DEV BRD LE		06/15/2020	SCHEDULED REDEMPTION		284,891	284,891	331,906	331,440		(46,550)		(46,550)		284,891			0	8,233	12/15/2032	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					10,749,800	10,774,714	10,941,962	10,923,584	0	(184,304)	0	(184,304)	0	10,780,935	0	(31,135)	(31,135)	182,868	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
Bonds - Industrial and Miscellaneous																					
04542B	KS 0 ABFC_05-HE1		06/25/2020	SCHEDULED REDEMPTION		63,314	63,314	61,513	62,705		609		609		63,314			0	546	03/25/2035	1FM
04541G	SK 9 ABSHE_05-HE5		06/25/2020	SCHEDULED REDEMPTION		61,492	61,492	58,264	60,128		1,364		1,364		61,492			0	559	06/25/2035	1FM
04541G	TM 4 ABSHE_05-HE6		06/25/2020	SCHEDULED REDEMPTION		75,278	75,278	73,027	75,131		147		147		75,278			0	708	07/25/2035	1FM
00432C	CJ 8 ACCSS_05-A		04/27/2020	SCHEDULED REDEMPTION		477,710	477,710	460,960	477,710				0		477,710			0	568	07/25/2034	1FE
004421	MF 7 ACE_05-HE2		06/25/2020	SCHEDULED REDEMPTION		120,996	120,996	117,680	119,991		1,005		1,005		120,996			0	1,219	04/25/2035	1FM
004421	PS 6 ACE_05-HE4		04/27/2020	SCHEDULED REDEMPTION		33,373	33,373	31,976	32,861		513		513		33,373			0	111	07/25/2035	1FM
36186C	BY 8 ALLY FINANCIAL INC		04/06/2020	CITIGROUP GLOBAL MARKETS, INC		603,910	524,000	624,870	617,209		(1,483)		(1,483)		615,725		(11,815)	(11,815)	18,282	11/01/2031	2FE
02004W	AB 7 ALLYA_19-1		06/15/2020	SCHEDULED REDEMPTION		2,568,587	2,568,587	2,563,771		4,816		4,816		2,568,587			0	16,088	03/15/2022	1FE	
00252F	CU 3 AMIT_05-4		06/25/2020	SCHEDULED REDEMPTION		337,635	337,635	337,635	337,635				0		337,635			0	3,037	10/25/2035	1FM
03072S	QC 2 AMSI_04-R3		06/25/2020	SCHEDULED REDEMPTION		69,732	69,732	65,500	66,986		2,745		2,745		69,732			0	522	05/25/2034	1FM
03072S	RX 5 AMSI_04-R5		06/25/2020	SCHEDULED REDEMPTION		138,808	138,808	131,881	134,944		3,864		3,864		138,808			0	1,339	07/25/2034	1FM
03072S	SM 8 AMSI_04-R6		06/25/2020	SCHEDULED REDEMPTION		78,102	78,102	78,798	78,212		(110)		(110)		78,102			0	1,213	07/25/2034	1FM
03072S	TZ 8 AMSI_04-R8		04/27/2020	SCHEDULED REDEMPTION		50,240	50,240	50,114	50,232		8		8		50,240			0	123	09/25/2034	1FM
03072S	UA 1 AMSI_04-R8		06/25/2020	SCHEDULED REDEMPTION		106,482	106,482	98,163	101,990		4,492		4,492		106,482			0	1,148	09/25/2034	1FM
03072S	G3 3 AMSI_05-R6		06/25/2020	SCHEDULED REDEMPTION		113,738	113,738	109,615	111,521		2,217		2,217		113,738			0	1,163	08/25/2035	1FM
03072S	L9 7 AMSI_05-R7		06/25/2020	SCHEDULED REDEMPTION		132,576	132,576	117,827	127,591		4,985		4,985		132,576			0	1,223	09/25/2035	1FM
03072S	L9 4 AMSI_05-R8		06/25/2020	SCHEDULED REDEMPTION		162,488	162,488	147,077	158,219		4,269		4,269		162,488			0	1,468	10/25/2035	1FM
02582J	HE 3 AMXCA_17-3		04/15/2020	SCHEDULED REDEMPTION		4,600,000	4,600,000	4,592,453		7,547		7,547		4,600,000			0	6,785	11/15/2022	1FE	
03523T	BT 4 ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/12/2020	CITIGROUP GLOBAL MARKETS, INC		8,221,520	8,000,000	6,246,486	6,295,924		8,324		8,324		6,304,248		1,917,272	1,917,272	214,058	10/06/2048	2FE
097023	CQ 6 BOEING CO		05/04/2020	CITIGROUP GLOBAL MARKETS, INC		30,326,660	38,000,000	41,536,178	41,520,478		(24,852)		(24,852)		41,495,625		(11,168,965)	(11,168,965)	1,092,500	02/01/2050	2FE
073879	VF 2 BSABS_05-TC1		06/25/2020	SCHEDULED REDEMPTION		4,621	4,621	4,419	4,552		70		70		4,621			0	41	05/25/2035	1FM
136385	AE 1 CAN NATURAL RES	A	04/01/2020	MORGAN STANLEY & CO. LLC		761,080	1,000,000	845,588	1,132,102		(1,696)		(1,696)		845,624		(84,544)	(84,544)	16,663	06/30/2033	2FE
136385	AC 5 CANADIAN NATURAL RESOURCES LTD	A	04/01/2020	MORGAN STANLEY & CO. LLC		1,494,959	1,857,000	1,721,640	2,109,033		(3,683)		(3,683)		1,721,678		(226,719)	(226,719)	95,821	01/15/2032	2FE
14314M	AD 5 CARMX_16-2		06/15/2020	SCHEDULED REDEMPTION		2,099,238	2,099,238	2,082,181		17,056		17,056		2,099,238			0	7,267	09/15/2021	1FE	
144531	CZ 1 CARR_05-NC3		05/26/2020	SCHEDULED REDEMPTION		88,484	88,484	84,834	87,769		716		716		88,484			0	520	06/25/2035	1FM
12489W	ME 1 CBASS_05-CB4		06/25/2020	SCHEDULED REDEMPTION		28,444	28,444	26,097	27,985		459		459		28,444			0	251	07/25/2035	1FM
12489W	MZ 4 CBASS_05-CB5		06/25/2020	SCHEDULED REDEMPTION		76,400	76,400	68,450	72,420		3,980		3,980		76,400			0	663	08/25/2035	1FM
17305E	GB 5 CCCIT_17-A3		04/07/2020	SCHEDULED REDEMPTION		26,845,000	26,845,000	26,827,155		17,845		17,845		26,845,000			0	257,712	04/07/2022	1FE	
12513G	BE 8 CDW LLC / CDW FINANCE CORP		04/17/2020	STIFEL, NICOLAUS & COMPANY INCORPOR		29,399	29,000	29,000				0		29,000		399	399			05/01/2025	1Z
17307G	SL 3 CMLTI_05-OPT3		06/25/2020	SCHEDULED REDEMPTION		116,213	116,213	102,994	113,346		2,867		2,867		116,213			0	1,049	05/25/2035	1FM
14041N	EV 9 COMET_15-A2		05/15/2020	SCHEDULED REDEMPTION		2,555,000	2,555,000	2,548,113		6,887		6,887		2,555,000			0	8,857	03/15/2023	1FE	
210805	CY 1 CONTINENTAL AIRLINES PASS THROUGH - ABS		05/01/2020	SCHEDULED REDEMPTION		474,446	474,446	475,685	474,516		(70)		(70)		474,446			0	19,092	11/01/2020	2FE
126410	LK 3 CSX TRANSPORTATION INC		06/15/2020	MATURED		840,000	840,000	984,715	845,188		(5,188)		(5,188)		840,000			0	40,950	06/15/2020	1FE
126673	NW 8 CWABS_04-12		06/25/2020	SCHEDULED REDEMPTION		372,126	372,126	369,103	371,354		772		772		372,126			0	4,619	03/25/2035	1FM
126673	QG 0 CWL_04-AB2		06/25/2020	SCHEDULED REDEMPTION		216,190	216,190	201,056	210,016		6,173		6,173		216,190			0	2,074	05/25/2036	1FM
126670	LP 1 CWL_05-14		06/25/2020	SCHEDULED REDEMPTION		474,483	474,483	413,987	462,304		12,179		12,179		474,483			0	4,155	04/25/2036	1FM

QE05.6

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 eign	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
254683 BP 9	DCENT_15-A2.....		04/15/2020.	SCHEDULED REDEMPTION.....		5,760,000	5,760,000	5,754,600			5,400		5,400		5,760,000			0	9,120	10/17/2022.	1FE.....
25470X AY 1	DISH DBS CORP.....		05/18/2020.	JP MORGAN SECURITIES LLC.....		182,314	183,000	188,021	186,723		(177)		(177)		186,546		(4,232)	(4,232)	12,567	07/01/2026.	4FE.....
28414H AG 8	ELANCO ANIMAL HEALTH INC.....		05/06/2020.	CREDIT SUISSE SECURITIES (USA) LLC.....		886,000	800,000	800,000	800,000				0		800,000		86,000	86,000	28,389	08/28/2028.	3FE.....
29445F BZ 0	EMLT_04-3.....		06/25/2020.	SCHEDULED REDEMPTION.....		200,581	200,581	201,208	201,068		(487)		(487)		200,581			0	2,460	12/25/2034.	1FM.....
32027N LA 7	FFML_04-FF7.....		06/25/2020.	SCHEDULED REDEMPTION.....		108,129	108,129	100,104	103,174		4,955		4,955		108,129			0	1,072	09/25/2034.	1FM.....
32027N LR 0	FFML_04-FFH3.....		06/25/2020.	SCHEDULED REDEMPTION.....		20,772	20,772	20,221	20,650		122		122		20,772			0	200	10/25/2034.	1FM.....
32027N VV 0	FFML_05-FF9.....		06/25/2020.	SCHEDULED REDEMPTION.....		58,862	58,862	54,889	56,351		2,511		2,511		58,862			0	536	10/25/2035.	1FM.....
32027N XD 8	FFML_05-FFH4.....		06/25/2020.	SCHEDULED REDEMPTION.....		18,047	18,047	17,032	17,655		392		392		18,047			0	163	12/25/2035.	1FM.....
320276 AB 4	FFML_06-FF9.....		06/25/2020.	SCHEDULED REDEMPTION.....		835,768	835,768	776,480	789,102		46,666		46,666		835,768			0	5,582	06/25/2036.	1FM.....
35729P JE 1	FHLT_05-1.....		06/25/2020.	SCHEDULED REDEMPTION.....		46,022	46,022	31,252	45,362		660		660		46,022			0	468	06/25/2035.	1FM.....
31659T DV 4	FMIC_05-2.....		06/25/2020.	SCHEDULED REDEMPTION.....		39,294	39,294	29,778	34,583		4,711		4,711		39,294			0	359	12/25/2035.	1FM.....
345370 CV 0	FORD MOTOR COMPANY.....		05/21/2020.	UBS SECURITIES LLC.....		121,050	120,000	120,000					0		120,000		1,050	1,050	963	04/21/2023.	3FE.....
345370 CW 8	FORD MOTOR COMPANY.....		05/21/2020.	CREDIT SUISSE SECURITIES (USA) LLC.....		244,200	240,000	240,000					0		240,000		4,200	4,200	2,040	04/22/2025.	3FE.....
36256X AB 8	GMCAR_19-1.....		06/16/2020.	SCHEDULED REDEMPTION.....		2,697,280	2,697,280	2,688,185			9,095		9,095		2,697,280			0	16,240	03/16/2022.	1FE.....
36245E AE 8	GSAMP_06-HE7.....		06/25/2020.	SCHEDULED REDEMPTION.....		188,912	188,912	171,969	176,747		12,165		12,165		188,912			0	1,261	10/25/2046.	1FM.....
362334 EC 4	GSAMP_06-NC1.....		06/25/2020.	SCHEDULED REDEMPTION.....		123,533	123,533	107,320	117,107		6,427		6,427		123,533			0	1,010	02/25/2036.	1FM.....
43814T AC 6	HAROT_17-1.....		06/21/2020.	SCHEDULED REDEMPTION.....		364,485	364,485	362,890			1,595		1,595		364,485			0	1,906	07/21/2021.	1FE.....
43814W AB 1	HAROT_19-1.....		06/18/2020.	SCHEDULED REDEMPTION.....		2,809,316	2,809,316	2,790,441			18,875		18,875		2,809,316			0	17,046	09/20/2021.	1FE.....
44931P AD 8	HART_17-A.....		06/15/2020.	SCHEDULED REDEMPTION.....		1,191,260	1,191,260	1,177,114			14,146		14,146		1,191,260			0	4,644	08/16/2021.	1FE.....
437084 ET 9	HEAT_04-6.....		06/25/2020.	SCHEDULED REDEMPTION.....		9,896	9,896	9,317	9,694		202		202		9,896			0	96	12/25/2034.	1FM.....
437084 JU 1	HEAT_05-2.....		06/25/2020.	SCHEDULED REDEMPTION.....		34,789	34,789	31,506	33,643		1,146		1,146		34,789			0	374	07/25/2035.	1FM.....
437084 MH 6	HEAT_05-5.....		06/25/2020.	SCHEDULED REDEMPTION.....		21,705	21,705	20,755	21,618		87		87		21,705			0	174	11/25/2035.	1FM.....
437084 ND 4	HEAT_05-6.....		06/25/2020.	SCHEDULED REDEMPTION.....		23,415	23,415	22,339	23,254		161		161		23,415			0	116	12/25/2035.	1FM.....
437084 QY 5	HEAT_05-9.....		06/25/2020.	SCHEDULED REDEMPTION.....		665,896	665,896	603,170	631,132		34,764		34,764		665,896			0	5,009	04/25/2036.	1FM.....
437084 RY 4	HEAT_06-1.....		06/25/2020.	SCHEDULED REDEMPTION.....		872,978	872,978	489,870	694,646		178,332		178,332		872,978			0	5,122	04/25/2036.	1FM.....
456606 HU 9	INABS_05-C.....		06/25/2020.	SCHEDULED REDEMPTION.....		241,172	241,172	211,025	230,649		10,523		10,523		241,172			0	2,174	10/25/2035.	1FM.....
46626L EM 8	JPMAC_05-OPT2.....		06/25/2020.	SCHEDULED REDEMPTION.....		171,565	171,565	148,278	164,002		7,563		7,563		171,565			0	1,333	12/25/2035.	1FM.....
46647P BM 7	JPMORGAN CHASE & CO.....		05/06/2020.	BANC OF AMERICA SECURITIES LLC.....		10,010,300	10,000,000	10,000,000					0		10,000,000		10,300	10,300	13,818	04/22/2041.	1FE.....
493268 AW 6	KSLT_00-A.....		05/26/2020.	SCHEDULED REDEMPTION.....		12,134	12,134	12,134	12,134				0		12,134			0	130	05/25/2029.	1FE.....
493268 AU 0	KSLT_99-B.....		05/26/2020.	SCHEDULED REDEMPTION.....		118,654	118,654	118,654	118,654				0		118,654			0	1,517	11/25/2036.	1FE.....
542514 KU 7	LBMLT_05-2.....		06/25/2020.	SCHEDULED REDEMPTION.....		52,401	52,401	51,140	52,179		222		222		52,401			0	526	04/25/2035.	1FM.....
525221 EM 5	LXS_05-7N.....		06/25/2020.	SCHEDULED REDEMPTION.....		23,042	23,042	21,624	21,729		1,314		1,314		23,042			0	188	12/25/2035.	1FM.....
57643L JH 0	MABS_05-HE1.....		06/25/2020.	SCHEDULED REDEMPTION.....		65,660	65,660	57,781	63,825		1,835		1,835		65,660			0	644	05/25/2035.	1FM.....
571903 BD 4	MARRIOTT INTERNATIONAL INC.....		04/14/2020.	STIFEL, NICOLAUS & COMPANY INCORPOR.....		5,008,013	4,827,000	4,826,807					0		4,826,807		181,206	181,206		05/01/2025.	1Z.....
58772R AC 8	MBART_18-1.....		04/15/2020.	SCHEDULED REDEMPTION.....		3,083	3,083	3,083	3,083				0		3,083			0	5	04/15/2021.	1FE.....
55303X AB 1	MGM GROWTH PROP OPERATING PARTNERS.....		06/15/2020.	Various.....		389,593	392,000	386,846	387,221		263		263		387,485		2,108	2,108	13,501	09/01/2026.	3FE.....
61913P AS 1	MHL_05-1.....		06/25/2020.	SCHEDULED REDEMPTION.....		8,751	8,751	8,149	8,267		484		484		8,751			0	79	02/25/2035.	1FM.....

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
594918 AM 6	MICROSOFT CORPORATION.....		06/01/2020.	HIMCO OPERATIONAL TRANSACTION		3,439,225	2,325,000	2,305,331	2,308,372			181	181		2,308,553		1,130,672	1,130,672	100,291	02/08/2041.	1FE.....
594918 BZ 6	MICROSOFT CORPORATION.....		06/01/2020.	HIMCO OPERATIONAL TRANSACTION		9,403,292	7,425,000	7,408,888	7,410,495			247	247		7,410,742		1,992,550	1,992,550	249,459	02/06/2037.	1FE.....
594918 CA 0	MICROSOFT CORPORATION.....		06/01/2020.	HIMCO OPERATIONAL TRANSACTION		26,836,419	19,687,000	19,670,485	19,671,222			113	113		19,671,335		7,165,084	7,165,084	685,627	02/06/2047.	1FE.....
594918 CB 8	MICROSOFT CORPORATION.....		06/01/2020.	HIMCO OPERATIONAL TRANSACTION		26,753,548	19,687,000	19,679,821	19,679,983			25	25		19,680,009		7,073,539	7,073,539	725,958	02/06/2057.	1FE.....
594918 CD 4	MICROSOFT CORPORATION.....		06/02/2020.	HIMCO OPERATIONAL TRANSACTION		809	809	730					0		730		79	79		06/01/2060.	1FE.....
59020U WL 5	MLMI_05-WMC2.....		06/25/2020.	SCHEDULED REDEMPTION.....		61,935	61,935	59,196	61,565		370		370		61,935			0	626	04/25/2036.	1FM.....
617451 ER 6	MSAC_06-HE2.....		06/25/2020.	SCHEDULED REDEMPTION.....		256,635	256,635	234,661	242,027		14,608		14,608		256,635			0	1,844	03/25/2036.	1FM.....
61749H AA 8	MSAC_06-HE3.....		06/25/2020.	SCHEDULED REDEMPTION.....		272,363	272,363	252,361	259,797		12,566		12,566		272,363			0	1,897	04/25/2036.	1FM.....
65479G AC 3	NAROT_18-B.....		06/15/2020.	SCHEDULED REDEMPTION.....		351,162	351,162	351,162	351,162				0		351,162			0	1,491	07/15/2021.	1FE.....
64352V LL 3	NCHET_05-3.....		06/25/2020.	SCHEDULED REDEMPTION.....		284,693	284,693	257,335	277,450		7,243		7,243		284,693			0	2,644	07/25/2035.	1FM.....
65536H BE 7	NHELI_05-HE1.....		06/25/2020.	SCHEDULED REDEMPTION.....		86,916	86,916	84,201	86,760		156		156		86,916			0	719	09/25/2035.	1FM.....
68389F JY 1	OOMLT_05-5.....		06/25/2020.	SCHEDULED REDEMPTION.....		233,418	233,418	203,511	222,585		10,833		10,833		233,418			0	1,932	12/25/2035.	1FM.....
68383N AY 9	OPMAC_05-2.....		06/25/2020.	SCHEDULED REDEMPTION.....		79,390	79,390	70,955	76,715		2,675		2,675		79,390			0		04/25/2035.	1FM.....
70069F AY 3	PPSI_04-WCW2.....		06/25/2020.	SCHEDULED REDEMPTION.....		43,221	43,221	42,437	42,670		551		551		43,221			0	446	10/25/2034.	1FM.....
70069F KF 3	PPSI_05-WCW1.....		06/25/2020.	SCHEDULED REDEMPTION.....		52,507	52,507	47,158	50,620		1,888		1,888		52,507			0	473	09/25/2035.	1FM.....
70069F HV 2	PPSI_05-WHQ2.....		06/25/2020.	SCHEDULED REDEMPTION.....		218,164	218,164	83,360	193,737		24,428		24,428		218,164			0	1,958	05/25/2035.	1FM.....
76112B ZD 1	RAMP_06-RS2.....		06/25/2020.	SCHEDULED REDEMPTION.....		39,965	39,965	35,732	36,256		3,709		3,709		39,965			0	297	03/25/2036.	1FM.....
76112B Z3 7	RAMP_06-RZ1.....		06/25/2020.	SCHEDULED REDEMPTION.....		262,936	262,936	241,451	256,777		6,159		6,159		262,936			0	2,285	03/25/2036.	1FM.....
75156X AC 5	RAMP_06-RZ4.....		06/25/2020.	SCHEDULED REDEMPTION.....		433,861	433,861	368,159	404,162		29,698		29,698		433,861			0	2,993	10/25/2036.	1FM.....
75405W AF 9	RASC_05-KS10.....		06/25/2020.	SCHEDULED REDEMPTION.....		65,665	65,665	56,554	61,407		4,258		4,258		65,665			0	580	11/25/2035.	1FM.....
753910 AD 0	RASC_05-KS12.....		06/25/2020.	SCHEDULED REDEMPTION.....		263,021	263,021	244,897	260,775		2,246		2,246		263,021			0	2,267	01/25/2036.	1FM.....
76110W 3T 1	RASC_05-KS8.....		06/25/2020.	SCHEDULED REDEMPTION.....		198,729	198,729	181,899	196,107		2,622		2,622		198,729			0	1,794	08/25/2035.	1FM.....
76113A AG 6	RASC_06-KS1.....		06/25/2020.	SCHEDULED REDEMPTION.....		29,916	29,916	26,775	29,095		821		821		29,916			0	250	02/25/2036.	1FM.....
75406E AD 3	RASC_06-KS4.....		06/25/2020.	SCHEDULED REDEMPTION.....		9,149	9,149	8,629	9,065		84		84		9,149			0	65	06/25/2036.	1FM.....
75406W AD 3	RASC_06-KS6.....		06/25/2020.	SCHEDULED REDEMPTION.....		38,800	38,800	34,362	36,577		2,223		2,223		38,800			0	263	08/25/2036.	1FM.....
75513E AC 5	RAYTHEON TECHNOLOGIES CORPORATION		05/20/2020.	RBC CAPITAL MARKETS, LLC.....		10,416,300	10,000,000	9,966,700			7		7		9,966,707		449,593	449,593	3,472	07/01/2050.	1Z.....
81375W GU 4	SABR_05-OP2.....		06/25/2020.	SCHEDULED REDEMPTION.....		42,751	42,751	38,689	41,500		1,251		1,251		42,751			0	372	10/25/2035.	1FM.....
86358E WC 6	SAIL_05-7.....		06/25/2020.	SCHEDULED REDEMPTION.....		381,818	381,818	358,909	379,257		2,562		2,562		381,818			0	3,515	08/25/2035.	1FM.....
86358E UV 6	SAIL_05-HE1.....		06/25/2020.	SCHEDULED REDEMPTION.....		27,256	27,256	26,234	26,613		643		643		27,256			0	243	07/25/2035.	1FM.....
80007R AE 5	SANDS CHINA LTD.....	D	06/04/2020.	HSBC SECURITIES (USA) INC.....		216,890	200,000	231,826			(944)		(944)		230,882		(13,992)	(13,992)	3,600	08/08/2028.	2FE.....
80282K AZ 9	SANTANDER HOLDINGS USA INC.....		06/24/2020.	JANE STREET EXECUTION SERVICES LLC		1,699,076	1,635,000	1,632,970			103		103		1,633,074		66,002	66,002	38,601	10/05/2026.	2FE.....
86359A PY 3	SASC_03-BC2.....		06/25/2020.	SCHEDULED REDEMPTION.....		36,172	36,172	34,613	35,087		1,085		1,085		36,172			0	562	02/25/2033.	1FM.....
86359U AE 9	SASC_06-OPT1.....		06/25/2020.	SCHEDULED REDEMPTION.....		32,875	32,875	30,721	31,749		1,126		1,126		32,875			0	227	04/25/2036.	1FM.....
35563P HH 5	SCRT_18-4.....		06/01/2020.	SCHEDULED REDEMPTION.....		19,351	19,351	18,395	18,404		947		947		19,351			0	320	03/01/2058.	1FE.....
78443C CL 6	SLMA_06-A.....		06/15/2020.	SCHEDULED REDEMPTION.....		146,501	146,501	126,357	136,090		10,411		10,411		146,501			0	1,190	06/15/2039.	1FE.....
78443C CY 8	SLMA_06-BW.....		06/15/2020.	SCHEDULED REDEMPTION.....		372,282	372,282	342,500	356,519		15,764		15,764		372,282			0	2,855	12/15/2039.	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	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
84265V AE 5	SOUTHERN COPPER CORPORATION.....		06/05/2020.	BANC OF AMERICA SECURITIES LLC		729,575	550,000	648,798	641,597		(1,118)		(1,118)		640,479		89,096	89,096	24,028	04/16/2040.	2FE.....
84751P GZ 6	SURF_05-BC3.....		06/25/2020.	SCHEDULED REDEMPTION.....		15,747	15,747	15,078	15,412		335		335		15,747			0	142	06/25/2036.	1FM.....
83611M DH 8	SVHE_05-OPT1.....		06/25/2020.	SCHEDULED REDEMPTION.....		107,054	107,054	93,404	98,657		8,396		8,396		107,054			0	924	06/25/2035.	1FM.....
83612M AF 4	SVHE_06-WF2.....		06/25/2020.	SCHEDULED REDEMPTION.....		87,087	87,087	72,391	81,387		5,700		5,700		87,087			0	618	12/25/2036.	1FM.....
89238T AC 7	TAOT_18-B.....		04/15/2020.	SCHEDULED REDEMPTION.....		70,723	70,723	70,723	70,723				0		70,723			0	108	03/15/2021.	1FE.....
89231A AB 7	TAOT_18-C.....		06/15/2020.	SCHEDULED REDEMPTION.....		1,358,638	1,358,638	1,355,453			3,184		3,184		1,358,638			0	8,281	08/16/2021.	1FE.....
87612B BB 7	TARGA RESOURCES PARTNERS LP/TARGA		05/08/2020.	CITIGROUP GLOBAL MARKETS, INC		615,875	650,000	646,254	646,101		153		153		646,254		(30,379)	(30,379)	26,002	02/01/2025.	3FE.....
87299A TE 4	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION			1,386,000	0	0		0		0		1		(1)	(1)	13,552	04/15/2024.	3FE.....
87299A TL 8	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION			1,564,000						0						26,647	01/15/2026.	3FE.....
87299A TT 1	T-MOBILE USA INC.....		04/08/2020.	HIMCO OPERATIONAL TRANSACTION			2,365,000						0						9,732	02/01/2026.	3FE.....
92922F 4R 6	WAMU_05-AR13.....		06/25/2020.	SCHEDULED REDEMPTION.....		328,271	328,271	298,467	305,558		22,713		22,713		328,271			0	2,529	10/25/2045.	1FM.....
92922F 4S 4	WAMU_05-AR13.....		06/25/2020.	SCHEDULED REDEMPTION.....		34,411	34,411	31,228	33,102		1,310		1,310		34,411			0	310	10/25/2045.	1FM.....
92925C BD 3	WAMU_05-AR19.....		06/25/2020.	SCHEDULED REDEMPTION.....		50,322	50,322	45,850	46,184		4,138		4,138		50,322			0	383	12/25/2045.	1FM.....
92922F U5 5	WAMU_05-AR9.....		06/25/2020.	SCHEDULED REDEMPTION.....		96,369	96,369	84,926	85,070		11,299		11,299		96,369			0	892	07/25/2045.	1FM.....
9497EN AE 3	WFHET_05-3.....		06/25/2020.	SCHEDULED REDEMPTION.....		8,117	8,117	7,308	7,852		264		264		8,117			0	85	11/25/2035.	1FM.....
98161P AD 5	WOART_16-B.....		06/15/2020.	SCHEDULED REDEMPTION.....		475,727	475,727	472,902		2,825		2,825		475,727			0	1,354	02/15/2022.	1FE.....	
98162Y AB 9	WOART_19-A.....		06/15/2020.	SCHEDULED REDEMPTION.....		392,714	392,714	391,118		1,595		1,595		392,714			0	2,594	04/15/2022.	1FE.....	
98162C AC 5	WOLS_18-B.....		06/15/2020.	SCHEDULED REDEMPTION.....		557,052	557,052	557,052	557,052				0		557,052			0	3,616	06/15/2021.	1FE.....
45112F AM 8	ICICI BANK LTD (DUBAI BRANCH).....	D	04/06/2020.	HSBC SECURITIES (USA) INC.....		183,046	200,000	190,586	192,064		227		227		192,291		(9,245)	(9,245)	2,407	12/14/2027.	2FE.....
P58072 AG 7	INVERSIONES CMPC SA.....	D	06/05/2020.	MIZUHO SECURITIES USA INC.....		418,240	400,000	418,000	411,168		(1,380)		(1,380)		409,788		8,452	8,452	9,917	05/15/2023.	2FE.....
P57908 AF 5	ORBIA ADVANCE CORP SAB DE CV.....	D	06/04/2020.	HSBC SECURITIES (USA) INC.....		215,600	200,000	207,750	207,450		(62)		(62)		207,388		8,212	8,212	8,519	09/17/2044.	2FE.....
00841L AV 8	ABMT_14-3.....		06/01/2020.	SCHEDULED REDEMPTION.....		16,449	16,449	16,343	16,363		86		86		16,449			0	296	11/01/2044.	1FM.....
00841X BJ 8	ABMT_15-2.....		06/01/2020.	SCHEDULED REDEMPTION.....		65,758	65,758	60,772	61,309		4,449		4,449		65,758			0	1,179	03/01/2045.	1FM.....
00842A AD 1	ABMT_15-4.....		06/01/2020.	SCHEDULED REDEMPTION.....		883,456	883,456	884,698	884,346		(890)		(890)		883,456			0	14,193	06/01/2045.	1FM.....
14180L AA 4	AIR TRANSPORT SERVICES GROUP INC		05/20/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		126,880	128,000	128,000					0		128,000		(1,120)	(1,120)	1,925	02/01/2028.	4FE.....
03464N AB 8	AOMT_18-3.....		06/01/2020.	SCHEDULED REDEMPTION.....		106,702	106,702	106,701	106,701		1		1		106,702			0	1,826	09/01/2048.	1FM.....
042856 AA 2	ARRW_18-1.....		06/01/2020.	Various.....		507,265	507,265	507,255	929,994		9		9		507,265			0	13,891	04/01/2048.	1FM.....
042856 AB 0	ARRW_18-1.....		06/01/2020.	Various.....		267,160	267,160	267,157	489,800		2		2		267,160			0	7,675	04/01/2048.	1FM.....
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC.....		04/01/2020.	CALL TRANSACTION.....		219,000	219,000	221,631			(55)		(55)		221,576		(2,576)	(2,576)	1,122	03/01/2028.	4FE.....
05357H AA 8	AVMT_13-AVM.....		06/01/2020.	SCHEDULED REDEMPTION.....		2,600,000	2,600,000	2,689,482	2,613,570		(13,570)		(13,570)		2,600,000			0	49,466	12/01/2032.	1FM.....
05969B AD 5	BANCO SANTANDER MEXICO SA INSTITUC	D	06/01/2020.	MARKET ACESS TRADING PLATFORM		321,474	300,000	300,000					0		300,000		21,474	21,474	2,060	04/17/2025.	2FE.....
103557 AA 2	BOYNE USA INC.....		06/03/2020.	Various.....		155,092	146,000	158,045	156,270		(1,501)		(1,501)		154,769		323	323	6,110	05/01/2025.	4FE.....
22530L AE 6	CAALT_17-1A.....		06/15/2020.	SCHEDULED REDEMPTION.....		580,000	580,000	579,951	579,992		8		8		580,000			0	9,550	02/17/2026.	1FE.....
12510H AB 6	CAUTO_20-1A.....		06/15/2020.	SCHEDULED REDEMPTION.....		67,456	67,456	67,535			(79)		(79)		67,456			0	749	02/15/2050.	1FE.....
15135B AQ 4	CENTENE CORPORATION.....		05/08/2020.	EXCHANGE.....		812,306	810,000	812,552	812,511		(205)		(205)		812,306			0	14,535	12/15/2027.	3FE.....

QE05.9

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 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
15135B AS 0	CENTENE CORPORATION.....		05/08/2020	EXCHANGE.....		13,477,663	12,892,000	13,499,171	6,066,637		(21,065)		(21,065)		13,477,663				251,752	12/15/2029	3FE.....
12527E AD 0	CFCRE_11-C1.....		06/01/2020	SCHEDULED REDEMPTION.....		8,203	8,203	8,430	8,222		(19)		(19)		8,203				193	04/01/2044	1FM.....
16163Y AC 8	CHASE_16-1.....		05/21/2020	Various.....		1,110,228	1,106,368	1,091,365	1,096,761		687		687		1,097,448		12,780	12,780	19,700	04/01/2045	1FE.....
16163Y AD 6	CHASE_16-1.....		05/21/2020	Various.....		3,007,042	3,060,426	2,974,579	2,994,402		4,717		4,717		2,999,119		7,922	7,922	54,495	04/01/2045	1FE.....
16164A AD 7	CHASE_16-2.....		05/21/2020	Various.....		2,106,590	2,188,061	2,189,126	2,188,775		(50)		(50)		2,188,725		(82,135)	(82,135)	38,955	12/01/2045	2FE.....
171484 AG 3	CHURCHILL DOWNS INCORPORATED...		05/29/2020	Various.....		503,128	500,000	501,250	501,112		(78)		(78)		501,034		2,094	2,094	18,382	04/01/2027	4FE.....
12559Q AA 0	CITM_07-1.....		06/25/2020	SCHEDULED REDEMPTION.....		567,222	567,222	564,386	565,014		2,208		2,208		567,222				6,826	10/25/2037	1FM.....
17321L AA 7	CMLT_13-J1.....		06/01/2020	SCHEDULED REDEMPTION.....		61,825	61,825	60,564	60,848		977		977		61,825				1,040	10/01/2043	1FM.....
19688A AB 2	COLT_18-4.....		06/01/2020	SCHEDULED REDEMPTION.....		359,741	359,741	359,735	359,736		5		5		359,741				6,987	12/01/2048	1FM.....
19688A AC 0	COLT_18-4.....		06/01/2020	SCHEDULED REDEMPTION.....		153,742	153,742	153,740	153,740		2		2		153,742				3,060	12/01/2048	1FM.....
19687X AA 5	COLT_19-1.....		06/01/2020	SCHEDULED REDEMPTION.....		18,041	18,041	18,227			(186)		(186)		18,041				56	03/01/2049	1FM.....
12625E AA 7	COMM_13-SFS.....		06/01/2020	SCHEDULED REDEMPTION.....		9,202	9,202	9,202	9,202				0		9,202				81	04/01/2035	1FM.....
21240B AD 3	CONTROLADORA MABE SA DE CV.....	D	06/01/2020	MARKET AXESS TRADING PLATFORM		368,432	400,000	424,800	423,972		(936)		(936)		423,036		(54,604)	(54,604)	13,689	10/23/2028	2FE.....
12637F AC 6	CPS_16-D.....		06/15/2020	SCHEDULED REDEMPTION.....		198,662	198,662	198,622	198,659		3		3		198,662				2,728	01/17/2023	1FE.....
228701 AF 5	CROWNROCK LP / CROWNROCK FINANCE I		06/08/2020	Various.....		335,258	339,000	338,303	338,313		(32)		(32)		338,281		(3,023)	(3,023)	12,362	10/15/2025	4FE.....
12647M BY 0	CSMC_13-6.....		06/01/2020	SCHEDULED REDEMPTION.....		53,050	53,050	52,065	52,155		894		894		53,050				912	08/01/2043	1FM.....
126659 AA 9	CVS PASSTHROUGH TRUST - ABS.....		06/10/2020	SCHEDULED REDEMPTION.....		42,692	42,692	42,692	42,692				0		42,692				1,685	07/10/2031	2FE.....
269330 AA 4	E3_19-1 - ABS.....		06/20/2020	SCHEDULED REDEMPTION.....		92,100	92,100	92,098	92,098		3		3		92,100				1,514	09/20/2055	1FE.....
31573N AA 9	EFMT_18-1.....		06/01/2020	SCHEDULED REDEMPTION.....		558,277	558,277	558,276	558,276		1		1		558,277				10,797	10/01/2058	1FM.....
29275Y AC 6	ENERSYS.....		06/30/2020	WELLS FARGO ADVISORS, LLC..		248,125	250,000	251,881	251,870		(101)		(101)		251,770		(3,645)	(3,645)	6,107	12/15/2027	3FE.....
29441W AC 9	EQUATE PETROCHEMICAL BV.....	D	06/03/2020	Various.....		796,300	800,000	790,248	792,887		373		373		793,259		3,041	3,041	19,550	11/03/2026	2FE.....
35104X AA 6	FSMT_17-1.....		06/15/2020	SCHEDULED REDEMPTION.....		40,961	40,961	40,958	40,961		1		1		40,961				0	04/15/2022	1FE.....
33852A AC 1	FSMT_19-1INV.....		06/01/2020	SCHEDULED REDEMPTION.....		1,406,679	1,406,679	1,429,098	1,428,623		(21,944)		(21,944)		1,406,679				22,808	10/01/2049	1FE.....
350910 AN 5	FTST_06-4TS.....		06/11/2020	SCHEDULED REDEMPTION.....		28,725	28,725	28,869	28,739		(14)		(14)		28,725				734	12/11/2028	1FM.....
36168Q AJ 3	GFL ENVIRONMENTAL INC.....	A	04/29/2020	BARCLAYS CAPITAL INC.....		56,420	56,000	56,000					0		56,000		420	420	13	06/01/2025	1Z.....
361849 G3 0	GMACC_04-C2 IS.....		05/01/2020	SCHEDULED REDEMPTION.....									0						277,758	08/01/2038	6FE.....
38218G AA 0	GOODG_18-1 - ABS.....	C	06/15/2020	SCHEDULED REDEMPTION.....		150,706	150,706	150,691	150,691		15		15		150,706				3,065	10/15/2053	1FE.....
42770U AA 1	HERO_15-2A - ABS.....		06/20/2020	SCHEDULED REDEMPTION.....		25,190	25,190	25,725	26,194		(1,004)		(1,004)		25,190				524	09/20/2040	1FE.....
46185J AA 6	IHSFR_18-SFR1 - ABS.....		06/17/2020	SCHEDULED REDEMPTION.....		93,681	93,681	93,681	93,681				0		93,681				844	03/17/2037	1FE.....
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY..	D	04/13/2020	CREDIT SUISSE SECURITIES (USA) LLC		841,500	900,000	952,250	936,814		(2,044)		(2,044)		934,770		(93,270)	(93,270)	39,000	02/15/2025	3FE.....
46635T CG 5	JPMCC_11-C3.....		06/01/2020	SCHEDULED REDEMPTION.....		83,947	83,947	85,901	84,199		(252)		(252)		83,947				1,983	02/01/2046	1FM.....
483007 AK 6	KAISER ALUMINUM CORPORATION.....		04/30/2020	BARCLAYS CAPITAL INC.....		180,319	177,000	177,520			(1)		(1)		177,519		2,800	2,800	56	05/01/2025	1Z.....
513272 AC 8	LAMB WESTON HOLDINGS INC.....		05/11/2020	GOLDMAN SACHS & CO LLC.....		27,911	27,000	27,000					0		27,000		911	911	4	05/15/2028	1Z.....
58547D AB 5	MELCO RESORTS FINANCE LTD.....	D	06/02/2020	HSBC SECURITIES (USA) INC.....		996,250	1,000,000	999,160	999,208		32		32		999,240		(2,990)	(2,990)	31,792	04/26/2026	3FE.....
58547D AC 3	MELCO RESORTS FINANCE LTD.....	D	06/04/2020	CREDIT SUISSE SECURITIES (USA) LLC		203,500	200,000	200,000	200,000				0		200,000		3,500	3,500	10,031	07/17/2027	3FE.....
59010Q AB 2	MERLIN ENTERTAINMENTS PLC.....	D	06/11/2020	JP MORGAN SECURITIES LLC.....		226,593	233,000	235,913	235,430		(145)		(145)		235,285		(8,693)	(8,693)	6,699	06/15/2026	4FE.....
600814 AN 7	MILLICOM INTERNATIONAL CELLULAR S.	D	06/05/2020	SCOTIA CAPITAL (USA) INC.....		407,000	400,000	402,250	401,680		(117)		(117)		401,563		5,437	5,437	18,450	01/15/2028	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	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
600814 AQ 0	MILICOM INTERNATIONAL CELLULAR S.	D	06/04/2020.	MORGAN STANLEY & CO. LLC....		.....212,064	.....200,000	.....202,750	.....202,540		.....(124)		.....(124)		.....202,415		.....9,649	.....9,649	.....8,785	03/25/2029.	3FE.....
59022H KF 8	MLMT_05-CIP1 IS.....	..	06/01/2020.	SCHEDULED REDEMPTION.....				.....204					.....0					.....0	.....153	07/01/2038.	6FE.....
59166D AA 5	MST_18-1A.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....425,590	.....425,590	.....426,371	.....426,223		.....(633)		.....(633)		.....425,590			.....0	.....7,496	03/01/2057.	1FM.....
629682 AA 3	NADG_19-1 - ABS.....	..	06/28/2020.	SCHEDULED REDEMPTION.....		.....16,300	.....16,300	.....16,300	.....16,300				.....0		.....16,300			.....0	.....288	12/28/2049.	1FE.....
63939E AB 9	NAVSL_15-AA.....	..	06/15/2020.	SCHEDULED REDEMPTION.....		.....255,127	.....255,127	.....255,033	.....255,107		.....20		.....20		.....255,127			.....0	.....3,170	12/15/2028.	1FE.....
64045D AA 2	NEMAK SAB DE CV.....	D	06/02/2020.	BANC OF AMERICA SECURITIES LLC		.....393,200	.....400,000	.....400,000	.....400,000				.....0		.....400,000		.....(6,800)	.....(6,800)	.....6,914	01/23/2025.	3FE.....
64830G AB 2	NRZT_18-1.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....23,875	.....23,875	.....23,922	.....23,916		.....(42)		.....(42)		.....23,875			.....0	.....459	12/01/2057.	1FM.....
64829X AC 6	NRZT_18-5.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....467,571	.....467,571	.....469,434	.....469,034		.....(1,463)		.....(1,463)		.....467,571			.....0	.....8,280	12/01/2057.	1FM.....
64829X AT 9	NRZT_18-5.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....41,968	.....41,968	.....41,775	.....41,794		.....175		.....175		.....41,968			.....0	.....743	12/01/2057.	1FM.....
67091T AB 1	OCF SA.....	D	04/06/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		.....434,000	.....400,000	.....398,000	.....398,085		.....8		.....8		.....398,094		.....35,906	.....35,906	.....12,451	04/25/2044.	2FE.....
68241F AA 0	OLCMT_04-C3.....	..	06/11/2020.	SCHEDULED REDEMPTION.....		.....449,250	.....449,250	.....443,084	.....448,266		.....984		.....984		.....449,250			.....0	.....12,342	10/11/2030.	1FM.....
72650T AA 6	PLAINS END FINANCING LLC.....	..	04/15/2020.	SCHEDULED REDEMPTION.....		.....139,400	.....139,400	.....141,461	.....140,829		.....(1,429)		.....(1,429)		.....139,400			.....0	.....4,189	04/15/2028.	3FE.....
78520L AB 6	SABIC CAPITAL II BV.....	D	06/03/2020.	CITIGROUP GLOBAL MARKETS, INC		.....1,115,000	.....1,000,000	.....983,348	.....984,970		.....599		.....599		.....985,569		.....129,431	.....129,431	.....29,375	10/10/2028.	1FE.....
78410G AC 8	SBA COMMUNICATIONS CORP.....	..	05/20/2020.	CITIGROUP GLOBAL MARKETS, INC		.....123,154	.....123,000	.....122,385					.....0		.....122,385		.....769	.....769	.....1,483	02/15/2027.	4FE.....
80874Y AW 0	SCIENTIFIC GAMES CORPORATION.....	..	06/08/2020.	JP MORGAN SECURITIES LLC....		.....69,650	.....70,000	.....67,638	.....67,896		.....138		.....138		.....68,034		.....1,616	.....1,616	.....2,285	10/15/2025.	4FE.....
81745D AE 1	SEMT_13-9.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....249,879	.....249,879	.....243,330	.....243,403		.....6,476		.....6,476		.....249,879			.....0	.....4,206	07/01/2043.	1FM.....
81746N CB 2	SEMT_16-3.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....26,413	.....26,413	.....27,039	.....26,951		.....(538)		.....(538)		.....26,413			.....0	.....459	11/01/2046.	1FM.....
81746N CB 0	SEMT_16-3.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....19,810	.....19,810	.....19,599	.....19,628		.....182		.....182		.....19,810			.....0	.....344	11/01/2046.	1FM.....
81746Q CC 5	SEMT_18-2.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....16,776	.....16,776	.....16,818	.....16,814		.....(38)		.....(38)		.....16,776			.....0	.....297	02/01/2048.	1FM.....
81746Q CC 3	SEMT_18-2.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....10,512	.....10,512	.....10,390	.....10,400		.....112		.....112		.....10,512			.....0	.....186	02/01/2048.	1FM.....
81728U AA 2	SENSATA TECHNOLOGIES INC.....	..	06/30/2020.	CITIGROUP GLOBAL MARKETS, INC		.....100,980	.....102,000	.....101,840	.....101,843		.....6		.....6		.....101,850		.....(870)	.....(870)	.....3,496	02/15/2030.	3FE.....
78432B AB 5	SGR_19-3.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....485,678	.....485,678	.....485,671	.....485,671		.....6		.....6		.....485,678			.....0	.....6,683	09/01/2059.	1FM.....
78432B AC 3	SGR_19-3.....	..	06/01/2020.	SCHEDULED REDEMPTION.....		.....690,147	.....690,147	.....690,143	.....690,143		.....3		.....3		.....690,147			.....0	.....10,173	09/01/2059.	1FM.....
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE CHILE	D	06/03/2020.	MARKET AXESS TRADING PLATFORM		.....427,232	.....400,000	.....402,068	.....401,957		.....(74)		.....(74)		.....401,883		.....25,349	.....25,349	.....9,822	05/07/2029.	2FE.....
83401B AB 2	SOFI_17-F.....	..	06/25/2020.	SCHEDULED REDEMPTION.....		.....96,790	.....96,790	.....97,974			.....(1,183)		.....(1,183)		.....96,790			.....0	.....458	01/25/2041.	1FE.....
85208N AA 8	SPRINT SPECTRUM CO I / II / III / LLC.....	..	06/20/2020.	SCHEDULED REDEMPTION.....		.....184,750	.....184,750	.....185,665	.....185,088		.....(338)		.....(338)		.....184,750			.....0	.....3,104	09/20/2021.	2FE.....
85769F AD 0	SPST_19-WL1 - ABS.....	..	06/25/2020.	SCHEDULED REDEMPTION.....		.....2,250,000	.....2,250,000	.....2,250,000	.....2,250,000				.....0		.....2,250,000			.....0	.....24,128	08/25/2052.	1FE.....
85769F AE 8	SPST_19-WL1 - ABS.....	..	06/25/2020.	SCHEDULED REDEMPTION.....		.....18,500,000	.....18,500,000	.....18,500,000	.....18,500,000				.....0		.....18,500,000			.....0	.....216,014	08/25/2052.	2FE.....
85769F AF 5	SPST_19-WL1 - ABS.....	..	06/25/2020.	SCHEDULED REDEMPTION.....		.....10,983,333	.....10,983,333	.....10,983,333	.....10,983,333				.....0		.....10,983,333			.....0	.....138,711	08/25/2052.	2FE.....
86212X AA 8	STR_19-1 - ABS.....	..	06/20/2020.	SCHEDULED REDEMPTION.....		.....19,039	.....19,039	.....19,033	.....19,033		.....6		.....6		.....19,039			.....0	.....253	11/20/2049.	1FE.....
87952V AM 8	TELESAT CANADA / TELESAT LLC.....	A	06/18/2020.	WELLS FARGO ADVISORS, LLC..		.....264,990	.....264,000	.....271,423	.....271,169		.....(626)		.....(626)		.....270,543		.....(5,553)	.....(5,553)	.....11,964	10/15/2027.	4FE.....
88032W AG 1	TENCENT HOLDINGS LTD.....	D	06/01/2020.	MARKET AXESS TRADING PLATFORM		.....215,782	.....200,000	.....199,950	.....199,958		.....2		.....2		.....199,960		.....15,822	.....15,822	.....6,271	01/19/2028.	1FE.....
92769V AJ 8	VIRGIN MEDIA FINANCE PLC.....	D	06/01/2020.	JP MORGAN SECURITIES LLC....		.....201,250	.....200,000	.....200,000					.....0		.....200,000		.....1,250	.....1,250		07/15/2030.	4FE.....
92978T BU 4	WBCMT_07-C31 IS.....	..	05/14/2020.	PREPAYMENT PENALTY.....		.....229,379							.....0					.....0	.....229,379	04/01/2047.	6FE.....
95081Q AP 9	WESCO DISTRIBUTION INC.....	..	05/29/2020.	BARCLAYS CAPITAL INC.....		.....164,800	.....160,000	.....158,790					.....0		.....158,790		.....6,010	.....6,010		06/15/2028.	1Z.....

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	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
96042E AF 4	WLAKE_17-1A.....	C	06/15/2020	SCHEDULED REDEMPTION.....		169,141	169,141	169,129	169,140			1	.1		169,141			.0	2,775	10/17/2022	1FE.....
01185* AA 3	ALASKA VENTURES LLC.....		06/30/2020	SCHEDULED REDEMPTION.....		63,704	63,704	63,704	63,704				.0		63,704			.0	1,487	06/30/2033	2PL.....
07387# AA 2	BEAR SWAMP FINANCE LP.....		06/30/2020	SCHEDULED REDEMPTION.....		46,003	46,003	46,003	46,003				.0		46,003			.0	1,687	10/08/2025	2PL.....
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES		06/01/2020	SCHEDULED REDEMPTION.....		110,410	110,410	110,410	110,410				.0		110,410			.0	2,200	12/01/2041	1.....
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER		06/30/2020	SCHEDULED REDEMPTION.....		137,500	137,500	137,500	137,500				.0		137,500			.0	8,993	06/30/2024	1.....
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS.....		06/10/2020	SCHEDULED REDEMPTION.....		41,768	41,768	41,768	41,768				.0		41,768			.0	1,553	10/10/2031	2.....
Q3079# AA 6	DBCT FINANCE PTY LTD.....	D	04/28/2020	MATURED.....		7,000,000	7,000,000	7,000,000	7,000,000				.0		7,000,000			.0	183,050	04/28/2020	2.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV.....	D	06/20/2020	SCHEDULED REDEMPTION.....		56,348	56,348	56,348	56,348				.0		56,348			.0	1,685	12/20/2044	2PL.....
39813# AA 9	GRIDFLEX GENERATION LLC.....		06/30/2020	SCHEDULED REDEMPTION.....		154,491	154,491	154,491	154,491				.0		154,491			.0	4,024	12/31/2030	2PL.....
40064@ AB 3	GUADALUPE VALLEY ELECTRIC COOPERAT		06/01/2020	SCHEDULED REDEMPTION.....		75,000	75,000	75,000	75,000				.0		75,000			.0	1,459	12/01/2045	1FE.....
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS		06/10/2020	SCHEDULED REDEMPTION.....		197,165	197,165	197,152	197,548			(383)	(383)		197,165			.0	7,125	01/10/2023	2.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		05/31/2020	SCHEDULED REDEMPTION.....		150,347	150,347	150,347	150,347				.0		150,347			.0	3,323	05/31/2033	2PL.....
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		06/01/2020	SCHEDULED REDEMPTION.....		221,004	221,004	226,401	223,127			(2,123)	(2,123)		221,004			.0	6,942	08/01/2027	2.....
G5814# AB 0	MARI BOYLE LTD SERIES B.....		06/30/2020	SCHEDULED REDEMPTION.....		25,396	25,396	25,396	25,396				.0		25,396			.0	709	06/30/2031	2PL.....
G5814# AA 2	MARI JONE LTD SERIES A.....		06/30/2020	SCHEDULED REDEMPTION.....		25,396	25,396	25,396	25,396				.0		25,396			.0	709	06/30/2031	2PL.....
60040# AB 8	MILLENNIUM PIPELINE CO LLC.....		06/30/2020	SCHEDULED REDEMPTION.....		366,360	366,360	366,360	366,360				.0		366,360			.0	10,991	06/30/2032	1PL.....
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.....	D	06/30/2020	SCHEDULED REDEMPTION.....		37,500	37,500	37,500	37,500				.0		37,500			.0	1,208	06/30/2035	2PL.....
64079* AB 8	NEPTUNE SNR SECURED NOTES.....		06/30/2020	SCHEDULED REDEMPTION.....		71,586	71,586	78,807	75,881			(4,295)	(4,295)		71,586			.0	3,334	06/30/2027	1PL.....
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		06/10/2020	SCHEDULED REDEMPTION.....		31,447	31,447	31,447	31,447				.0		31,447			.0	779	12/10/2032	1.....
L8038* AA 4	SBM BALEIA AZUL SARL.....	D	06/15/2020	SCHEDULED REDEMPTION.....		138,600	138,600	137,346	137,854			746	746		138,600			.0	3,812	09/15/2027	3.....
84519# AD 6	SOUTHWEST POWER POOL INC.....		06/30/2020	SCHEDULED REDEMPTION.....		24,443	24,443	25,933	25,700			(1,257)	(1,257)		24,443			.0	589	12/30/2042	1.....
84519# AG 9	SOUTHWEST POWER POOL INC.....		06/30/2020	SCHEDULED REDEMPTION.....		125,000	125,000	125,000	125,000				.0		125,000			.0	2,031	09/30/2024	1.....
84929# AA 6	SPOWER FINANCE I LLC.....		06/30/2020	SCHEDULED REDEMPTION.....		145,000	145,000	145,000	145,000				.0		145,000			.0	3,299	12/31/2036	3PL.....
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		06/15/2020	SCHEDULED REDEMPTION.....		2,330	2,330	2,330	2,330				.0		2,330			.0	93	12/15/2025	1.....
89307# AA 7	TRANS BAY CABLE LLC.....		06/30/2020	SCHEDULED REDEMPTION.....		87,000	87,000	87,000	87,000				.0		87,000			.0	1,275	06/30/2047	1PL.....
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD		04/30/2020	MATURED.....		400,000	400,000	400,000	400,000				.0		400,000			.0	12,140	04/30/2020	2.....
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD		04/30/2020	MATURED.....		171,429	171,429	171,429	171,429				.0		171,429			.0	5,246	04/30/2020	2.....
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....		06/08/2020	CAPITAL DISTRIBUTION.....		1,598,270	1,598,270	1,598,270	1,598,270				.0		1,598,270			.0	37,555	04/25/2024	1PL.....
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS.....		06/08/2020	CAPITAL DISTRIBUTION.....		1,536,678	1,536,678	1,536,678	1,536,678				.0		1,536,678			.0	36,015	04/25/2024	1PL.....
90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU		04/01/2020	SCHEDULED REDEMPTION.....		826,203	826,203	826,203	826,203				.0		826,203			.0	31,396	04/01/2039	1.....
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I		06/15/2020	SCHEDULED REDEMPTION.....		30,938	30,938	30,938	30,938				.0		30,938			.0	558	05/15/2035	2.....

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
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC		06/30/2020	SCHEDULED REDEMPTION.....		.....13,576	.....13,576	.....13,576	.....13,576				.....0		.....13,576			.....0	.....267	06/30/2030	1PL.....
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS		06/25/2020	SCHEDULED REDEMPTION.....		.....52,837	.....52,837	.....52,837	.....52,837				.....0		.....52,837			.....0	.....1,275	12/25/2036	2.....
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS		06/10/2020	SCHEDULED REDEMPTION.....		.....85,533	.....85,533	.....85,533	.....85,533				.....0		.....85,533			.....0	.....2,765	10/10/2027	2.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....296,395,169	.....290,607,450	.....286,277,937	.....198,552,798	.....0	.....608,117	.....0	.....608,117	.....0	.....287,508,643	.....0	.....8,657,148	.....8,657,148	.....6,119,051	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO...	A	06/30/2020	SINKING FUND TRANSACTION.....		.....612	.....612	.....612	.....612				.....0		.....612			.....0	.....10	11/14/2026	3FE.....
BHM23Q 4L 3	CENTURYLINK INC.....		06/30/2020	SINKING FUND TRANSACTION.....		.....2,733	.....2,733	.....2,729					.....0		.....2,729		.....3	.....3	.....23	03/15/2027	3FE.....
51508P AG 9	GOLDEN NUGGET LLC.....		06/04/2020	Various.....							.....68		.....68		.....21		.....(21)	.....(21)	.....2,905	10/04/2023	4FE.....
BHM219 XL 1	NASCAR HOLDINGS LLC.....		04/24/2020	GOLDMAN SACHS & CO LLC.....		.....482,720	.....508,126	.....510,087	.....107,504		.....(650)		.....(650)		.....509,448		.....(26,728)	.....(26,728)	.....5,572	07/25/2026	3FE.....
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC.....		06/23/2020	JP MORGAN SECURITIES LLC.....		.....242,311	.....247,256	.....247,190	.....247,193		.....4		.....4		.....247,197		.....(4,886)	.....(4,886)	.....4,517	07/18/2026	3FE.....
85208E AB 6	SPRINT COMMUNICATIONS INC.....		04/01/2020	SINKING FUND TRANSACTION.....		.....865,201	.....865,201	.....863,110	.....862,071		.....173		.....173		.....862,244		.....2,958	.....2,958	.....12,564	02/02/2024	3FE.....
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC.....		06/30/2020	SINKING FUND TRANSACTION.....		.....2,439	.....2,439	.....2,442			.....(3)		.....(3)		.....2,439		.....(0)	.....(0)	.....24	04/16/2025	3FE.....
BHM21Y 1D 9	WELLS ENTERPRISES INC.....		06/30/2020	SINKING FUND TRANSACTION.....		.....2,402	.....2,402	.....2,396	.....2,396		.....1		.....1		.....2,397		.....5	.....5	.....68	03/29/2025	4FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					.....1,598,418	.....1,628,770	.....1,628,567	.....1,219,776	.....0	.....(407)	.....0	.....(407)	.....0	.....1,627,088	.....0	.....(28,669)	.....(28,669)	.....25,683	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....484,740,502	.....458,836,462	.....465,345,920	.....282,168,191	.....0	.....418,354	.....0	.....418,354	.....0	.....466,643,027	.....0	17,377,483	.....17,377,483	.....9,485,216	XXX	XXX
8399999	Total - Bonds.....					.....484,740,502	.....458,836,462	.....465,345,920	.....282,168,191	.....0	.....418,354	.....0	.....418,354	.....0	.....466,643,027	.....0	17,377,483	.....17,377,483	.....9,485,216	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
151327 20 2	CENTAUR FUNDING CORP.....	C	04/21/2020	CALL TRANSACTION.....		.....7,859,000	.....7,859,000	.....1,000,000	.....10,006,619		.....(99,184)		.....(99,184)		.....7,859,000			.....0	.....283,457	XXX	2FE.....
151327 40 0	CENTAUR FUNDING CORPORATION.....	C	04/21/2020	CALL TRANSACTION.....		.....27,000,000	.....27,000,000	.....1,000,000	.....9,740,377		.....888,307		.....888,307		.....27,000,000			.....0	.....283,962	XXX	2FE.....
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					.....34,859,000		XXX	.....19,746,996	.....0	.....789,124	.....0	.....789,124	.....0	.....34,859,000	.....0	.....0	.....0	.....567,419	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					.....34,859,000		XXX	.....19,746,996	.....0	.....789,124	.....0	.....789,124	.....0	.....34,859,000	.....0	.....0	.....0	.....567,419	XXX	XXX
8999999	Total - Preferred Stocks.....					.....34,859,000		XXX	.....19,746,996	.....0	.....789,124	.....0	.....789,124	.....0	.....34,859,000	.....0	.....0	.....0	.....567,419	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
31338# 11 2	FEDERAL HOME LOAN BANK BOSTON..		04/06/2020	FEDERAL HOME LOAN BANK OF BOSTON		.....17,363,000	.....1,736,300	XXX	.....1,736,300	.....1,736,300			.....0		.....1,736,300			.....0	.....23,895	XXX	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					.....1,736,300	.....1,736,300	XXX	.....1,736,300	.....1,736,300	.....0	.....0	.....0	.....0	.....1,736,300	.....0	.....0	.....0	.....23,895	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					.....1,736,300	.....1,736,300	XXX	.....1,736,300	.....1,736,300	.....0	.....0	.....0	.....0	.....1,736,300	.....0	.....0	.....0	.....23,895	XXX	XXX
9799999	Total - Common Stocks.....					.....1,736,300	.....1,736,300	XXX	.....1,736,300	.....1,736,300	.....0	.....0	.....0	.....0	.....1,736,300	.....0	.....0	.....0	.....23,895	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					.....36,595,300	XXX	.....21,483,296	.....35,806,176	.....0	.....789,124	.....0	.....789,124	.....0	.....36,595,300	.....0	.....0	.....0	.....591,314	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....521,335,802	XXX	.....486,829,216	.....317,974,368	.....0	.....1,207,478	.....0	.....1,207,478	.....0	.....503,238,327	.....0	17,377,483	.....17,377,483	10,076,530	XXX	XXX

QE05.13

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)
Purchased Options - Hedging Other - Call Options and Warrants																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018...	02/28/2028.....	.....	10,000,000	3.09.....	725,000	.....	.....	2,860,940		2,860,940	1,552,070	.....	.....	.....	.....	.....	3.....
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018...	02/28/2028.....	.....	5,000,000	3.05.....	439,000	.....	.....	1,854,005		1,854,005	1,050,105	.....	.....	.....	.....	.....	3.....
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018...	02/27/2025.....	.....	5,000,000	3.21.....	285,000	.....	.....	1,064,450		1,064,450	549,180	.....	.....	.....	.....	.....	3.....
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018...	02/27/2025.....	.....	20,000,000	3.19.....	1,499,000	.....	.....	6,090,900		6,090,900	3,289,020	.....	.....	.....	.....	.....	3.....
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK	02/27/2018...	02/27/2025.....	.....	5,000,000	3.08.....	428,000	.....	.....	1,896,415		1,896,415	1,085,175	.....	.....	.....	.....	.....	3.....
CMS IDX CALL @ 50BP 03/19/21.	Bond Portfolio.....	D PART 1	E.....	CITIBANK, N.A....	02/05/2019...	03/19/2021.....	.....	1,000,000,000	0.50.....	600,000	.....	.....	193,000		193,000	73,000	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.	Bond Portfolio.....	D PART 1	E.....	JP MORGAN CHASE BANK	02/12/2019...	03/19/2021.....	.....	1,000,000,000	0.50.....	630,000	.....	.....	213,000		213,000	73,000	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A....	03/22/2019...	03/19/2021.....	.....	1,000,000,000	0.50.....	640,000	.....	.....	259,000		259,000	99,000	.....	.....	.....	.....	.....	3.....
CMS IDX CALL @ 50BP 06/18/21..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A....	06/11/2019...	06/18/2021.....	.....	1,000,000,000	0.50.....	787,000	.....	.....	369,000		369,000	161,000	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 11000 06/30/23..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	04/17/2020...	06/30/2023.....	.....	15,438,415	11,000.00.....	.....	.....	630,800		1,591,309	960,509	.....	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 11280 06/30/22..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	05/19/2020...	06/30/2022.....	.....	18,241,706	11,280.00.....	.....	.....	663,891		1,221,149	557,257	.....	.....	.....	.....	.....	.....	3.....
MXEA IDX CALL @ 2040 06/30/22.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	05/27/2020...	06/30/2022.....	.....	12,962,593	2,040.00.....	.....	.....	222,550		339,943	117,393	.....	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/04/2020...	06/30/2023.....	.....	62,005,800	3,875.00.....	.....	.....	.....	603,397	^	603,397	603,397	.....	.....	.....	.....	.....	3.....
MXEA IDX CALL @ 2050 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/05/2020...	06/30/2021.....	.....	14,956,838	2,050.00.....	.....	.....	.....	(102,460)	^	(102,460)	(102,460)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 4160 06/30/25....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	06/05/2020...	06/30/2025.....	.....	44,644,176	4,160.00.....	.....	.....	2,160,000		2,094,532	(65,468)	.....	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 11200 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/08/2020...	06/30/2021.....	.....	21,126,252	11,200.00.....	.....	.....	.....	236,998	^	236,998	236,998	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/09/2020...	06/30/2022.....	.....	74,406,960	3,800.00.....	.....	.....	.....	(730,406)	^	(730,406)	(730,406)	.....	.....	.....	.....	.....	3.....
MXEA IDX CALL @ 2250 06/30/23.	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/11/2020...	06/30/2023.....	.....	11,039,571	2,250.00.....	.....	.....	.....	211,358		181,170	(30,188)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3500 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/11/2020...	06/30/2021.....	.....	84,327,888	3,500.00.....	.....	.....	.....	(384,634)	^	(384,634)	(384,634)	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 12500 06/28/24..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/15/2020...	06/28/2024.....	.....	13,407,045	12,500.00.....	.....	.....	.....	896,980		985,876	88,896	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3900 06/28/24....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/15/2020...	06/28/2024.....	.....	52,828,942	3,900.00.....	.....	.....	.....	2,840,738		2,594,366	(246,372)	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 12750 06/30/25..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/16/2020...	06/30/2025.....	.....	11,375,674	12,750.00.....	.....	.....	.....	1,043,840		939,536	(104,304)	.....	.....	.....	.....	.....	3.....

QE06

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)
NDX IDX CALL @ 12500 06/30/27..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/17/2020...	06/30/2027....	.....	8,125,482	12,500.00.....	.....	1,050,168	.....	975,716	.....	975,716	(74,452)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 4000 06/30/27....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/18/2020...	06/30/2027....	.....	32,863,074	4,000.00.....	.....	3,226,852	.....	2,855,898	.....	2,855,898	(370,954)	.....	.....	.....	.....	.....	3.....
NDX IDX CALL @ 12500 06/30/26..	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQF57RNE97.	06/17/2020...	06/30/2026....	.....	9,750,578	12,500.00.....	.....	1,161,600	.....	1,026,996	.....	1,026,996	(134,604)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 4000 06/30/26....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/18/2020...	06/30/2026....	.....	38,443,596	4,000.00.....	.....	3,111,656	.....	2,800,709	.....	2,800,709	(310,947)	.....	.....	.....	.....	.....	3.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										6,033,000	17,220,433	0	32,030,805	XXX	32,030,805	7,941,212	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	07/12/2018...	06/20/2025....	.....	110,680,353	2,800.00.....	.....	.....	.....	(11,995)	^.....	(11,995)	4,929,683	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQF57RNE97.	07/13/2018...	06/20/2025....	.....	110,680,353	2,800.00.....	.....	.....	.....	(114,280)	^.....	(114,280)	4,921,908	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	08/02/2018...	06/20/2025....	.....	86,481,900	1,670.00.....	.....	.....	.....	10,669,323	^.....	10,669,323	10,695,842	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	08/16/2018...	06/19/2026....	.....	92,768,010	1,920.00.....	.....	.....	.....	8,875,159	^.....	8,875,159	9,919,996	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/16/2018...	06/16/2028....	.....	108,820,179	2,850.00.....	.....	.....	.....	874,269	^.....	874,269	5,047,354	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/21/2018...	06/16/2028....	.....	108,820,179	2,850.00.....	.....	.....	.....	1,173,975	^.....	1,173,975	5,079,690	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/17/2018...	06/16/2028....	.....	106,960,005	2,900.00.....	.....	.....	.....	2,071,794	^.....	2,071,794	5,235,881	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/30/2018...	12/18/2020....	.....	149,568,384	1,600.00.....	.....	.....	.....	(3,581,159)	^.....	(3,581,159)	3,491,254	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQF57RNE97.	10/30/2018...	12/18/2020....	.....	74,784,192	1,600.00.....	.....	.....	.....	(1,818,036)	^.....	(1,818,036)	1,745,230	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQF57RNE97.	11/07/2018...	12/18/2020....	.....	72,113,328	1,675.00.....	.....	.....	.....	(701,620)	^.....	(701,620)	2,212,095	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	11/07/2018...	12/18/2020....	.....	110,680,353	2,525.00.....	.....	.....	.....	(2,642,098)	^.....	(2,642,098)	1,218,766	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	11/09/2018...	12/19/2025....	.....	113,160,585	2,750.00.....	.....	.....	.....	740,010	^.....	740,010	4,964,158	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/27/2018...	12/18/2020....	.....	96,571,455	1,350.00.....	.....	.....	.....	518,749	^.....	518,749	4,945,929	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/28/2018...	03/19/2021....	.....	95,130,090	1,370.00.....	.....	.....	.....	1,897,397	^.....	1,897,397	6,026,275	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 3600 - PREMIUM PAYABLE 09/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	06/18/2020...	09/18/2020....	.....	124,011,600	3,600.00.....	.....	.....	.....	178,611	^.....	178,611	178,611	.....	.....	.....	.....	.....	3.....
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										0	0	0	18,130,099	XXX	18,130,099	70,612,670	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										6,033,000	17,220,433	0	50,160,904	XXX	50,160,904	78,553,883	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																						

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)
CFF HOLDING CORPORATION...					01/31/2011...			7														
HIBERNATION HOLDING CO.....					06/30/2014.....			44,016					.0		.0							
TURBO CAYMAN - WTS #1.....					06/30/2009.....			123					.0									
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000.....			16														
0369999999. Total-Purchased Options-Other-Call Options and Warrants.....										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
0429999999. Total-Purchased Options-Other.....										.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										6,033,000	17,220,433	.0	32,030,805	XXX	32,030,805	7,941,212	.0	.0	.0	.0	XXX	XXX
0449999999. Total-Purchased Options-Put Options.....										.0	.0	.0	18,130,099	XXX	18,130,099	70,612,670	.0	.0	.0	.0	XXX	XXX
0499999999. Total-Purchased Options.....										6,033,000	17,220,433	.0	50,160,904	XXX	50,160,904	78,553,883	.0	.0	.0	.0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
NDX IDX CALL @ 4400 06/30/23....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	04/17/2020....	06/30/2023.....		15,438,415	4,400.00.....		(6,574,000)		(8,610,983)		(8,610,983)	(2,036,983)						3.....
NDX IDX CALL @ 4700 06/30/22....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	05/19/2020....	06/30/2022.....		18,241,706	4,700.00.....		(8,399,263)		(9,688,860)		(9,688,860)	(1,289,597)						3.....
MXEA IDX CALL @ 850 06/30/22....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	05/27/2020....	06/30/2022.....		12,962,593	850.00.....		(5,964,286)		(6,356,322)		(6,356,322)	(392,036)						3.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/04/2020....	06/30/2023.....		62,005,800	1,550.00.....				(125,353)	^.....	(125,353)	(125,353)						3.....
MXEA IDX CALL @ 925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/05/2020....	06/30/2021.....		14,956,838	925.00.....				618,725	^.....	618,725	618,725						3.....
S&P IDX CALL @ 1600 06/30/25....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	06/05/2020....	06/30/2025.....		44,644,176	1,600.00.....		(22,057,920)		(20,649,200)		(20,649,200)	1,408,720						3.....
NDX IDX CALL @ 4925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/08/2020....	06/30/2021.....		21,126,252	4,925.00.....				(603,491)	^.....	(603,491)	(603,491)						3.....
S&P IDX CALL @ 1600 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/09/2020....	06/30/2022.....		74,406,960	1,600.00.....				2,614,527	^.....	2,614,527	2,614,527						3.....
MXEA IDX CALL @ 925 06/30/23....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/11/2020....	06/30/2023.....		11,039,571	925.00.....		(4,650,000)		(4,761,245)		(4,761,245)	(111,245)						3.....
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/11/2020....	06/30/2021.....		84,327,888	1,550.00.....				174,491	^.....	174,491	174,491						3.....
NDX IDX CALL @ 4800 06/28/24....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/15/2020....	06/28/2024.....		13,407,045	4,800.00.....		(6,589,216)		(6,970,366)		(6,970,366)	(381,150)						3.....
S&P IDX CALL @ 1550 06/28/24....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/15/2020....	06/28/2024.....		52,828,942	1,550.00.....		(25,248,338)		(25,231,397)		(25,231,397)	16,941						3.....
NDX IDX CALL @ 5000 06/30/25....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	06/16/2020....	06/30/2025.....		11,375,674	5,000.00.....		(5,742,240)		(5,716,574)		(5,716,574)	25,666						3.....
NDX IDX CALL @ 5000 06/30/27....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/17/2020....	06/30/2027.....		8,125,482	5,000.00.....		(4,194,384)		(4,110,394)		(4,110,394)	83,990						3.....
NDX IDX CALL @ 5000 06/30/26....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK	06/17/2020....	06/30/2026.....		9,750,578	5,000.00.....		(5,088,000)		(4,912,190)		(4,912,190)	175,810						3.....
S&P IDX CALL @ 1550 06/30/26....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT	06/18/2020....	06/30/2026.....		38,443,596	1,550.00.....		(18,974,604)		(18,233,545)		(18,233,545)	741,059						3.....

QE06.2

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	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 CALL @ 1550 06/30/27 ...	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	06/18/2020...	06/30/2027....	.....	...32,863,074	1,550.00.....	.....	...(16,179,416)	.....	.....(15,565,366)	.....	...(15,565,366)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 10Y RTR 3ML(0.40%) 09/28/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86...	06/26/2020...	09/28/2020....	.....	...280,000,000	0.40.....	.....	...(1,309,000)	.....	.....(1,089,200)	.....	...(1,089,200)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 10Y RTR 3ML(0.40%) 09/29/20	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CITIBANK, N.A... E57ODZWZ7FF32TWEFA76...	06/29/2020...	09/29/2020....	.....	...280,000,000	0.40.....	.....	...(1,402,800)	.....	.....(1,103,200)	.....	...(1,103,200)	.....	.....	.....	.....	.....	.....	3.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										0	...	0	.....	XXX	...	...	...	...	...	...	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	02/27/2018...	02/28/2028....	.....	...10,000,000	3.09.....	.....	...(711,000)	.....	.....(159,430)	.....	...(159,430)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	02/27/2018...	02/28/2028....	.....	...5,000,000	3.05.....	.....	...(426,000)	.....	.....(101,040)	.....	...(101,040)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	02/27/2018...	02/27/2025....	.....	...5,000,000	3.21.....	.....	...(248,000)	.....	.....(17,890)	.....	...(17,890)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	02/27/2018...	02/27/2025....	.....	...20,000,000	3.19.....	.....	...(1,308,100)	.....	.....(118,340)	.....	...(118,340)	.....	.....	.....	.....	.....	.....	3.....
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	02/27/2018...	02/27/2025....	.....	...5,000,000	3.08.....	.....	...(417,000)	.....	.....(46,690)	.....	...(46,690)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804....	07/12/2018...	06/20/2025....	.....	...110,680,353	1,400.00.....	.....	.....	.....	.....(49,882)	^.....	...(49,882)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	07/13/2018...	06/20/2025....	.....	...110,680,353	1,400.00.....	.....	.....	.....	.....56,746	^.....	...56,746	.....	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804....	08/02/2018...	06/20/2025....	.....	...86,481,900	835.00.....	.....	.....	.....	.....(2,447,810)	^.....	...(2,447,810)	.....	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868...	08/16/2018...	06/19/2026....	.....	...92,768,010	960.00.....	.....	.....	.....	.....(1,792,690)	^.....	...(1,792,690)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/16/2018...	06/16/2028....	.....	...108,820,179	1,425.00.....	.....	.....	.....	.....(88,213)	^.....	...(88,213)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/21/2018...	06/16/2028....	.....	...108,820,179	1,425.00.....	.....	.....	.....	.....(337,757)	^.....	...(337,757)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/17/2018...	06/16/2028....	.....	...106,960,005	1,450.00.....	.....	.....	.....	.....(365,031)	^.....	...(365,031)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27...	11/09/2018...	12/19/2025....	.....	...113,160,585	1,375.00.....	.....	.....	.....	.....(227,665)	^.....	...(227,665)	.....	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1370 03/19/21....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	01/21/2020...	03/19/2021....	.....	...95,130,090	1,370.00.....	.....	.....	.....	.....(2,161,500)	.....	...(8,938,833)	.....	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 12/18/20...	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	01/21/2020...	12/18/2020....	.....	...224,352,576	1,600.00.....	.....	.....	.....	.....(1,634,661)	.....	...(7,707,569)	.....	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2525 12/18/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	01/21/2020...	12/18/2020....	.....	...110,680,353	2,525.00.....	.....	.....	.....	.....(1,026,732)	.....	...(2,789,726)	.....	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1675 12/18/20...	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	01/21/2020...	12/18/2020....	.....	...72,113,328	1,675.00.....	.....	.....	.....	.....(758,488)	.....	...(3,295,471)	.....	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1350 12/18/20....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	01/21/2020...	12/18/2020....	.....	...96,571,455	1,350.00.....	.....	.....	.....	.....(7,148,080)	.....	...(7,148,080)	.....	.....	.....	.....	.....	.....	3.....

QE06.3

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)				
0659999999	Total-Written Options-Hedging Other-Put Options.....									(3,110,100)	(7,184,021)	0	(35,575,372)	XXX	(35,575,372)	(36,198,025)	0	0	0	0	0	XXX	XXX			
0709999999	Total-Written Options-Hedging Other.....									(3,110,100)	(139,557,488)	0	(165,895,314)	XXX	(165,895,314)	(34,144,501)	0	0	0	0	0	XXX	XXX			
Total Written Options																										
0929999999	Total-Written Options-Call Options and Warrants.....									0	(132,373,467)	0	(130,319,943)	XXX	(130,319,943)	2,053,524	0	0	0	0	0	XXX	XXX			
0939999999	Total-Written Options-Put Options.....									(3,110,100)	(7,184,021)	0	(35,575,372)	XXX	(35,575,372)	(36,198,025)	0	0	0	0	0	XXX	XXX			
0989999999	Total-Written Options.....									(3,110,100)	(139,557,488)	0	(165,895,314)	XXX	(165,895,314)	(34,144,501)	0	0	0	0	0	XXX	XXX			
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																										
SWP: 2.06%(3ML) 03/07/22.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/05/2012...	03/07/2022.....		150,000,000	2.06%(3ML)...			604,548			4,616,019					973,537		100/100.....				
SWP: 2.12%(3ML) 03/13/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	03/09/2012...	03/13/2022.....		150,000,000	2.12%(3ML)...			701,832			4,827,359					978,274		100/100.....				
SWP: 1.99%(1ML) 03/20/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016...	03/20/2022.....		380,000,000	1.99%(1ML)...			1,822,538			12,163,979					2,492,224		99/100.....				
SWP: 2.11%(3ML) 03/16/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016...	03/16/2022.....		200,000,000	2.11%(3ML)...			923,770			6,441,146					1,307,513		99/100.....				
0999999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....									0	0	4,052,687		XXX	28,048,502	0	0	0	0	0	5,751,547	XXX	XXX			
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																										
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/25/2004...	04/29/2024.....		12,223,235	USD 5.97%(EUR 5.38%)			84,586			865,000					1,057,755		(6,500)	119,652	100/100.....		
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D.....	HSBC BANK USA 1E8VN30JCEQV1H4R804....	10/18/2004...	04/29/2024.....		15,511,267	USD 5.75%(EUR 5.38%)			109,469			1,544,400					2,164,908		(7,800)	151,838	100/100.....		
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/20/2004...	06/05/2026.....		21,920,860	USD 5.79%(GBP 5.50%)			227,848			7,105,095					8,863,671		1,096,545	266,999	100/100.....		
CSWP: EUR 10YLBR(USD 5.84%) 08/01/21	Liability.....	N/A.....	D.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/18/2006...	08/01/2021.....		93,693,784	EUR 10YLBR(USD 5.84%)						(9,457,533)	@				(14,941,805)		48,750	488,573	100/100.....		
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/05/2016...	10/27/2024.....		3,364,500	USD 3.00%(EUR 0.98%)			34,571			(9,450)					159,048		(1,950)	35,000	100/100.....		
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC.....	D PART 1	D.....	CITIBANK, N.A.... E57ODZWZ7FF32WEFA76..	10/14/2016...	10/31/2026.....		3,303,000	USD 3.20%(EUR 1.34%)			30,828			(68,400)					100,122		(1,950)	41,583	100/100.....		
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA.....	D PART 1	D.....	CITIBANK, N.A.... E57ODZWZ7FF32WEFA76..	04/05/2017...	12/07/2027.....		5,331,571	USD 4.00%(EUR 1.84%)			54,949			(284,179)					82,681		(3,250)	72,718	100/100.....		
1019999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....									0	0	542,249		XXX	(305,067)					(2,513,620)		1,123,845	0	1,176,363	XXX	XXX
1049999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									0	0	4,594,936		XXX	(305,067)					25,534,882		1,123,845	0	6,927,911	XXX	XXX
Swaps - Hedging Other - Interest Rate																										
SWP: 3ML(5.68%) 05/23/26.....	OFFSET.....	OFFSET	C.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	05/19/2006...	05/23/2026.....		115,000,000	3ML(5.68%)...			(2,399,577)			(35,781,032)					(35,781,032)		(8,481,925)	1,396,508	1.....		

QE06.4

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

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)
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/02/2006..	06/06/2021.....	.....	64,750,000	3ML(5.64%).....	.....	.....	(1,421,715)	(3,240,298)	.....	(3,240,298)	.....	348,598	.....	.....	312,925	.....	1.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/02/2006..	06/06/2021.....	.....	27,750,000	3ML(5.64%).....	.....	.....	(609,307)	(1,388,699)	.....	(1,388,699)	.....	149,399	.....	.....	134,111	.....	1.....
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006..	06/08/2021.....	.....	28,000,000	3ML(5.66%).....	.....	.....	(616,324)	(1,411,184)	.....	(1,411,184)	.....	154,924	.....	.....	135,715	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH CAP SV GDWTXX03601TB7DW3U69.	06/14/2006..	06/16/2021.....	.....	93,000,000	3ML(5.63%).....	.....	.....	(2,062,633)	(4,775,403)	.....	(4,775,403)	.....	464,768	.....	.....	455,995	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH CAP SV GDWTXX03601TB7DW3U69.	06/14/2006..	06/16/2021.....	.....	46,500,000	3ML(5.63%).....	.....	.....	(1,031,316)	(2,387,702)	.....	(2,387,702)	.....	232,384	.....	.....	227,998	.....	1.....
SWP: 3ML(4.12%) 09/01/40.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	07/01/2011..	09/01/2040.....	.....	5,100,000	3ML(4.12%).....	.....	.....	(66,822)	(3,170,332)	.....	(3,170,332)	.....	(1,362,681)	.....	.....	114,569	.....	1.....
SWP: 3ML(3.58%) 09/01/40.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	08/03/2011..	09/01/2040.....	.....	15,600,000	3ML(3.58%).....	.....	.....	(162,258)	(8,080,035)	.....	(8,080,035)	.....	(4,007,388)	.....	.....	350,448	.....	1.....
SWP: 3ML(2.19%) 02/01/21.....	OFFSET.....	OFFSET	A.....	MORGAN STANLEY CAP I7331LVCZKQX5T7XV54.....	08/23/2011..	02/01/2021.....	.....	6,000,000	3ML(2.19%).....	.....	.....	(22,358)	(64,020)	.....	(64,020)	.....	(35,704)	.....	.....	23,078	.....	1.....
SWP: 2.06%(3ML) 02/01/21.....	OFFSET.....	OFFSET	A.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76..	11/02/2011..	02/01/2021.....	.....	6,000,000	2.06%(3ML).....	.....	.....	18,533	59,558	.....	59,558	.....	39,427	.....	.....	23,078	.....	1.....
SWP: 3ML(2.88%) 09/01/40.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/10/2011..	09/01/2040.....	.....	6,400,000	3ML(2.88%).....	.....	.....	(43,967)	(2,444,643)	.....	(2,444,643)	.....	(1,550,438)	.....	.....	143,773	.....	1.....
SWP: 2.51%(3ML) 05/23/26.....	OFFSET.....	OFFSET	C.....	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	11/17/2011..	05/23/2026.....	.....	115,000,000	2.51%(3ML).....	.....	.....	575,102	14,289,196	.....	14,289,196	.....	9,176,357	.....	.....	1,396,508	.....	1.....
SWP: 2.10%(3ML) 06/16/21.....	OFFSET.....	OFFSET	C.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	11/21/2011..	06/16/2021.....	.....	93,000,000	2.10%(3ML).....	.....	.....	418,858	1,625,706	.....	1,625,706	.....	1,108,785	.....	.....	455,995	.....	1.....
SWP: 2.16%(3ML) 06/06/21.....	OFFSET.....	OFFSET	C.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011..	06/06/2021.....	.....	64,750,000	2.16%(3ML).....	.....	.....	297,008	1,140,303	.....	1,140,303	.....	724,082	.....	.....	312,925	.....	1.....
SWP: 2.77%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/05/2011..	09/01/2040.....	.....	15,600,000	2.77%(3ML).....	.....	.....	98,785	5,637,067	.....	5,637,067	.....	3,747,253	.....	.....	350,448	.....	1.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/02/2012..	09/01/2040.....	.....	5,100,000	2.44%(3ML).....	.....	.....	23,912	1,521,259	.....	1,521,259	.....	1,193,136	.....	.....	114,569	.....	1.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/02/2012..	09/01/2040.....	.....	6,400,000	2.44%(3ML).....	.....	.....	30,007	1,909,031	.....	1,909,031	.....	1,497,269	.....	.....	143,773	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	04/09/2014..	04/11/2024.....	.....	15,000,000	3ML(2.81%).....	.....	.....	(88,073)	(1,441,367)	.....	(1,441,367)	.....	(753,955)	.....	.....	145,885	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	04/09/2014..	04/11/2024.....	.....	30,000,000	3ML(2.81%).....	.....	.....	(176,147)	(2,882,734)	.....	(2,882,734)	.....	(1,507,911)	.....	.....	291,771	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	05/15/2014..	04/11/2024.....	.....	9,000,000	2.57%(3ML).....	.....	.....	43,407	783,032	.....	783,032	.....	458,694	.....	.....	87,531	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/02/2014..	04/11/2024.....	.....	15,000,000	2.60%(3ML).....	.....	.....	74,518	1,321,164	.....	1,321,164	.....	762,941	.....	.....	145,885	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/02/2014..	04/11/2024.....	.....	14,000,000	2.60%(3ML).....	.....	.....	69,550	1,233,086	.....	1,233,086	.....	712,078	.....	.....	136,160	.....	1.....
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/03/2014..	04/11/2024.....	.....	7,000,000	2.66%(3ML).....	.....	.....	35,628	631,557	.....	631,557	.....	355,728	.....	.....	68,080	.....	1.....
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016..	06/06/2021.....	.....	27,750,000	2.01%(3ML).....	.....	.....	106,546	450,489	.....	450,489	.....	332,480	.....	.....	134,111	.....	1.....
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016..	06/08/2021.....	.....	28,000,000	2.00%(3ML).....	.....	.....	104,274	453,309	.....	453,309	.....	337,488	.....	.....	135,715	.....	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).....	.....	.....	189,666	775,077	.....	775,077	.....	573,502	.....	.....	227,998	.....	1.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	09/29/2017..	10/03/2047.....	.....	75,000,000	2.56%(3ML).....	.....	.....	326,147	31,214,156	.....	31,214,156	.....	23,468,618	.....	.....	1,958,517	.....	2.....
SWP: 2.50%(3ML) 10/05/67.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	09/29/2017..	10/05/2067.....	.....	250,000,000	2.50%(3ML).....	.....	.....	.....	101,799,560	.....	101,799,560	.....	81,935,555	.....	.....	8,596,501	.....	2.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	09/29/2017..	10/03/2047.....	.....	52,000,000	2.56%(3ML).....	.....	.....	224,959	21,582,840	.....	21,582,840	.....	16,263,510	.....	.....	1,357,905	.....	2.....
SWP: 2.55%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88..	09/29/2017..	10/03/2047.....	.....	70,000,000	2.55%(3ML).....	.....	.....	300,904	28,956,793	.....	28,956,793	.....	21,879,915	.....	.....	1,827,949	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.57% (3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	04/23/2019...	04/25/2029.....	.....	140,000,000	2.57% (3ML)...	.....	.....	711,113	24,351,005	.....	24,351,005	15,931,608	.....	.....	.....	2,079,443	.....	3.....
SWP: 1.04% (3ML) 03/04/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/02/2020...	03/04/2030.....	.....	140,000,000	1.04% (3ML)...	.....	.....	(7,336)	5,682,692	.....	5,682,692	5,682,692	.....	.....	.....	2,178,135	.....	3.....
SWP: 1.04% (3ML) 03/04/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/02/2020...	03/04/2030.....	.....	140,000,000	1.04% (3ML)...	.....	.....	(6,426)	5,709,495	.....	5,709,495	5,709,495	.....	.....	.....	2,178,135	.....	3.....
SWP: 1.01% (3ML) 03/05/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/03/2020...	03/05/2030.....	.....	140,000,000	1.01% (3ML)...	.....	.....	(45,358)	5,268,627	.....	5,268,627	5,268,627	.....	.....	.....	2,178,444	.....	3.....
SWP: 1.01% (3ML) 03/05/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/03/2020...	03/05/2030.....	.....	140,000,000	1.01% (3ML)...	.....	.....	(46,485)	5,235,114	.....	5,235,114	5,235,114	.....	.....	.....	2,178,444	.....	3.....
SWP: 0.77% (3ML) 03/10/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/06/2020...	03/10/2030.....	.....	140,000,000	0.77% (3ML)...	.....	.....	(9,381)	2,109,345	.....	2,109,345	2,109,345	.....	.....	.....	2,179,984	.....	3.....
SWP: 0.77% (3ML) 03/10/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/06/2020...	03/10/2030.....	.....	140,000,000	0.77% (3ML)...	.....	.....	(9,813)	2,095,918	.....	2,095,918	2,095,918	.....	.....	.....	2,179,984	.....	3.....
SWP: 0.63% (3ML) 03/11/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/09/2020...	03/11/2030.....	.....	140,000,000	0.63% (3ML)...	.....	.....	(27,011)	187,999	.....	187,999	187,999	.....	.....	.....	2,180,292	.....	3.....
SWP: 0.63% (3ML) 03/11/30.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	03/09/2020...	03/11/2030.....	.....	140,000,000	0.63% (3ML)...	.....	.....	(27,866)	161,143	.....	161,143	161,143	.....	.....	.....	2,180,292	.....	3.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(5,231,256)	199,117,072	XXX	199,117,072	190,598,831	0	0	0	40,719,575	XXX	XXX

Swaps - Hedging Other - Credit Default

CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	03/02/2016...	06/20/2021.....	.....	5,742,000	CREDIT EVENT(5.00%)	(1,343,436)	.....	(145,145)	(277,695)	.....	(277,695)	1,962	.....	126,806	.....	.....	2.....	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	09/21/2016...	12/20/2021.....	.....	17,000,000	CREDIT EVENT(1.00%)	75,221	.....	(85,944)	(238,753)	.....	(238,753)	67,659	.....	(7,171)	.....	.....	2.....	95/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868..	09/21/2016...	12/20/2021.....	.....	17,000,000	CREDIT EVENT(1.00%)	75,221	.....	(85,944)	(238,753)	.....	(238,753)	67,659	.....	(7,171)	.....	.....	2.....	95/100.....
1129999999. Total-Swaps-Hedging Other-Credit Default.....										(1,192,994)	0	(317,034)	(755,201)	XXX	(755,201)	137,279	0	112,463	0	0	XXX	XXX

Swaps - Hedging Other - Other

SWP: GMWB (0.25%) 06/30/57.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/02/2007...	06/30/2057.....	.....	877,177,883	GMWB (0.25%)	.....	.....	(1,284,748)	23,874,694	.....	23,874,694	13,082,673	.....	.....	.....	26,687,212	.....	3.....
SWP: GMWB (0.52%) 06/30/57.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	04/17/2008...	06/30/2057.....	.....	877,177,883	GMWB (0.52%)	.....	.....	(2,664,561)	14,945,348	.....	14,945,348	14,403,360	.....	.....	.....	26,687,212	.....	3.....
1159999999. Total-Swaps-Hedging Other-Other.....										0	0	(3,949,310)	38,820,042	XXX	38,820,042	27,486,033	0	0	0	53,374,424	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										(1,192,994)	0	(9,497,600)	237,181,913	XXX	237,181,913	218,222,143	0	112,463	0	94,093,999	XXX	XXX

Swaps - Replications - Interest Rate

SWP: 3.18% (3ML) 09/25/48.....	91278*AY0 - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXND88..	09/21/2018...	09/25/2048.....	.....	85,000,000	3.18% (3ML)...	.....	.....	699,276	.....	.....	50,101,887	.....	.....	.....	.....	2,259,207	.....	.....
SWP: 2.13% (3ML) 06/10/29.....	91283#DNO - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/06/2019...	06/10/2029.....	.....	50,000,000	2.13% (3ML)...	.....	.....	228,304	.....	.....	6,863,212	.....	.....	.....	.....	747,942	.....	.....
SWP: 2.13% (3ML) 06/10/29.....	91283#DNO - BOND WITH INTEREST RATE SWAP	.....	B.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/06/2019...	06/10/2029.....	.....	50,000,000	2.13% (3ML)...	.....	.....	229,054	.....	.....	6,876,514	.....	.....	.....	.....	747,942	.....	.....
SWP: 1.12% (3ML) 06/08/50.....	PENDING - BOND WITH INTEREST RATE SWAP	.....	A.....	CME..... LCZ7XYGSLJUHFXNXND88..	06/04/2020...	06/08/2050.....	.....	110,000,000	1.12% (3ML)...	.....	.....	57,021	.....	.....	6,294,423	.....	.....	.....	.....	3,010,410	.....	.....
1179999999. Total-Swaps-Replications-Interest Rate.....										0	0	1,213,655	0	XXX	70,136,035	0	0	0	0	6,765,502	XXX	XXX
1229999999. Total-Swaps-Replications.....										0	0	1,213,655	0	XXX	70,136,035	0	0	0	0	6,765,502	XXX	XXX

Total - Swaps

1359999999. Total-Swaps-Interest Rate.....										0	0	35,085	199,117,072	XXX	297,301,610	190,598,831	0	0	0	53,236,624	XXX	XXX
1369999999. Total-Swaps-Credit Default.....										(1,192,994)	0	(317,034)	(755,201)	XXX	(755,201)	137,279	0	112,463	0	0	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	542,249	(305,067)	XXX	(2,513,620)	0	1,123,845	0	0	1,176,363	XXX	XXX

QE06.6

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)
1399999999	Total-Swaps-Other									.....0	.....0	.....(3,949,310)	.....38,820,042	XXX	..38,820,042	..27,486,033	.....0	.....0	.....0	.....53,374,424	XXX	XXX
1409999999	Total-Swaps									.....(1,192,994)	.....0	.....(3,689,009)	.....236,876,846	XXX	332,852,831	218,222,143	.....1,123,845	.....112,463	.....0	..107,787,411	XXX	XXX
Totals																						
1689999999	Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									.....0	.....0	.....4,594,936	.....(305,067)	XXX	..25,534,882	.....0	.....1,123,845	.....0	.....0	.....6,927,911	XXX	XXX
1709999999	Total-Hedging Other									.....1,729,906	.....(122,337,055)	.....(9,497,600)	.....121,447,503	XXX	121,447,503	262,631,525	.....0	.....112,463	.....0	.....94,093,999	XXX	XXX
1719999999	Total-Replication									.....0	.....0	.....1,213,655	.....0	XXX	..70,136,035	.....0	.....0	.....0	.....0	.....6,765,502	XXX	XXX
1739999999	Total-Other									.....0	.....0	.....0	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
1759999999	TOTAL									.....1,729,906	.....(122,337,055)	.....(3,689,009)	.....121,142,436	XXX	217,118,421	262,631,525	.....1,123,845	.....112,463	.....0	..107,787,411	XXX	XXX

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the six months ended June 30, 2020, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the six
3 (cont)	months ended June 30, 2020, the hedge has been effective at achieving the enterprise economic objective.

QE06.7

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVU0.....	39	39,000	US 5YR NOTE SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	A.....	09/30/2020	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	125.3750	125.7422	(1,219)	0	0	0	14,321	14,321	27,300	1	1,000
1539999999. Total-Long Futures-Hedging Other.....													(1,219)	0	0	0	14,321	14,321	27,300	XXX	XXX
1579999999. Total-Long Futures.....													(1,219)	0	0	0	14,321	14,321	27,300	XXX	XXX
Short Futures																					
Hedging Other																					
ESU0.....	53	2,650	S&P500 EMINI SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/18/2020	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	06/18/2020	3,106.9500	3,090.2000	(171,015)	0	0	0	44,388	44,388	636,000	1	50
MFSU0.....	33	1,650	MSCI EAFE INDEX SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/18/2020	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	06/18/2020	1,793.8898	1,778.4000	5,610	0	0	0	25,558	25,558	290,400	1	50
NQU0.....	150	3,000	NASDAQ 100 E-MINI SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	09/18/2020	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	06/18/2020	9,981.2909	10,147.2500	(520,500)	0	0	0	(497,877)	(497,877)	2,250,000	1	20
TYU0.....	82	82,000	US 10YR NOTE SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	A.....	09/21/2020	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	138.6168	139.1719	12,813	0	0	0	(45,518)	(45,518)	139,400	1	1,000
USU0.....	70	70,000	US LONG BOND SEP 20.....	VAGLB Hedge - Macro Hedge	N/A.....	A.....	09/21/2020	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	177.3202	178.5625	32,813	0	0	0	(86,961)	(86,961)	350,000	1	1,000
UXYU0.....	27	27,000	US ULTRA 10YR NOTE SEP 20	VAGLB Hedge - Macro Hedge	N/A.....	A.....	09/21/2020	CBT.....	549300EX04Q2QBFQTQ27	05/26/2020	156.5732	157.4844	6,750	0	0	0	(24,602)	(24,602)	81,000	1	1,000
1602999999. Total-Short Futures-Hedging Other.....													(633,530)	0	0	0	(585,013)	(585,013)	3,746,800	XXX	XXX
1649999999. Total-Short Futures.....													(633,530)	0	0	0	(585,013)	(585,013)	3,746,800	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....													(634,749)	0	0	0	(570,692)	(570,692)	3,774,100	XXX	XXX
1759999999. TOTAL.....													(634,749)	0	0	0	(570,692)	(570,692)	3,774,100	XXX	XXX

QE07

	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name			
BARCLAYS CAPITAL INC	16,188,832	(10,348,599)	5,840,233
Total Net Cash Deposits.....	16,188,832	(10,348,599)	5,840,233

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the six
1 (cont)	months ended June 30, 2020, the hedge has been effective at achieving the enterprise economic objective.

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 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		
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	5,840,233		5,840,233		(634,749)		3,774,100	3,774,100
NAIC 1 Designation											
BARCLAYS BANK PLC.....	Y	Y		17,719,487	(22,976,499)	0	22,335,506	(28,460,770)	0	3,116,961	0
BANK OF AMERICA, NA.....	Y	Y		11,701,659	(58,289,728)	0	11,701,659	(58,289,728)	0		0
CITIBANK, N.A.....	Y	Y		880,558	(4,097,876)	0	880,558	(3,562,494)	0	137,379	0
CREDIT SUISSE FB INT.....	Y	Y		16,647,320	(51,160,775)	0	16,647,320	(51,160,775)	0		0
DEUTSCHE BANK, AG.....	Y	Y			(36,870,232)	0		(36,870,232)	0	1,396,508	0
GOLDMAN SACHS BANK U.....	Y	Y			(238,753)	0		(238,753)	0		0
GOLDMAN SACHS INTL.....	Y	Y		6,536,184	(10,007,529)	0	6,536,184	(10,007,529)	0		0
HSBC BANK USA.....	Y	Y	13,458,079	12,392,334	(2,509,687)	0	13,012,842	(2,509,687)	0	151,838	0
JP MORGAN CHASE BANK.....	Y	Y	34,360,000	70,716,041	(42,086,399)	0	72,835,870	(42,086,399)	0	54,603,221	48,872,863
MERRILL LYNCH CAP SV.....	Y	Y			(7,163,105)	0		(7,163,105)	0	683,992	0
MERRILL LYNCH INTL.....	Y	Y			(1,411,184)	0		(1,411,184)	0	135,715	0
MORGAN STANLEY CAP.....	Y	Y	89,000		(64,021)	0		(64,021)	0	23,078	0
ROYAL BANK OF SCOTLA.....	Y	Y	1,670,000	1,625,706		0	1,625,706		0	455,995	411,701
0299999999. Total NAIC 1 Designation.....			49,577,079	138,219,289	(236,875,788)	0	145,575,645	(241,824,677)	0	60,704,687	49,284,564
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	329,144,576	240,002,400	(20,203,465)	0	333,570,918	(20,203,465)	0	47,082,724	0
0999999999. Gross Totals.....			378,721,655	384,061,922	(257,079,253)	5,840,233	479,146,563	(262,662,891)	0	111,561,511	53,058,664
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				384,061,922	(257,079,253)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 RD 2 TREASURY BOND.....	40,812,013	27,335,000	26,738,665	11/15/2043.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 SE 9 TREASURY BOND.....	172,430	117,000	124,822	11/15/2048.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 SF 6 TREASURY BOND.....	3,090,054	2,220,000	2,233,498	02/15/2049.	
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 SL 3 TREASURY BOND.....	2,771,239	2,404,000	2,768,732	02/15/2050.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Loan-backed and Structured.....	3140J8 LL 5 FNMA 30YR.....	2,937,294	3,766,000	2,794,831	09/01/2046.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	1,088,912	1,188,000	1,014,318	01/01/2047.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Treasury.....	912810 RD 2 TREASURY BOND.....	2,756,136	1,846,000	1,806,018	11/15/2043.	
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319...	Cash.....	Cash.....	5,840,233	5,840,233	5,840,233		
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912810 SF 6 TREASURY BOND.....	428,710	308,000	309,873	02/15/2049.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 V7 2 TREASURY NOTE.....				01/31/2022.	
CME.....	LCZ7XYGSLJUHFXNXD88...	Treasury.....	912810 RD 2 TREASURY BOND.....	143,331,015	96,000,000	93,881,217	11/15/2043.	I.....
CME.....	LCZ7XYGSLJUHFXNXD88...	Treasury.....	912810 SE 9 TREASURY BOND.....	67,793,119	46,000,000	48,778,627	11/15/2048.	I.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868...	Treasury.....	912828 5T 3 TREASURY NOTE.....	3,253,463	2,895,000	2,891,154	12/31/2025.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3132DV 3R 4 FHLMC 30YR UMBS SUPER.....	865,002	1,193,000	834,900	07/01/2049.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3132XV RG 0 FHLMC GOLD 30YR.....	752,635	1,224,000	728,461	12/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3132Y1 UJ 5 FHLMC GOLD 30YR.....	442,102	544,000	419,641	08/01/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	31335B HE 9 FHLMC GOLD 30YR GIANT.....	1,072,427	1,947,000	1,040,571	08/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3138EL 5M 1 FNMA 30YR.....	6,583,875	14,810,085	6,107,627	11/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3138ER NP 1 FNMA 30YR.....	5,663,313	7,651,500	5,337,459	10/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3138XB XY 5 FNMA 30YR.....	2,184,656	4,948,000	2,026,574	12/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3140FN AS 3 FNMA 30YR.....	673,236	985,000	645,923	07/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3140J8 LL 5 FNMA 30YR.....	8,924,194	11,442,000	8,491,357	09/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	3140J9 EJ 6 FNMA 30YR.....	2,523,785	2,820,000	2,351,782	11/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured.....	31410L VC 3 FNMA 30YR.....	9,857,950	10,755,000	9,182,648	01/01/2047.	
GOLDMAN SACHS BK USA.....	KD3XUN7C6T14HNAYLU02...	Treasury.....	912810 SA 7 TREASURY BOND.....	777,073	563,000	550,278	02/15/2048.	
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	590,000	590,000	590,000		
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528...	Treasury.....	912810 RD 2 TREASURY BOND.....	1,685,632	1,129,000	1,104,006	11/15/2043.	
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69...	Treasury.....	912810 RD 2 TREASURY BOND.....	3,931,152	2,633,000	2,575,931	11/15/2043.	
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69...	Treasury.....	912810 SE 9 TREASURY BOND.....	2,304,966	1,564,000	1,667,922	11/15/2048.	
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69...	Treasury.....	912810 SL 3 TREASURY BOND.....	1,723,378	1,495,000	1,724,356	02/15/2050.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48...	Treasury.....	912810 RD 2 TREASURY BOND.....	904,777	606,000	592,935	11/15/2043.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48...	Treasury.....	912810 SE 9 TREASURY BOND.....	750,146	509,000	537,636	11/15/2048.	
0199999999. Totals.....				326,484,917	257,327,818	235,691,995	XXX	XXX
Collateral Pledged to Reporting Entity								
CME.....	LCZ7XYGSLJUHFXNXD88...	Cash.....	Cash.....	329,381,953	329,381,953	XXX		V.....
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	2,040,000	2,040,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Treasury.....	912828 J2 7 TREASURY NOTE.....	6,538,977	6,014,000	XXX	02/15/2025.	
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Treasury.....	912828 V2 3 TREASURY NOTE.....	4,879,102	4,553,000	XXX	12/31/2023.	
ICE.....	549300R4IG1TWPZT5U32...	Cash.....	Cash.....	(237,377)	(237,377)	XXX		V.....
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	34,360,000	34,360,000	XXX		
MORGAN STANLEY CAP.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	89,000	89,000	XXX		
ROYAL BANK OF SCOTLA.....	RR3QWICWIPCS8A4S074...	Cash.....	Cash.....	1,670,000	1,670,000	XXX		
0299999999. Totals.....				378,721,655	377,870,576	XXX	XXX	XXX

QE09

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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 or 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	
Open Depositories								
Bank of America.....	New York, NY.....				1,706,932	576,057	1,481,830	XXX
Bank of America.....	New York, NY.....				999,795	1,071,730	878,363	XXX
JP Morgan Chase Bank N.A.....	New York, NY.....				1,135,195	475,882	1,284,082	XXX
JP Morgan Chase Bank N.A.....	New York, NY.....				(1,104,276)	264,028	3,219,476	XXX
JP Morgan Chase Bank N.A.....	New York, NY.....				(28,104,506)		287,976	XXX
0199998. Deposits in.....46 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			734,658	450,006	750,702	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(24,632,202)	2,837,703	7,902,429	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(24,632,202)	2,837,703	7,902,429	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(24,632,202)	2,837,703	7,902,429	XXX

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
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		06/05/2020.....		08/04/2020.....	49,993,466		4,355
0199999	U.S. Government Bonds - Issuer Obligations.....					49,993,466	0	4,355
0599999	Total - U.S. Government Bonds.....					49,993,466	0	4,355
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ALBERTA (PROVINCE OF).....		06/03/2020.....		08/10/2020.....	7,998,410		1,131
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					7,998,410	0	1,131
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					7,998,410	0	1,131
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					57,991,876	0	5,487
8399999	Subtotals - Bonds.....					57,991,876	0	5,487
Exempt Money Market Mutual Funds as Identified by the SVO								
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP.....		06/12/2020.....			183,713,665		
4812A0 37 5	JPMORGAN 100% US TRS SEC CL CAP.....		05/29/2020.....			25,020,399		20,399
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					208,734,064	0	20,399
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP.....		08/30/2019.....			17,269,535		352,594
8699999	Total - All Other Money Market Mutual Funds.....					17,269,535	0	352,594
8899999	Total - Cash Equivalents.....					283,995,475	0	378,480

QE14