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QUARTERLY STATEMENT

As of June 30, 2015

of the Condition and Affairs of the

HARTFORD LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....0091, 0091 (Current Period) (Prior Period) | NAIC Company Code..... 71153 | Employer's ID Number..... 39-1052598

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

Incorporated/Organized..... January 9, 1956 | Commenced Business..... July 1, 1965

Statutory Home Office	200 Hopmeadow Street..... Simsbury ..... CT ..... US ..... 06089-9793 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	200 Hopmeadow Street..... Simsbury ..... CT ..... US ..... 06089-9793 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Mail Address	200 Hopmeadow Street..... Simsbury ..... CT ..... US ..... 06089-9793 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	200 Hopmeadow Street..... Simsbury ..... CT ..... US ..... 06089-9793 *(Street and Number) (City or Town, State, Country and Zip Code)*	860-547-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Andrew G. Helming *(Name)* statement.questions@thehartford.com *(E-Mail Address)*	860-547-9698 *(Area Code) (Telephone Number) (Extension)* 860-757-1131 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Brion Scott Johnson	President and Chairman of the Board	2. Peter Francis Sannizzaro	SVP, CFO and CAO
3. Robert William Paiano	SVP and Treasurer	4. Michael Robert Hazel	VP and Controller

OTHER

Craig Douglas Morrow	VP and Appointed Actuary	Lisa Sue Levin	Corporate Secretary

DIRECTORS OR TRUSTEES

Brion Scott Johnson   Robert William Paiano   Matthew James Poznar #

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)
Brion S. Johnson	Michael R. Hazel	Lisa S. Levin
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President and Chairman of the Board	Vice President and Controller	Corporate Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of August, 2015

Randolph A. Dalton

My Commission Expires December 31, 2015

RANDOLPH A DALTON
Notary Public, State of Connecticut
My Commission Expires Dec. 31, 2015

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,226,628,353	0	5,226,628,353	5,222,504,562
2. Stocks:				
2.1 Preferred stocks	2,686,291	0	2,686,291	2,727,556
2.2 Common stocks	90,405,228	0	90,405,228	418,692,872
3. Mortgage loans on real estate:				
3.1 First liens	571,125,100	0	571,125,100	630,597,256
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $..........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....227,525,083), cash equivalents ($..........0) and short-term investments ($.....1,023,191,870)	1,250,716,953	0	1,250,716,953	1,165,885,527
6. Contract loans (including $..........0 premium notes)	112,647,327	0	112,647,327	111,304,205
7. Derivatives	398,778,857	0	398,778,857	438,078,322
8. Other invested assets	94,140,335	4,287,726	89,852,609	126,448,799
9. Receivables for securities	30,439,787	0	30,439,787	10,735,053
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	63,460,008	0	63,460,008	34,142,539
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,841,028,237	4,287,726	7,836,740,511	8,161,116,691
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	183,704,587	0	183,704,587	173,342,988
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	154,068	0	154,068	182,571
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	3,065,233	0	3,065,233	3,442,579
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,419,043	0	9,419,043	8,969,569
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	60,182,287	0	60,182,287	42,009,601
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	280,125,212	0	280,125,212	314,503,230
18.2 Net deferred tax asset	940,498,625	783,202,655	157,295,970	268,561,509
19. Guaranty funds receivable or on deposit	3,771,126	0	3,771,126	3,771,126
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	25,391,221
24. Health care ($..........0) and other amounts receivable	12,005	0	12,005	266
25. Aggregate write-ins for other than invested assets	11,708,339	11,708,339	0	82,334,483
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,333,668,762	799,198,720	8,534,470,042	9,083,625,834
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	35,871,716,861	0	35,871,716,861	38,162,711,736
28. Total (Lines 26 and 27)	45,205,385,624	799,198,720	44,406,186,904	47,246,337,570

DETAILS OF WRITE-INS

	1	2	3	4
1101. Collateral on derivatives	63,460,008	0	63,460,008	34,142,539
1102.	0	0	0	0
1103.	0	0	0	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)	63,460,008	0	63,460,008	34,142,539
2501. Disbursements and items not allocated	11,708,339	11,708,339	0	82,334,483
2502.	0	0	0	0
2503.	0	0	0	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)	11,708,339	11,708,339	0	82,334,483

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....3,746,010,673 less $..........0 included in Line 6.3 (including $.....972,486,397 Modco Reserve)	3,746,010,673	3,851,972,312
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	19,696,721	19,846,129
3. Liability for deposit-type contracts (including $.....1,017,709 Modco Reserve)	1,200,308,832	1,172,347,898
4. Contract claims:		
4.1 Life	21,049,622	18,983,857
4.2 Accident and health	113,887	120,047
5. Policyholders' dividends $..........0 and coupons $.....100,097 due and unpaid	100,097	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	690,045	679,256
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	175
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	138,222	66,427
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
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	2,418,266	2,827,751
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....65,916,343 ceded	65,916,343	52,130,428
9.4 Interest Maintenance Reserve	25,330,257	24,706,940
10. Commissions to agents due or accrued - life and annuity contracts $.....32,275,447, accident and health $..........0 and deposit-type contract funds $..........0	32,275,447	33,999,655
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	47,557,096	55,246,399
13. Transfers to Separate Accounts due or accrued (net) (including $.....(203,107,665) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(219,183,443)	(270,796,113)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	0	5,142,142
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,405,374	3,430,272
17. Amounts withheld or retained by company as agent or trustee	6,938,695	12,585,311
18. Amounts held for agents' account, including $.....74,712 agents' credit balances	86,717	69,583
19. Remittances and items not allocated	47,405,912	40,920,940
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	59,917,726	62,391,546
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	14,941,536	31,185,084
24.05 Drafts outstanding	98,671,556	91,129,193
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	128,895,220	138,487,962
24.09 Payable for securities	16,845,862	10,558,849
24.10 Payable for securities lending	0	0
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	327,342,672	316,696,758
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,646,873,333	5,674,728,803
27. From Separate Accounts statement	35,871,716,861	38,162,711,736
28. Total liabilities (Lines 26 and 27)	41,518,590,194	43,837,440,540
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	262,784,668	315,634,232
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	1,103,303,825	1,605,527,920
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,519,008,216	1,485,234,878
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	2,885,096,710	3,406,397,030
38. Totals of Lines 29, 30 and 37	2,887,596,710	3,408,897,030
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	44,406,186,904	47,246,337,570

DETAILS OF WRITE-INS

2501. Collateral on derivatives	291,667,332	283,440,461
2502. Miscellaneous liabilities	14,878,093	14,100,876
2503. Other liabilities - abandoned property unpaid funds	12,552,575	10,822,399
2598. Summary of remaining write-ins for Line 25 from overflow page	8,244,671	8,333,021
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	327,342,672	316,696,758
3101. Gain on inforce reinsurance	262,784,668	315,634,232
3102.	0	0
3103.	0	0
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)	262,784,668	315,634,232
3401.	0	0
3402.	0	0
3403.	0	0
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	163,438,934	41,133,934,854	41,392,753,512
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	124,251,724	140,788,612	260,902,958
4. Amortization of Interest Maintenance Reserve (IMR)	6,106,064	5,952,261	(37,668,033)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	24,116,567	331,728,138	381,657,599
7. Reserve adjustments on reinsurance ceded	(135,232,113)	(2,327,406,873)	(2,550,166,630)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	256,038,581	431,053,237	813,720,444
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	64,601,329	58,345,466	170,301,082
9. Totals (Lines 1 to 8.3)	503,321,085	39,774,395,695	40,431,500,932
10. Death benefits	(1,696,305)	954,589	2,027,676
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	123,769,079	112,943,233	425,346,436
13. Disability benefits and benefits under accident and health contracts	295,034	630,856	1,218,780
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	3,055,445,333	2,174,898,029	6,345,781,545
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	13,437,175	28,446,910	(183,429,157)
18. Payments on supplementary contracts with life contingencies	1,221,941	1,398,987	2,670,901
19. Increase in aggregate reserves for life and accident and health contracts	(105,971,375)	87,925,145	(16,460,886)
20. Totals (Lines 10 to 19)	3,086,500,883	2,407,197,748	6,577,155,295
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	123,043,540	159,453,799	279,472,970
22. Commissions and expense allowances on reinsurance assumed	3,102,533	4,213,395	7,437,377
23. General insurance expenses	41,301,342	67,878,592	111,580,027
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,640,322	15,453,713	25,598,459
25. Increase in loading on deferred and uncollected premiums	(115,596)	(46,584)	(87,533)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,911,844,277)	(3,966,377,125)	(7,825,980,171)
27. Aggregate write-ins for deductions	(65,439,358)	41,153,838,242	41,081,049,947
28. Totals (Lines 20 to 27)	280,189,389	39,841,611,781	40,256,226,371
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	223,131,695	(67,216,086)	175,274,561
30. Dividends to policyholders	131,605	(25,033)	(364,385)
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	223,000,090	(67,191,053)	175,638,946
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	18,236,151	(29,053,897)	(294,390,300)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	204,763,939	(38,137,156)	470,029,246
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(1,841,106) (excluding taxes of $.....1,824,828 transferred to the IMR)	(245,552,282)	(413,677,502)	(374,825,322)
35. Net income (Line 33 plus Line 34)	(40,788,343)	(451,814,658)	95,203,924
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,408,897,030	3,080,607,458	3,080,607,458
37. Net income (Line 35)	(40,788,343)	(451,814,658)	95,203,924
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....65,503,493	122,009,028	252,152,602	183,246,494
39. Change in net unrealized foreign exchange capital gain (loss)	(875,781)	156,106,339	72,274,885
40. Change in net deferred income tax	98,217,609	206,529,921	(120,170,337)
41. Change in nonadmitted assets	(147,262,994)	(171,978,137)	276,184,628
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	2,473,820	(18,071,784)	(19,169,603)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	(502,224,095)	379,121,406	(118,625,741)
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(52,849,564)	(20,327,340)	(40,654,679)
54. Net change in capital and surplus (Lines 37 through 53)	(521,300,320)	331,718,348	328,289,572
55. Capital and surplus as of statement date (Lines 36 + 54)	2,887,596,710	3,412,325,807	3,408,897,030

DETAILS OF WRITE-INS

08.301.	Other investment management fees	37,344,329	43,406,129	84,080,965
08.302.	Miscellaneous income	21,904,846	774,390	43,897,536
08.303.	Separate Account loads	5,352,154	14,164,947	42,322,581
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)	64,601,329	58,345,466	170,301,082
2701.	MODCO adjustment	(66,701,897)	41,101,947,063	41,005,789,588
2702.	Miscellaneous deductions	1,262,539	(17,812,233)	5,288,742
2703.	IMR adjustment on reinsurance ceded	0	69,703,412	69,971,617
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)	(65,439,358)	41,153,838,242	41,081,049,947
5301.	Gain on inforce reinsurance	(52,849,564)	(20,327,340)	(40,654,679)
5302.		0	0	0
5303.		0	0	0
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)	(52,849,564)	(20,327,340)	(40,654,679)

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	163,622,688	(45,753,025)	213,032,252
2.	Net investment income	132,447,906	145,298,776	270,311,416
3.	Miscellaneous income	200,470,881	(1,526,398,880)	(1,224,725,201)
4.	Total (Lines 1 through 3)	496,541,475	(1,426,853,130)	(741,381,533)
5.	Benefit and loss related payments	3,181,865,044	3,202,161,344	7,687,606,724
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,963,456,947)	(4,012,018,871)	(7,994,301,390)
7.	Commissions, expenses paid and aggregate write-ins for deductions	111,782,214	33,430,709	139,980,439
8.	Dividends paid to policyholders	20,895	2,150	4,166
9.	Federal and foreign income taxes paid (recovered) net of $.........0 tax on capital gains (losses)	(16,158,145)	(19,835,000)	(3,253,985)
10.	Total (Lines 5 through 9)	314,053,061	(796,259,669)	(169,964,046)
11.	Net cash from operations (Line 4 minus Line 10)	182,488,414	(630,593,460)	(571,417,487)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,028,729,771	2,167,869,588	3,310,320,779
	12.2 Stocks	484,239,314	16,103,902	27,047,595
	12.3 Mortgage loans	61,307,731	125,301,202	128,821,117
	12.4 Real estate	0	17,322,496	17,322,496
	12.5 Other invested assets	49,660,231	1,174,481	1,616,463
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,703
	12.7 Miscellaneous proceeds	6,757,950	136,832,134	241,129,049
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,630,694,997	2,464,603,803	3,726,260,203
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,045,036,487	1,808,292,611	2,325,739,261
	13.2 Stocks	156,798,528	26,427,465	328,136,634
	13.3 Mortgage loans	1,829,406	6,465,000	7,465,000
	13.4 Real estate	0	1,985,128	1,985,128
	13.5 Other invested assets	18,260,536	507,316	662,672
	13.6 Miscellaneous applications	53,332,994	239,637,540	281,577,421
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,275,257,950	2,083,315,060	2,945,566,116
14.	Net increase or (decrease) in contract loans and premium notes	1,343,121	(1,937,157)	(2,313,898)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	354,093,926	383,225,900	783,007,985
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	(500,000,000)	762,417,164	262,417,164
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	13,166,256	0	(3,710,691)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	35,082,830	(182,144,624)	(377,601,363)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(451,750,914)	580,272,540	(118,894,889)
	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)	84,831,426	332,904,980	92,695,608
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,165,885,527	1,073,189,919	1,073,189,919
	19.2 End of period (Line 18 plus Line 19.1)	1,250,716,953	1,406,094,899	1,165,885,527

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

20.0001	IMR adjustment on reinsurance ceded	0	(69,703,412)	(69,971,619)
20.0002	Capital contribution from parent to settle intercompany balances related to stock compensation	2,224,095	(137,132)	(2,115,721)
20.0003	Non-cash return of capital to parent paid in surplus	0	383,158,626	383,158,626
20.0004	Non-cash return of capital to parent bond proceeds	0	(383,158,626)	(383,158,626)
20.0005	Non-cash premiums for reinsurance recaptured or issued	0	(41,179,608,719)	(41,179,608,719)
20.0006	Non-cash modco adjustment for reinsurance recaptured	0	41,179,608,719	41,179,608,719

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	0	0	0
2. Ordinary life insurance	498,720,782	623,301,473	1,184,816,246
3. Ordinary individual annuities	180,223,568	322,544,209	602,729,615
4. Credit life (group and individual)	0	0	0
5. Group life insurance	1,330,747	1,066,166	1,183,575
6. Group annuities	0	0	0
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	147,572	239,096	199,388
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	680,422,670	947,150,945	1,788,928,824
12. Deposit-type contracts	0	0	0
13. Total	680,422,670	947,150,945	1,788,928,824

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
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

A. Accounting Practices

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

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

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

	State of Domicile	2015	2014
Net Income			
1. HLAI state basis (Page 4, Line 35, Columns 1 & 3)	CT	$ (40,788,343)	$ 95,203,924
2. State prescribed practices that increase/(decrease) NAIC SAP:			
Less: Reinsurance reserve credit (as described above)		(3,766,685)	17,206,071
		(3,766,685)	17,206,071
3. State permitted practices that increase/(decrease) NAIC SAP		—	—
4. NAIC SAP (1-2-3=4)		$ (37,021,658)	$ 77,997,853
Surplus			
5. HLAI state basis (Page 3, Line 38, Columns 1 & 2)	CT	$ 2,887,596,710	$ 3,408,897,030
6. State prescribed practices that increase/(decrease) NAIC SAP:			
Less: Reinsurance reserve credit (as described above)		140,933,315	144,700,000
		140,933,315	144,700,000
7. State permitted practices that increase/(decrease) NAIC SAP		—	—
8. NAIC SAP (5-6-7=8)		$ 2,746,663,395	$ 3,264,197,030

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.

C. Accounting Policy

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43 - Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

2. The following table summarizes by quarter other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

	1 Amortized Cost Before OTTI	2 OTTI Recognized in Loss 2a Interest	 2b Non-Interest	3 Fair Value 1-(2a+2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	$ 388,063	$ 18,313	$ —	$ 369,750
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st quarter	$ 388,063	$ 18,313	$ —	$ 369,750
OTTI Recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd quarter	$ —	$ —	$ —	$ —
m. Annual aggregate total	$ 388,063	$ 18,313	$ —	$ 369,750

3. The following table summarizes OTTI recognized during 2015 for loan-backed securities held as of June 30, 2015 recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1 CUSIP	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized OTTI	5 Amortized Cost After OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
46625Y JP 9	$ 32,832	$ 26,202	$ 6,630	$ 26,202	$ 32,141	3/31/2015
52108H NT 7	91,469	81,843	9,626	81,843	1,873	3/31/2015
61745M 3N 1	37,649	18,773	18,876	18,773	152	3/31/2015
46625M PS 2	20,671	16,152	4,519	16,152	13,403	6/30/2015
52108H NT 7	77,771	38,972	38,799	38,972	1,750	6/30/2015
61745M 3N 1	17,110	3,447	13,663	3,447	517	6/30/2015
Total			$ 92,113			

4. Security Unrealized Loss Aging

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 1,695,470
2. 12 Months or Longer	$ 5,763,030

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

1. Less than 12 Months	$ 252,115,658
2. 12 Months or Longer	$ 304,455,979

5. As of June 30, 2015, loan-backed securities in an unrealized loss position comprised 140 securities, primarily related to collateralized debt obligations (“CDOs”) commercial mortgage-backed securities (“CMBS”), and residential mortgage-backed securities ("RMBS"), which are depressed due to an increase in interest rates and/or widening 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, 2015.

E. Repurchase Agreements

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, 2015.

I. Working Capital Finance Investments

The Company had no working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

No significant change.

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

A. Defined Benefit Plans

The Company has no direct plans.

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

4. On January 9, 2015, The Hartford received permission from the Department to pay an extraordinary dividend (as a return of capital) of $500,000,000 from HLAI to Hartford Life Insurance Company ("HLIC"). HLAI paid this return of capital on January 30, 2015.

Note 14 - Liabilities, Contingencies, and Assessments

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 Hartford Financial Services Group, Inc. ("The Hartford") 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

Certain of the following financial instruments are carried at fair value in the Company's Financial Statements: bonds and stocks, derivatives, and Separate Account assets.

The following section applies the fair value hierarchy and disclosure requirements for the Company's financial instruments that are carried at fair value. The fair value hierarchy prioritizes the inputs in the valuation techniques used to measure fair value into three broad levels (Level 1, 2 or 3):

Level 1 Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date. Level 1 securities include open-ended mutual funds reported in General and Separate Account invested assets.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability or prices for similar assets and liabilities. Most bonds and preferred stocks, including those reported in Separate Account assets, are model priced by vendors using observable inputs and are classified within Level 2. Derivative instruments classified within level 2 are priced using observable market inputs such as swap yield curves and credit default swap curves.

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

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the period ended June 30, 2015. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily priced by independent brokers and/or within illiquid markets.

These disclosures provide information as to the extent to which the Company uses fair value to measure financial instruments and information about the inputs used to value those financial instruments to allow users to assess the relative reliability of the measurements.

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

June 30, 2015				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value				
All other corporate bonds – asset-backed	$ —	$ —	$ 37	$ 37
International government bonds	—	606	—	606
Common stocks - unaffiliated	51,773	—	2	51,775
Total bonds and stocks	51,773	606	39	52,418
Derivative assets				
Credit derivatives	—	3,774	—	3,774
Commodity derivatives	—	—	428	428
Interest rate derivatives	—	14,500	—	14,500
Foreign exchange derivatives	—	1,085	—	1,085
GMWB hedging instruments	—	82,287	112,616	194,903
U.S. macro hedge program	—	—	184,089	184,089
Total derivative assets	—	101,646	297,133	398,779
Separate Account assets [1]	35,852,702	—	—	35,852,702
Total assets accounted for at fair value	$ 35,904,475	$ 102,252	$ 297,172	$ 36,303,899
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	$ —	$ (5,515)	$ —	$ (5,515)
Interest rate derivatives	—	(26,324)	—	(26,324)
GMWB hedging instruments	—	(32,077)	(30,325)	(62,402)
U.S. macro hedge program	—	—	(34,654)	(34,654)
Total liabilities accounted for at fair value	$ —	$ (63,916)	$ (64,979)	$ (128,895)

[1] Excludes approximately $19 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Determination of Fair Values

The valuation methodologies used to determine the fair values of assets and liabilities under the "exit price" notion reflect market-participant objectives and are based on the application of the fair value hierarchy that prioritizes relevant observable market inputs over unobservable inputs. The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair values. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Investment Accounting and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

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

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 management after considering the following primary sources of information: quoted prices for identical assets or liabilities, third-party pricing services, independent broker quotations or pricing matrices. Security pricing is applied using a "waterfall" approach whereby publicly available prices are first sought from third-party pricing services, and the remaining unpriced securities are submitted to independent brokers for prices, or priced using a pricing matrix. Typical inputs used by these pricing methods include, but are not limited to, reported trades, benchmark yields, issuer spreads, bids, offers, and/or estimated cash flows, prepayment speeds and default rates. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services will normally derive the security prices from recent reported trades for identical or similar securities making adjustments through the reporting date based upon the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services and independent brokers may use matrix or model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at an estimated market rate. Included in the pricing of asset-backed securities ("ABS") and RMBS are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

Prices from third-party pricing services are often 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

Private placement securities are priced using a pricing matrix to determine the credit spreads that are used to discount the expected future cash flows for securities for which the Company is unable to obtain a price from a third-party pricing service. Credit spreads are developed 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 appropriate credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing an independent public security index and trade information and adjusting for the non-public nature of the securities.

The Securities Working Group performs ongoing analysis of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of this analysis, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models developed based on spreads, and when available, market indices. As a result of this analysis, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee. The Company's internal pricing model utilizes the Company's best estimate of expected future cash flows discounted at a rate of return that a market participant would require. The significant inputs to the model include, but are not limited to, current market inputs, such as credit loss assumptions, estimated prepayment speeds and market risk premiums.

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for fixed maturities and 5% for equity securities and trade prices that differ over 3% to the current day's price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company feels a market participant would use. Any changes from the identified pricing source are verified by further confirmation of assumptions used. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are market observable. Due to a general 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 over-the-counter ("OTC") derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and transactions cleared through a central clearing house ("OTC-cleared"), or independent broker quotations. As of June 30, 2015, 90% of derivatives, based upon notional values, were priced by valuation models or quoted market prices.

The Derivatives Working Group performs ongoing analyses of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. 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, as well as for any existing deals with a market value greater than $10,000,000 and all new deals during the month. In addition, on a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. The model validation documentation and results of validation are presented to the Valuation Committee for approval. There is a monthly control to review changes in pricing sources to ensure that new models are not moved to production until formally approved.

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 Techniques and Inputs for Investments

Generally, the Company determines the estimated fair values of its bonds and stocks using the market approach. The income approach is used for securities priced using a pricing matrix, as well as for derivative instruments. For Level 1 investments, 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 most of the Company's debt securities, the following inputs are typically used in the Company's pricing methods: reported trades, benchmark yields, bids and/or estimated cash flows. For securities, inputs also include issuer spreads, which may consider credit default swaps. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements are listed below:

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.

ABS, CDOs, CMBS and RMBS - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, credit default swap indices and, for ABS and RMBS, estimated prepayment rates.

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

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

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

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, commercial real estate ("CRE"), CDOs and RMBS primarily backed by sub-prime loans. Securities included in level 3 are primarily 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. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements noted above, but also may include equity and interest rate volatility, swap yield curves beyond observable limits, and commodity price curves.

Separate Account assets

Separate Account assets are primarily invested in mutual funds but also have investments in bonds and stocks. Separate Account investments are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

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

2. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the period ended June 30, 2015:

(Amounts in thousands)	Fair Value as of Mar. 31, 2015	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income [1]	Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of Jun. 30, 2015
Assets									
All other corporate bonds – asset-backed	$ 301	$ —	$ (255)	$ (52)	$ 70	$ —	$ —	$ (27)	$ 37
Common stocks - unaffiliated	190	—	—	32	1	—	(221)	—	2
Total bonds and stocks	491	—	(255)	(20)	71	—	(221)	(27)	39
Derivatives									
Credit derivatives	(3,224)	—	3,224	—	—	—	—	—	—
Commodity derivatives	—	1,386		(958)					428
Equity derivatives	2,206	—	—	(2,206)	—	—	—	—	—
Interest rate derivatives	326	—	—	232	—	—	—	(558)	—
GMWB hedging instruments	102,712	—	—	(20,421)	—	—	—	—	82,291
U.S. macro hedge program	168,205	—	—	(18,770)	—	—	—	—	149,435
Total derivatives [3]	270,225	1,386	3,224	(42,123)	—	—	—	(558)	232,154
Total assets	$ 270,716	$ 1,386	$ 2,969	$ (42,143)	$ 71	$ —	$ (221)	$ (585)	$ 232,193

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	June 30, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments - unaffiliated	$ 6,456,102	$ 6,249,820	$ 166,946	$ 5,941,352	$ 347,804	$ —
Preferred stocks - unaffiliated	2,735	2,686	—	2,735	—	—
Common stocks - unaffiliated	51,775	51,775	51,773	—	2	—
Mortgage loans on real estate	583,220	571,125	—	—	583,220	—
Derivative related assets	(58,887)	398,779	—	(356,020)	297,133	—
Contract loans	112,647	112,647	—	—	112,647	—
Surplus debentures	14,091	12,936	—	14,091	—	—
Low-income housing tax credits ("LIHTC")	914	914	—	—	914	—
Separate Account assets [1]	35,852,702	35,852,702	35,852,702	—	—	—
Total assets	$ 43,015,299	$ 43,253,384	$ 36,071,421	$ 5,602,158	$ 1,341,720	$ —
Liabilities						
Liability for deposit-type contracts	$ (1,200,309)	$ (1,200,309)	$ —	$ —	$ (1,200,309)	$ —
Derivative related liabilities	(128,895)	(128,895)	—	(63,916)	(64,979)	—
Separate Account liabilities	(35,852,702)	(35,852,702)	(35,852,702)	—	—	—
Total liabilities	$ (37,181,906)	$ (37,181,906)	$ (35,852,702)	$ (63,916)	$ (1,265,288)	$ —

[1] Excludes approximately $19 million, at June 30, 2015, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments - unaffiliated	$ 6,484,270	$ 6,164,327	$ 65,487	$ 6,041,183	$ 377,600	$ —
Preferred stocks - unaffiliated	2,788	2,728	—	2,788	—	—
Common stocks - unaffiliated	379,606	379,606	379,416	—	190	—
Mortgage loans on real estate	654,290	630,597	—	—	654,290	—
Derivative related assets	11,310	438,078	—	(323,010)	334,320	—
Contract loans	111,304	111,304	—	—	111,304	—
Surplus debentures	15,010	12,965	—	15,010	—	—
LIHTC	984	984	—	—	984	—
Separate Account assets [1]	38,142,920	38,142,920	38,142,920	—	—	—
Total assets	$ 45,802,482	$ 45,883,509	$ 38,587,823	$ 5,735,971	$ 1,478,688	$ —
Liabilities						
Liability for deposit-type contracts	$ (1,172,348)	$ (1,172,348)	$ —	$ —	$ (1,172,348)	$ —
Derivative related liabilities	(138,776)	(138,488)	—	(72,008)	(66,768)	—
Separate Account liabilities	(38,142,920)	(38,142,920)	(38,142,920)	—	—	—
Total liabilities	$ (39,454,044)	$ (39,453,756)	$ (38,142,920)	$ (72,008)	$ (1,239,116)	$ —

[1] Excludes approximately $19.8 million, at December 31, 2014, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

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

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

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

During the second quarter of 2014, the Company changed the valuation technique used to estimate the fair values of contract loans. The fair values of contract loans were determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair values approximate the carrying value of the contract loans. Prior to the second quarter of 2014, the fair values of contract loans were estimated by utilizing discounted cash flow calculations using U.S. Treasury interest rates based on the loan durations.

D. At June 30, 2015, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

No significant change.

Note 22 - Events Subsequent

On June 29, 2015, The Hartford received permission from the Department to pay extraordinary dividends (as returns of capital) of $500,000,000 from HLAI to HLIC and $500,000,000 from HLIC to Hartford Life, Inc. HLAI and HLIC paid these returns of capital on July 15, 2015.

The Company had no material subsequent events through August 11, 2015 for the Quarterly Statement as of June 30, 2015.

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, 2015 and December 31, 2014, 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 $140,933,315 and $144,700,000, respectively.

   b. For the periods ended June 30, 2015 and December 31, 2014, the total amount of reinsurance credit taken for this agreement was $216,820,485 and $222,615,385, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2014 were $5.7 million. As of June 30, 2015 $0.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $5.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0.0 million prior-year development from December 31, 2014 to June 30, 2015. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

NOTES TO FINANCIAL STATEMENTS

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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
	0	

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

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. 12/31/2012

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). 04/04/2014

6.4 By what department or departments?

Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? 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
Hartford Administrative Services Company	Radnor, PA	NO	NO	NO	YES
Hartford Funds Distributors, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Funds Management Company, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Investment Management Company	Hartford, CT	NO	NO	NO	YES
Hartford Securities Distribution Company, Inc.	Simsbury, CT	NO	NO	NO	YES
HIMCO Distribution Services Company	Simsbury, 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 June 8, 2015 to: 1) create a visually appealing, understandable document that not only relays The Hartford's values, but also provides FAQs and examples to ensure that employees know how to apply the principles in the Code; 2) incorporate a creative, modern design that fits with The Hartford's brand and culture; and 3) include interactive elements such as robust navigation and searching, multimedia and linking.

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).

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

CUSIP	DESCRIPTION	STATEMENT VALUE
Bonds pledged as collateral for derivative activity:		
3132GKZQ2	FGOLD 30YR	7,182,539
3138ASRZ7	FNMA 30YR	7,422,411
3138AVP74	FNMA 30YR	511,213
3138EHP30	FNMA 30YR	3,610,991
3138EL5M1	FNMA 30YR	14,946,192
3138EMHU8	FNMA 30YR	40,986,790
3138W9VE7	FNMA 30YR	10,304,514
3138WAN52	FNMA 30YR	17,984,693
3138WQJB9	FNMA CONV LONGTERM 30 YR OR LESS	3,125,434
3138X6Y58	FNMA 30 YR	13,326,088
3138XBXY5	FNMA 30YR	1,133,667
3138Y5WF9	FNMA 30YR	30,595,766
3138YERQ2	FNMA 30YR	6,067,361
31417YXZ5	FNMA 20YR	2,519,013
36179RBX6	GNMA2 30 YR	20,056,472
912810RD2	TREASURY BOND	270,328,328
912810RM2	TREASURY BOND	4,424,266
912828F54	TREASURY NOTE	340,781
912828H78	TREASURY NOTE	850,867
		455,717,385

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	39,086,544	38,630,174
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,622,079	30,813,970
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 69,708,623	$ 69,444,144
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286

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

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

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

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

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
106699	Hartford Investment Management Company (affiliate)	One Hartford Plaza, Hartford, CT 06155

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

18.2 If no, list exceptions:

553ESCBC7 MOMENTIVE PERFORMANCE MATERIALS IN

608ESCBA6 MOMENTIVE PERFORMANCE MATERIALS IN

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$9,914,402
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$561,210,698
1.14	Total mortgages in good standing	$571,125,100
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
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	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$0
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)	$571,125,100
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

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	$0
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	$0

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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	4,902,274	850,702	1,208	217,364	5,971,548	0
2. Alaska AK	L	1,068,534	61,535	118	147,259	1,277,446	0
3. Arizona AZ	L	10,269,210	2,265,116	565	1,061,891	13,596,782	0
4. Arkansas AR	L	4,851,339	670,562	874	566,384	6,089,159	0
5. California CA	L	54,303,868	13,380,937	3,299	6,331,709	74,019,813	0
6. Colorado CO	L	10,677,066	1,482,210	421	670,078	12,829,776	0
7. Connecticut CT	L	10,278,786	2,613,209	89	406,700	13,298,784	0
8. Delaware DE	L	4,474,869	46	0	86,724	4,561,639	0
9. District of Columbia DC	L	1,195,537	225,677	33	49,575	1,470,822	0
10. Florida FL	L	30,606,741	8,051,644	2,901	3,864,267	42,525,553	0
11. Georgia GA	L	11,083,547	1,228,407	1,933	1,167,105	13,480,992	0
12. Hawaii HI	L	1,553,863	327,823	546	340,360	2,222,592	0
13. Idaho ID	L	1,880,948	399,542	(38)	180,989	2,461,441	0
14. Illinois IL	L	26,070,961	5,050,966	6,231	3,076,686	34,204,843	0
15. Indiana IN	L	7,027,734	2,438,518	3,086	1,885,381	11,354,719	0
16. Iowa IA	L	7,026,247	3,484,570	8,847	1,925,443	12,445,107	0
17. Kansas KS	L	5,362,795	2,464,847	666	755,645	8,583,953	0
18. Kentucky KY	L	4,647,330	1,856,607	238	587,493	7,091,667	0
19. Louisiana LA	L	12,922,834	3,041,757	5,073	1,249,153	17,218,816	0
20. Maine ME	L	870,688	872,867	128	388,761	2,132,444	0
21. Maryland MD	L	11,413,786	1,784,540	73	830,075	14,028,474	0
22. Massachusetts MA	L	6,708,002	2,103,223	97	910,443	9,721,765	0
23. Michigan MI	L	15,878,084	4,089,169	3,484	1,872,397	21,843,135	0
24. Minnesota MN	L	28,632,536	2,247,524	16,401	2,474,383	33,370,844	0
25. Mississippi MS	L	3,069,832	11,593	1,217	184,865	3,267,507	0
26. Missouri MO	L	15,347,470	3,051,573	(828)	880,119	19,278,334	0
27. Montana MT	L	764,407	692,199	(343)	141,730	1,597,993	0
28. Nebraska NE	L	3,759,357	1,812,423	(775)	726,196	6,297,201	0
29. Nevada NV	L	4,208,156	670,704	661	135,300	5,014,821	0
30. New Hampshire NH	L	1,494,664	702,518	(22)	41,370	2,238,531	0
31. New Jersey NJ	L	12,381,604	3,674,991	111	1,513,816	17,570,523	0
32. New Mexico NM	L	2,449,263	1,373,521	889	130,739	3,954,412	0
33. New York NY	N	5,404,411	226,817	117	406,888	6,038,234	0
34. North Carolina NC	L	23,209,803	4,361,647	13,147	2,561,829	30,146,426	0
35. North Dakota ND	L	3,111,616	295,210	478	986,547	4,393,851	0
36. Ohio OH	L	13,355,230	3,170,984	3,196	1,437,878	17,967,288	0
37. Oklahoma OK	L	6,366,268	1,655,304	2,774	2,838,685	10,863,031	0
38. Oregon OR	L	3,315,248	3,283,983	1,151	597,144	7,197,526	0
39. Pennsylvania PA	L	22,687,845	4,099,208	(153)	3,152,591	29,939,491	0
40. Rhode Island RI	L	856,244	831,531	1,092	109,159	1,798,025	0
41. South Carolina SC	L	6,210,199	2,664,517	201	1,543,467	10,418,384	0
42. South Dakota SD	L	3,820,958	267,616	1,686	509,845	4,600,105	0
43. Tennessee TN	L	9,700,868	1,815,627	3,136	3,539,349	15,058,980	0
44. Texas TX	L	38,874,824	8,809,017	4,151	3,352,369	51,040,360	0
45. Utah UT	L	4,386,048	170,055	413	271,082	4,827,597	0
46. Vermont VT	L	945,112	709,564	0	156,805	1,811,481	0
47. Virginia VA	L	14,313,491	2,384,138	342	1,632,299	18,330,271	0
48. Washington WA	L	9,498,425	5,026,542	1,514	1,791,763	16,318,245	0
49. West Virginia WV	L	2,904,517	236,379	1,312	311,186	3,453,393	0
50. Wisconsin WI	L	9,737,091	5,057,823	56,306	1,705,619	16,556,839	0
51. Wyoming WY	L	4,538,333	314,787	552	240,855	5,094,526	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	8,654	134	0	134	8,921	0
54. Puerto Rico PR	L	9,238	129	0	129	9,496	0
55. US Virgin Islands VI	L	515	0	0	1,200	1,715	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	294,729	0	0	0	294,729	0
58. Aggregate Other Alien OT	XXX	2,676,879	399	1,854	0	2,679,132	0
59. Subtotal	(a) 52	503,408,882	118,362,927	150,450	61,947,222	683,869,481	0
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	21,354	262	0	0	21,616	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	906,883	0	6,006	0	912,890	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	504,337,119	118,363,189	156,456	61,947,222	684,803,987	0
96. Plus Reinsurance Assumed	XXX	45,531,073	2,685,696	0	5,491,688	53,708,457	0
97. Totals (All Business)	XXX	549,868,193	121,048,885	156,456	67,438,910	738,512,444	0
98. Less Reinsurance Ceded	XXX	549,099,312	13,907	(93,822)	25,870,358	574,889,756	0
99. Totals (All Business) less Reinsurance Ceded	XXX	768,880	121,034,978	250,278	41,568,552	163,622,688	0

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX	2,676,879	399	1,854	0	2,679,132	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	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	2,676,879	399	1,854	0	2,679,132	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 - ORGANIZATIONAL CHART

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

-------- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

-------- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

-------- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

-------- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

-------- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT
----------- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN
--------------- Archway 60 R, LLC 27-4534793/DE
----------- RVR R, LLC 27-0685021 /DE
----------- Symphony R, LLC 27-3040891/DE
----------- Sunstone R, LLC 27-3697815/DE
-------- HRA Brokerage Services, Inc. 06-1126749/CT
-------- Access CoverageCorp, Inc. 56-2160819/NC
----------- Access CoverageCorp Technologies, Inc. 56-2160810/NC
-------- Hartford Underwriters General Agency, Inc. 27-0505408/TX
-------- Hartford of Texas General Agency, Inc. 27-0505557/TX
-------- Hartford Casualty General Agency, Inc. 01-0769604 /TX
-------- Hartford Fire General Agency, Inc. 01-0769609/TX
-------- Nutmeg Insurance Agency, Inc. 06-1316175 /CT
-------- 1st AgChoice, Inc. 46-0362741/SD
-------- Hartford Lloyd's Corporation 06-1360317/TX
-------- Business Management Group, Inc. 06-1095267/CT
-------- Hartford Integrated Technologies, Inc. 06-1138375/CT

---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

----------- *Hartford Financial Products International Limited/United Kingdom
----------- Hartford Management, Ltd./Bermuda
--------------- *Hartford Insurance Ltd./Bermuda
----------- Hart Re Group, LLC 06-1032405/CT
--------------- *Fencourt Reinsurance Company, Ltd. 06-1323788/Bermuda
----------- HLA LLC 20-5550106/CT
----------- Hartford Residual Market, LLC 74-3112496/CT
----------- Trumbull Flood Management, LLC 88-0517612/CT

---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)
-------- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX
-------- Horizon Management Group, LLC 06-1526449/DE
----------- Downlands Liability Management Ltd./United Kingdom

---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

LIFE OPERATIONS

---- Hartford Holdings, Inc. 22-3866674/DE
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

-------- Hartford Life, Inc. 06-1470915/DE

----------- Hartford Funds Management Group, Inc. 46-1470670/DE
--------------- Hartford Administrative Services Company 41-0679409/MN
--------------- Hartford Funds Distributors, LLC 06-1629808/DE
--------------- Hartford Funds Management Company, LLC 45-4276111/DE

----------- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT
----------------The Evergreen Group Incorporated 13-3216939/NY

--------------- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

--------------- Planco, LLC 20-3944101 /DE
--------------- Fountain Investors III, LLC 46-5143460/DE
--------------- Fountain Investors VI, LLC 46-5156519/DE

--------------- Hartford Life Private Placement, LLC 01-0573691/DE

-----------*Hartford Life Insurance Company 06-0974148/NAIC #88072/CT
------------------- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT
------------------- Lanidex Class B, LLC 27-3581138/DE
------------------- HDC R, LLC 46-3956438/DE
------------------- Fountain Investors I, LLC 46-5138222/DE
------------------- Fountain Investors II, LLC 46-5143441/DE
------------------- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT
----------------------- Hartford Financial Services, LLC 52-2137766/DE
--------------------------- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT
--------------------------- HIMCO Distribution Services Company 06-0896599/CT
--------------------------- Hartford Securities Distribution Company, Inc. 06-1408044/CT
--------------------------- HL Investment Advisors, LLC 06-1534085/CT
----------------------- Hartford Life International Holding Company 46-3295405/DE
--------------------------- The Hartford International Asset Management Company/Ireland
--------------------------- *Hartford Life, Ltd. 27-0008332/Bermuda

----------- Revere R, LLC 45-1684748/DE
----------- DMS R, LLC 45-5436433/DE

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

---- Hartford Investment Management Company 06-1472135/DE

---- Hartford Strategic Investments, LLC 20-5814558/DE

---- Heritage Holdings, Inc. 06-1442285/CT
-------- *First State Insurance Company 04-2198460 /NAIC #21822/CT
----------- *New England Insurance Company 04-2177185 /NAIC #21830/CT
----------- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT
-------- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda
----------- *Excess Insurance Company, Limited/United Kingdom

---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda

---- FTC Resolution Company, LLC 45-3071946/DE

*denotes an insurance company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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)	*
Members														
0091	The Hartford Fin Svcs Grp Inc.	00000	13-3317783		0000874766	NYSE	The Hartford Financial Services Group, Inc.	DE	UIP		Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	19682	06-0383750				Hartford Fire Insurance Company	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	30104	06-1222527				Hartford Underwriters Insurance Company	CT	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	29459	06-0732738				Twin City Fire Insurance Company	IN	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	38288	06-1010609				Hartford Insurance Company of Illinois	IL	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	38253	06-1007031				Hartford Lloyd's Insurance Company	TX	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	22357	06-0383030				Hartford Accident and Indemnity Company	CT	IA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	29424	06-0294398				Hartford Casualty Insurance Company	IN	IA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-4534793				Archway 60 R, LLC	DE	NIA	Hartford Casualty Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-0685021				RVR R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-3040891				Symphony R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-3697815				Sunstone R, LLC	DE	NIA	Hartford Accident and Indemnity Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1126749				HRA Brokerage Services, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	56-2160819				Access CoverageCorp, Inc.	NC	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	56-2160810				Access CoverageCorp Technologies, Inc.	NC	NIA	Access CoverageCorp., Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-0505408				Hartford Underwriters General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-0505557				Hartford of Texas General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	01-0769604				Hartford Casualty General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	01-0769609				Hartford Fire General Agency, Inc.	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1316175				Nutmeg Insurance Agency, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-0362741				1st Agchoice, Inc.	SD	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1360317				Hartford Lloyd's Corporation	TX	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1095267				Business Management Group, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1138375				Hartford Integrated Technologies, Inc.	CT	NIA	Hartford Fire Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	39608	06-1032405				Nutmeg Insurance Company	CT	IA	Hartford Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					Hartford Financial Products International Limited	GBR	IA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					Hartford Management, Ltd.	BMU	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					Hartford Insurance Ltd.	BMU	IA	Hartford Management, Ltd.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1032405				Hart Re Group, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1323788				Fencourt Reinsurance Company, Ltd.	BMU	IA	Hart Re Group, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	20-5550106				HLA LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	74-3112496				Hartford Residual Market, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	88-0517612				Trumbull Flood Management, LLC	CT	NIA	Nutmeg Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	37478	06-1008026				Hartford Insurance Company of the Midwest	IN	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	38261	06-1013048				Hartford Insurance Company of the Southeast	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	27120	06-1184984				Trumbull Insurance Company	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1595087				Hartford Specialty Insurance Services of Texas, LLC	TX	NIA	Trumbull Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1526449				Horizon Management Group, LLC	DE	NIA	Trumbull Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					Downlands Liability Management Ltd	GBR	NIA	Horizon Management Group, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	34690	06-1276326				Property and Casualty Insurance Company of Hartford	IN	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	10046	06-1401918				Pacific Insurance Company, Limited	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	11000	06-1552103				Sentinel Insurance Company, Ltd	CT	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	22-3866674				Hartford Holdings, Inc.	DE	UIP	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1470915		0001032204		Hartford Life, Inc.	DE	UIP	Hartford Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-1470670				Hartford Funds Management Group, Inc.	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	41-0679409		0001411902		Hartford Administrative Services Company	MN	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1629808		0001165489		Hartford Funds Distributors, LLC	DE	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	45-4276111				Hartford Funds Management Company, LLC	DE	NIA	Hartford Funds Management Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	70815	06-0838648				Hartford Life and Accident Insurance Company	CT	UIP	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	13-3216939				The Evergreen Group Incorporated	NY	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	20-3944101				Planco, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-5143460				Fountain Investors III, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-5156519				Fountain Investors IV, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	01-0573691				Hartford Life Private Placement, LLC	DE	NIA	Hartford Life and Accident Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	88072	06-0974148		0000045947		Hartford Life Insurance Company	CT	UDP	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	93505	06-1207332				Hartford International Life Reassurance Corporation	CT	IA	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-3581138				Lanidex Class B, LLC	DE	NIA	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-3956438				HDC R, LLC	DE	NIA	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-5138222				Fountain Investors I, LLC	DE	NIA	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-5143441				Fountain Investors II, LLC	DE	NIA	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	71153	39-1052598				Hartford Life and Annuity Insurance Company	CT	RE	Hartford Life Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	52-2137766				Hartford Financial Services, LLC	DE	DS	Hartford Life and Annuity Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1120503				Hartford-Comprehensive Employee Benefit Service Company	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-0896599		0000045937		HIMCO Distribution Services Company	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1408044		0000940622		Hartford Securities Distribution Company, Inc.	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1534085		0001102793		HL Investment Advisors, LLC	CT	DS	Hartford Financial Services, LLC	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	46-3295405				Hartford Life International Holding Company	DE	DS	Hartford Life and Annuity Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					The Hartford International Asset Management Company Limited	IRL	DS	Hartford Life International Holding Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	27-0008332				Hartford Life, Ltd	BMU	DS	Hartford Life International Holding Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	45-1684748				Revere R, LLC	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	45-5436433				DMS R, LLC	DE	NIA	Hartford Life, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1472135		0000922439		Hartford Investment Management Company	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

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
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)	*
0091	The Hartford Fin Svcs Grp Inc.	00000	20-5814558				Hartford Strategic Investments, LLC	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	06-1442285				Heritage Holdings, Inc.	CT	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	21822	04-2198460				First State Insurance Company	CT	IA	Heritage Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	21830	04-2177185				New England Insurance Company	CT	IA	First State Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	41629	06-1053492				New England Reinsurance Corporation	CT	IA	First State Insurance Company	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	98-0188675				Heritage Reinsurance Company, Ltd	BMU	IA	Heritage Holdings, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000					Excess Insurance Company, Limited	GBR	IA	Heritage Reinsurance Company, Ltd	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	98-0188674				New Ocean Insurance Company, Ltd	BMU	IA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	
0091	The Hartford Fin Svcs Grp Inc.	00000	45-3071946				FTC Resolution Company, LLC	DE	NIA	The Hartford Financial Services Group, Inc.	Ownership	100.000	The Hartford Fin Svcs Grp Inc.	

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

Explanations:

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Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on derivatives in a liability position	8,188,935	8,321,827
2505. Provision for future dividends	49,493	0
2506. Interest on policy or contract funds due or accrued	6,243	11,194
2597. Summary of remaining write-ins for Line 25	8,244,671	8,333,021

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	24,138,440
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	1,985,128
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(8,323,999)
5. Deduct amounts received on disposals	0	17,322,496
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	477,073
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

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	630,951,762	749,033,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	4,000,000
2.2 Additional investment made after acquisition	1,829,406	3,465,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	(2)
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	3,274,093
7. Deduct amounts received on disposals	61,307,731	128,821,117
8. Deduct amortization of premium and mortgage interest points and commitment fees	15	49
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	571,473,422	630,951,762
12. Total valuation allowance	(348,323)	(354,506)
13. Subtotal (Line 11 plus Line 12)	571,125,099	630,597,256
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	571,125,099	630,597,256

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	130,528,208	128,619,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	18,095,091	0
2.2 Additional investment made after acquisition	165,445	662,672
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	(0)
5. Unrealized valuation increase (decrease)	(4,653,083)	3,527,999
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	49,660,231	1,616,463
8. Deduct amortization of premium and depreciation	98,699	195,218
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	236,396	470,307
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,140,334	130,528,208
12. Deduct total nonadmitted amounts	4,287,726	4,079,408
13. Statement value at end of current period (Line 11 minus Line 12)	89,852,608	126,448,800

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	5,643,924,992	6,734,966,405
2. Cost of bonds and stocks acquired	1,201,835,016	2,653,875,894
3. Accrual of discount	2,790,976	6,551,403
4. Unrealized valuation increase (decrease)	10,083,074	(3,431,201)
5. Total gain (loss) on disposals	1,571,644	(56,194,156)
6. Deduct consideration for bonds and stocks disposed of	1,512,969,085	3,720,527,001
7. Deduct amortization of premium	21,274,941	40,951,282
8. Total foreign exchange change in book/adjusted carrying value	(1,962,267)	73,229,457
9. Deduct current year's other than temporary impairment recognized	4,279,535	3,594,527
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,319,719,872	5,643,924,992
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,319,719,872	5,643,924,992

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)	4,393,133,787	1,823,246,714	1,518,087,416	(65,387,847)	4,393,133,787	4,632,905,238	0	4,552,130,098
2. NAIC 2 (a)	1,309,399,475	76,033,897	56,080,198	64,745,681	1,309,399,475	1,394,098,854	0	1,406,980,564
3. NAIC 3 (a)	107,246,216	16,716,946	4,226,113	(7,473,402)	107,246,216	112,263,647	0	94,166,889
4. NAIC 4 (a)	86,230,366	26,228,486	13,976,155	(2,464,736)	86,230,366	96,017,962	0	88,694,638
5. NAIC 5 (a)	14,250,362	1,415,995	3,684,200	(3,509,995)	14,250,362	8,472,162	0	15,564,270
6. NAIC 6 (a)	1,397,798	0	5,124,307	4,446,589	1,397,798	720,081	0	1,017,018
7. Total Bonds	5,911,658,004	1,943,642,037	1,601,178,388	(9,643,710)	5,911,658,004	6,244,477,944	0	6,158,553,476
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,706,987	0	0	(20,695)	2,706,987	2,686,291	0	2,727,557
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,706,987	0	0	(20,695)	2,706,987	2,686,291	0	2,727,557
15. Total Bonds and Preferred Stock	5,914,364,991	1,943,642,037	1,601,178,388	(9,664,405)	5,914,364,991	6,247,164,235	0	6,161,281,033

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; 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	1,023,191,870	XXX	1,023,045,407	1,948	51,529

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	941,822,471	820,923,832
2. Cost of short-term investments acquired	3,580,649,511	6,402,018,595
3. Accrual of discount	0	6,053
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(608)	2,703
6. Deduct consideration received on disposals	3,499,178,204	6,281,007,744
7. Deduct amortization of premium	101,302	120,968
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,023,191,870	941,822,471
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,023,191,870	941,822,471

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	299,590,361
2.	Cost paid/(consideration received) on additions	36,682,629
3.	Unrealized valuation increase (decrease)	182,076,347
4.	Total gain (loss) on termination recognized	(209,960,643)
5.	Considerations received (paid) on terminations	39,400,038
6.	Amortization	(191,504)
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	1,086,485
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	269,883,637
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	269,883,637

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				7,300,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				25,700,000
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	9,984,689			
3.14	Section 1, Column 18, prior year	(5,393,537)	15,378,227	15,378,227	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	9,984,684			
3.24	Section 1, Column 19, prior year	(5,393,537)	15,378,221	15,378,221	
3.3	Subtotal (Line 3.1 minus Line 3.2)				5
4.1	Cumulative variation margin on terminated contracts during the year		(25,423,646)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(20,030,108)	(20,030,108)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(5,393,538)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				5,393,543
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				33,000,000
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				33,000,000

SCHEDULE DB - PART C - SECTION 1

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

Replicationd (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instruments Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	4,222,860	4,112,556	3,652,732	04/17/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(148,001)	(180,738)	03073E AN 5	AMERISOURCEBERGEN CORPORATION	1FE	4,260,556	3,833,470
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	277,140	266,091	239,561	04/17/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(9,713)	(11,862)	532457 BJ 6	ELI LILLY AND COMPANY	1FE	275,804	251,422
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	1,568,404	1,510,520	1,356,654	04/17/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(54,969)	(67,128)	03073E AN 5	AMERISOURCEBERGEN CORPORATION	1FE	1,565,489	1,423,781
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	2,931,596	3,717,565	3,593,697	04/17/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(102,745)	(125,472)	235241 LS 3	DALLAS TEX AREA RAPID TRAN SALES T	1FE	3,820,310	3,719,169
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	5,000,000	6,074,544	6,263,350	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(169,852)	(214,000)	702274 AW 1	PASADENA CALIF PUB FING AUTH L	1FE	6,244,395	6,477,350
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	3,426,613	3,281,550	3,749,198	05/12/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(117,321)	(146,659)	494368 BG 7	KIMBERLY-CLARK CORPORATION	1FE	3,398,871	3,895,857
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	918,523	1,067,569	998,298	05/12/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(31,449)	(39,313)	837004 CE 8	SOUTH CAROLINA ELECTRIC & GAS	1FE	1,099,018	1,037,611
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	654,864	759,636	719,749	05/12/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(22,421)	(28,028)	89417E AH 2	TRAVELERS CO INC	1FE	782,057	747,777
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	22,600,000	23,833,948	24,481,957	03/20/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	391,314	322,444	3138WA N5 2	FNMA 30YR	1	23,442,634	24,159,513
PENDING	BOND WITH CREDIT DEFAULT SWAP	2	28,789,804	31,095,536	32,097,075	04/08/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	540,759	410,757	3138EM HU 8	FNMA 30YR	1	30,554,778	31,686,318
PENDING	BOND WITH CREDIT DEFAULT SWAP	2	5,210,196	5,709,895	5,949,061	04/08/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	97,863	74,336	46634G AB 7	JPMCC_09-IWST	1FM	5,612,032	5,874,725
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	4,685,039	4,525,887	4,438,887	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(159,152)	(200,520)	393154 K* 9	GREEN MOUNTAIN POWER CORPORATION	1	4,685,039	4,639,407
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	314,961	334,149	300,385	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(10,699)	(13,480)	50076Q AE 6	KRAFT FOODS GROUP INC	2FE	344,848	313,865
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	2,125,237	2,053,042	2,029,665	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(72,195)	(90,960)	393154 K@ 7	GREEN MOUNTAIN POWER CORPORATION	1	2,125,237	2,120,625
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	1,148,008	1,104,293	1,121,429	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(38,998)	(49,135)	65473Q BC 6	NISOURCE FINANCE CORPORATION	2FE	1,143,291	1,170,564
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	777,989	869,999	850,000	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(26,429)	(33,298)	760759 AN 0	REPUBLIC SERVICES INC	2FE	896,428	883,298
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	948,767	1,042,111	1,033,577	04/21/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(32,230)	(40,607)	915137 5R 0	UNIVERSITY TEX UNIV REVS	1FE	1,074,341	1,074,184
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	2,180,451	2,631,087	2,614,228	05/12/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(74,655)	(93,323)	63946B AF 7	NBCUNIVERSAL MEDIA LLC	1FE	2,705,741	2,707,551
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	2,819,549	3,366,098	3,173,608	05/12/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(96,536)	(120,677)	913017 BS 7	UNITED TECHNOLOGIES CORP	1FE	3,462,635	3,294,285
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	1,343,693	1,287,130	1,238,788	05/26/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(47,842)	(57,510)	38148L AF 3	GOLDMAN SACHS GROUP INC	2FE	1,334,972	1,296,298
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	2,486,289	2,397,765	2,355,659	05/26/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(88,524)	(106,413)	393154 K* 9	GREEN MOUNTAIN POWER CORPORATION	1	2,486,289	2,462,072
PENDING	BOND WITH CREDIT DEFAULT SWAP	1	1,170,018	1,128,360	1,117,403	05/26/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(41,658)	(50,077)	393154 K@ 7	GREEN MOUNTAIN POWER CORPORATION	1	1,170,018	1,167,479
PENDING	BOND WITH CREDIT DEFAULT SWAP	1Z	10,000,000	9,440,624	9,909,220	04/29/2015	05/11/2063	CDS: CMBX.NA.AS.6 REC 1.00%	12,819	(67,000)	3138WQ JB 9	FNMA CONV LONG TERM 30YR OR LESS L	1	9,427,805	9,976,220
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	7,227,243	7,614,204	7,831,422	05/06/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	118,190	103,114	3138AS RZ 7	FNMA 30YR	1	7,496,014	7,728,308
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	6,665,062	7,182,664	7,430,721	05/06/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	108,997	95,093	3138EM HU 8	FNMA 30YR	1	7,073,667	7,335,627
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	8,823,022	9,406,069	9,557,710	05/06/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	144,287	125,882	3138W9 VE 7	FNMA 30YR	1	9,261,782	9,431,828
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	8,841,008	9,310,623	9,577,238	05/06/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	144,581	126,139	3138X6 Y5 8	FNMA 30YR	1	9,166,042	9,451,100
PENDING	BOND WITH CREDIT DEFAULT SWAP	2Z	3,443,665	3,522,712	3,681,555	05/06/2015	06/20/2020	CME: CDX.NA.IG.24.V1 REC 1.00%	56,316	49,132	92936J BB 9	WFRBS_11-C5	1FM	3,466,396	3,632,422
PENDING	BOND WITH CREDIT DEFAULT SWAP	4	7,792,341	8,334,289	8,806,640	03/27/2015	06/20/2020	CME: CDX.NA.HY.24.V1 REC 5.00%	500,152	487,622	31417Y XZ 5	FNMA 20YR	1	7,834,136	8,319,018
PENDING	BOND WITH CREDIT DEFAULT SWAP	4	4,912,639	5,227,957	5,291,526	03/27/2015	06/20/2020	CME: CDX.NA.HY.24.V1 REC 5.00%	315,318	307,419	89236T BJ 3	TOYOTA MOTOR CREDIT CORP	1FE	4,912,639	4,984,108

SCHEDULE DB - PART C - SECTION 1

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

Replicationd (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instruments Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	BOND WITH CREDIT DEFAULT SWAP	4	2,541,020	2,704,116	2,703,043	03/27/2015	06/20/2020	CME: CDX.NA.HY.24.V1 REC 5.00%	163,096	159,010	929766 WN 9	WBCMT_04-C15	1FM	2,541,020	2,544,034
12518*AX8	BOND WITH CREDIT DEFAULT SWAP	1	2,969,578	2,870,330	2,989,620	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(111,204)	(89,384)	14986D AF 7	CD_06-CD3	1FM	2,981,535	3,079,004
12518*AX8	BOND WITH CREDIT DEFAULT SWAP	1	3,030,422	2,957,612	3,072,754	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(113,483)	(91,216)	46629P AC 2	JPMCC_06-LDP9	1FM	3,071,095	3,163,970
12574#CZ8	BOND WITH CREDIT DEFAULT SWAP	1	3,608,686	3,488,078	3,633,041	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(135,137)	(108,621)	14986D AF 7	CD_06-CD3	1FM	3,623,215	3,741,662
12574#CZ8	BOND WITH CREDIT DEFAULT SWAP	1	2,391,314	2,275,812	2,424,719	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(89,550)	(71,979)	46629P AC 2	JPMCC_06-LDP9	1FM	2,365,362	2,496,697
12574#DA2	BOND WITH CREDIT DEFAULT SWAP	1	1,000,000	989,930	1,015,254	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(37,448)	(30,100)	36253B AU 7	GSMS_14-GC22	1FM	1,027,378	1,045,354
12574#DA2	BOND WITH CREDIT DEFAULT SWAP	1	400,000	395,948	403,844	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(14,979)	(12,040)	46642C BJ 8	JPMCC_14-C20	1FM	410,928	415,884
12574#DA2	BOND WITH CREDIT DEFAULT SWAP	1	3,100,000	3,068,420	3,148,906	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(116,088)	(93,310)	61763M AF 7	MSBAM_14-C16	1FM	3,184,508	3,242,216
12574#DA2	BOND WITH CREDIT DEFAULT SWAP	1	1,500,000	1,443,828	1,872,930	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(56,172)	(45,150)	759136 QP 2	REGIONAL TRANSN DIST COLO	1FE	1,500,000	1,918,080
12574#DC8	BOND WITH CREDIT DEFAULT SWAP	1	944,882	954,596	956,071	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(35,384)	(28,441)	12513Y AF 7	CD_07-CD4	1FM	989,980	984,512
12574#DC8	BOND WITH CREDIT DEFAULT SWAP	1	944,882	950,016	954,939	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(35,384)	(28,441)	17310M AE 0	CGCMT_06-C5	1FM	985,400	983,380
12574#DC8	BOND WITH CREDIT DEFAULT SWAP	1	10,110,236	9,742,379	10,289,248	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(378,606)	(304,318)	55312Y AG 7	MLCFC_07-5	1FM	10,120,985	10,593,566
12574#DB0	BOND WITH CREDIT DEFAULT SWAP	1	6,000,000	5,780,439	6,123,396	01/16/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(224,687)	(180,600)	92978P AH 2	WBCMT_06-C29	1FM	6,005,126	6,303,996
12574#DH7	BOND WITH CREDIT DEFAULT SWAP	1	5,000,000	6,312,892	6,086,755	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(171,571)	(150,500)	931142 CM 3	WAL-MART STORES INC	1FE	6,484,463	6,237,255
12574#DL8	BOND WITH CREDIT DEFAULT SWAP	1	5,000,000	4,829,381	5,828,275	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(170,619)	(150,500)	49338C AA 1	KEYSPAN GAS EAST CORPORATION	1FE	5,000,000	5,978,775
12574#DJ3	BOND WITH CREDIT DEFAULT SWAP	1	4,000,000	5,119,605	5,041,560	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(136,495)	(120,400)	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN	1FE	5,256,100	5,161,960
12574#DJ3	BOND WITH CREDIT DEFAULT SWAP	1	1,000,000	1,287,724	1,240,842	01/23/2015	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(34,124)	(30,100)	69351U AM 5	PPL ELECTRIC UTILITIES CORPORATION	1FE	1,321,848	1,270,942
12574#DG9	BOND WITH CREDIT DEFAULT SWAP	1	4,000,000	5,109,355	4,863,584	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(183,341)	(171,200)	377372 AE 7	GLAXOSMITHKLINE CAPITAL INC	1FE	5,292,696	5,034,784
12574#DG9	BOND WITH CREDIT DEFAULT SWAP	1	4,000,000	4,751,642	4,611,940	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(183,341)	(171,200)	668131 AA 3	NORTHWESTERN MUTUAL LIFE INSURANCE	1	4,934,983	4,783,140
12574#DG9	BOND WITH CREDIT DEFAULT SWAP	1	2,000,000	2,217,060	2,157,898	01/30/2015	10/17/2057	CDS: CMBX.NA.AAA.8 REC 0.50%	(91,671)	(85,600)	914744 AB 3	UNIVERSITY OF NOTRE DAME	1FE	2,308,730	2,243,498
12574#BE6	BOND WITH CREDIT DEFAULT SWAP	1	4,637,698	4,571,201	4,712,699	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(100,058)	(139,595)	46630J AC 3	JPMCC_07-LDPX	1FM	4,671,259	4,852,294
12574#BE6	BOND WITH CREDIT DEFAULT SWAP	1	153,794	145,323	156,517	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(3,318)	(4,629)	55312Y AG 7	MLCFC_07-5	1FM	148,642	161,146
12574#BE6	BOND WITH CREDIT DEFAULT SWAP	1	208,507	218,245	217,494	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(4,499)	(6,276)	61756U AE 1	MSC_07-IQ16	1FM	222,744	223,770
12574#BB2	BOND WITH CREDIT DEFAULT SWAP	1	5,000,000	5,006,383	5,157,360	06/18/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%	(29,799)	(74,000)	46630J AC 3	JPMCC_07-LDPX	1FM	5,036,183	5,231,360
12574#BM8	BOND WITH CREDIT DEFAULT SWAP	1	1,807,289	1,862,764	1,863,630	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(38,992)	(54,399)	20173V AE 0	GCCFC_07-GG11	1FM	1,901,757	1,918,029
12574#BM8	BOND WITH CREDIT DEFAULT SWAP	1	1,127,237	1,098,744	1,148,378	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(24,320)	(33,930)	55312V AH 1	MLCFC_06-4	1FM	1,123,064	1,182,307
12574#BM8	BOND WITH CREDIT DEFAULT SWAP	1	2,065,473	2,091,595	2,098,823	06/23/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(44,563)	(62,171)	92978T AE 1	WBCMT_07-C31	1FM	2,136,157	2,160,993
12574#CS4	BOND WITH CREDIT DEFAULT SWAP	1	777,538	754,333	704,216	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%	(15,615)	(15,006)	195325 CU 7	COLOMBIA (REPUBLIC OF)	2FE	769,948	719,222
12574#CS4	BOND WITH CREDIT DEFAULT SWAP	1	252,700	277,669	243,400	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%	(5,075)	(4,877)	91086Q AZ 1	MEXICO (UNITED MEXICAN STATES)	2FE	282,744	248,278
12574#CS4	BOND WITH CREDIT DEFAULT SWAP	1	7,386,609	7,190,616	8,205,459	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%	(148,346)	(142,562)	65473Q BD 4	NISOURCE FINANCE CORPORATION	2FE	7,338,962	8,348,021
12574#CS4	BOND WITH CREDIT DEFAULT SWAP	1	583,153	638,464	614,556	08/29/2014	05/11/2063	CDS: CMBX.NA.AAA.6 REC 0.50%	(11,712)	(11,255)	911312 AN 6	UNITED PARCEL SERVICE INC	1FE	650,176	625,811
12574#CT2	BOND WITH CREDIT DEFAULT SWAP	1	2,000,000	2,190,709	2,260,040	09/11/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(60,601)	(60,200)	02765U DN 1	AMERICAN MUN PWR OHIO INC	1FE	2,251,309	2,320,240
12574#CT2	BOND WITH CREDIT DEFAULT SWAP	1	3,000,000	2,909,099	3,010,785	09/11/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%	(90,901)	(90,300)	04351L AA 8	ASCENSION HEALTH	1FE	3,000,000	3,101,085
12574#CR6	BOND WITH CREDIT DEFAULT SWAP	1	2,166,934	2,118,688	2,225,749	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%	(31,920)	(32,071)	12513Y AF 7	CD_07-CD4	1FM	2,150,608	2,257,820
12574#CR6	BOND WITH CREDIT DEFAULT SWAP	1	1,926,164	1,897,790	2,434,517	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%	(28,373)	(28,507)	759136 QP 2	REGIONAL TRANSN DIST COLO	1FE	1,926,164	2,463,024

SCHEDULE DB - PART C - SECTION 1

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

Replicationd (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instruments Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
12574#CR6....	BOND WITH CREDIT DEFAULT SWAP	1................	1,906,902	1,887,464	2,213,440	09/11/2014	01/17/2047	CDS: CMBX.NA.AS.7 REC 1.00%........	............(28,090)	............(28,222)	914886 AA 4	UNIVERSITY SOUTHN CALIF............	1FE...........	1,915,554	2,241,663
12574#CW5...	BOND WITH CREDIT DEFAULT SWAP	1................	2,000,000	2,011,217	1,962,906	10/09/2014	01/17/2047	CDS: CMBX.NA.A.7 REC 2.00%..........	11,217	............(31,200)	254010 AE 1	DIGNITY HEALTH..............................	1FE...........	2,000,000	1,994,106
12574#CK1....	BOND WITH CREDIT DEFAULT SWAP	1................	2,274,819	2,196,374	2,301,757	08/15/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	............(64,900)	............(68,472)	12513Y AF 7	CD_07-CD4..	1FM...........	2,261,274	2,370,230
12574#CK1....	BOND WITH CREDIT DEFAULT SWAP	1................	456,867	477,758	482,114	08/15/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	............(13,034)	............(13,752)	73358W EK 6	PORT AUTH N Y & N J.......................	1FE...........	490,792	495,866
12574#CK1....	BOND WITH CREDIT DEFAULT SWAP	1................	5,268,314	5,046,496	5,318,110	08/15/2014	01/17/2047	CDS: CMBX.NA.AAA.7 REC 0.50%.....	..........(150,304)	..........(158,576)	92978P AE 9	WBCMT_06-C29.................................	1FM...........	5,196,800	5,476,686
9999999.	Total..			274,048,570	282,211,561	.....XXX.....	.....XXX.....	..............................XXX......................	.......(1,954,184)	.......(2,498,352)	........XXX.........	..............................XXX.....................	..........XXX.	276,002,754	284,709,913

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	12	55,695,871	22	155,346,650	0	0	0	0	12	55,695,871
2. Add: Opened or acquired transactions	13	258,792,339	11	124,859,965	0	0	0	0	24	383,652,304
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	71,671	XXX	236,391	XXX	0	XXX	0	XXX	308,062
4. Less: Closed or disposed of transactions	3	158,295,776	3	6,054,085	0	0	0	0	6	164,349,861
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	917,455	XXX	340,351	XXX	0	XXX	0	XXX	1,257,806
7. Ending Inventory	22	155,346,650	30	274,048,570	0	0	0	0	30	274,048,570

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	269,883,637	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	33,000,000	
3.	Total (Line 1 plus Line 2)		302,883,637
4.	Part D, Section 1, Column 5	431,778,859	
5.	Part D, Section 1, Column 6	(128,895,222)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(187,781,389)	
8.	Part B, Section 1, Column 13	13,457,375	
9.	Total (Line 7 plus Line 8)		(174,324,014)
10.	Part D, Section 1, Column 8	(45,429,011)	
11.	Part D, Section 1, Column 9	(128,895,003)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	526,851,367	
14.	Part B, Section 1, Column 20	29,151,400	
15.	Part D, Section 1, Column 11	556,002,767	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0M67U7	MULTI CITY	MU		05/07/2015	3.410	0	1,829,406	0
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	1,829,406	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	1,829,406	0
3399999. Total Mortgages				XXX	XXX	0	1,829,406	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM0KTYD7	IRVINE	CA		09/28/2011	06/01/2015	9,507	0	(0)	0	0	0	0	9,507	9,507	0	0	0
0199999. Total - Mortgages Closed by Repayment						9,507	0	(0)	0	0	0	0	9,507	9,507	0	0	0
Mortgages With Partial Repayments																	
B0A0AAVL4	MULTI-CITY	MU		04/01/2001	05/01/2015	148,423	0	(1)	0	0	(1)	0	148,422	148,422	0	0	0
BHM01LDV8	BALTIMORE	MD		04/28/2006	05/01/2015	112,190	0	0	0	0	0	0	112,190	112,190	0	0	0
BHM01Y6L0	CUMMING	GA		10/05/2006	05/01/2015	15,637	0	0	0	0	0	0	15,637	15,637	0	0	0
BHM03L0T5	STANISLAUS	CA		07/25/2008	06/01/2015	49,521	0	1,660	0	0	1,660	0	51,181	51,181	0	0	0
BHM03TLB4	MULTI-CITY	MU		07/01/2008	06/01/2015	124,377	0	0	0	0	0	0	124,377	124,377	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	06/01/2015	25,341	0	0	0	0	0	0	25,341	25,341	0	0	0
BHM04QLL7	CHAVES	NM		10/17/2008	06/01/2015	73,221	0	2,916	0	0	2,916	0	76,136	76,136	0	0	0
BHM0JB0A1	ATLANTA	GA		01/14/2011	06/01/2015	95,752	0	0	0	0	0	0	95,752	95,752	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	06/01/2015	54,153	0	0	0	0	0	0	54,153	54,153	0	0	0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	05/01/2015	38,112	0	0	0	0	0	0	38,112	38,112	0	0	0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	06/01/2015	34,725	0	0	0	0	0	0	34,725	34,725	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	06/01/2015	28,167	0	0	0	0	0	0	28,167	28,167	0	0	0
BHM0JEJL1	MULTI-CITY	MU		04/14/2011	06/01/2015	37,555	0	0	0	0	0	0	37,555	37,555	0	0	0
BHM0JEJN7	MULTI-CITY	MU		04/14/2011	06/01/2015	37,129	0	0	0	0	0	0	37,129	37,129	0	0	0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	06/01/2015	16,092	0	0	0	0	0	0	16,092	16,092	0	0	0
BHM0JP614	SAN BERNARDINO RIALT	CA		02/23/2011	06/01/2015	28,808	0	0	0	0	0	0	28,808	28,808	0	0	0
BHM0JP622	FONTANA RIALTO	CA		02/23/2011	05/01/2015	26,112	0	0	0	0	0	0	26,112	26,112	0	0	0
BHM0K2BG4	SANTA CLARA	CA		05/31/2011	06/01/2015	95,500	0	0	0	0	0	0	95,500	95,500	0	0	0
BHM0KTWD9	MISSION VALLEY	CA		09/27/2011	06/01/2015	33,246	0	0	0	0	0	0	33,246	33,246	0	0	0
BHM0KTYG0	IRVINE	CA		10/26/2011	06/01/2015	9,472	0	0	0	0	0	0	9,472	9,472	0	0	0
BHM0LBQA0	MULTI-CITY	MU		01/06/2012	06/01/2015	138,218	0	0	0	0	0	0	138,218	138,218	0	0	0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	05/01/2015	85,837	0	0	0	0	0	0	85,837	85,837	0	0	0
BHM0LC9M1	CHARLOTTE	NC		12/01/2011	06/01/2015	42,897	0	0	0	0	0	0	42,897	42,897	0	0	0
BHM0LDBB0	MIRA LOMA	CA		04/10/2012	06/01/2015	41,474	0	0	0	0	0	0	41,474	41,474	0	0	0
BHM0LKG86	ENCINITAS	CA		02/16/2012	06/01/2015	47,537	0	0	0	0	0	0	47,537	47,537	0	0	0
BHM0M26W3	WASHINGTON	DC		02/13/2012	05/01/2015	153,255	0	0	0	0	0	0	153,255	153,255	0	0	0
BHM0M3437	DALLAS	TX		03/21/2012	05/01/2015	17,474	0	0	0	0	0	0	17,474	17,474	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0M3UB0	BELLEVUE	WA		07/17/2012	06/01/2015	207,480	0	0	0	0	0	0	207,480	207,480	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,817,704	0	4,575	0	0	4,575	0	1,822,278	1,822,278	0	0	0
Mortgages Disposed																	
BHM02KAY6	VARIOUS	MU		05/19/2009	06/15/2015	38,270,682	0	0	0	0	0	0	38,270,682	38,270,682	0	0	0
0399999. Total - Mortgages Disposed						38,270,682	0	0	0	0	0	0	38,270,682	38,270,682	0	0	0
0599999. Total Mortgages						40,097,892	0	4,575	0	0	4,575	0	40,102,467	40,102,467	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	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												
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	DIRECT WITH ISSUER		04/02/2015	1	0	104,459	0	234,718	1.7
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER		05/26/2015	3	0	57,124	0	611,632	0.3
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER		04/30/2015	0	0	878	0	199,122	0.1
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	162,461	0	1,045,472	XXX
4499999. Subtotal - Unaffiliated								0	162,461	0	1,045,472	XXX
4699999. Totals								0	162,461	0	1,045,472	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	DIRECT WITH ISSUER	05/15/2008	05/20/2015	53,705	(14,978)	0	0	0	(14,978)	0	38,727	38,727	0	0	0	6,037
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II	GREENWICH	CT	DIRECT WITH ISSUER	11/04/2011	05/20/2015	587	(505)	0	0	0	(505)	0	82	82	0	0	0	51
BHM0ML B1 3	CARRIX - CLASS C LP INTERESTS	SEATLE	WA	DIRECT WITH ISSUER	06/13/2012	05/13/2015	0	3	0	0	0	3	0	3	3	0	0	0	3,983
BHM02Z R3 3	CARRIX - GSPX LP	SEATLE	WA	DIRECT WITH ISSUER	10/23/2007	05/13/2015	0	0	0	0	0	0	0	0	0	0	0	0	905
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	HIMCO OPERATIONAL TRANSACTION	05/08/2013	04/08/2015	7,424	0	0	0	0	0	0	7,745	7,745	0	0	0	0
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2007	04/24/2015	28,443	(11,465)	0	0	0	(11,465)	0	16,978	16,978	0	0	0	10,584
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/26/2010	04/30/2015	1,579	(131)	0	0	0	(131)	0	1,448	1,448	0	0	0	14
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							91,738	(27,075)	0	0	0	(27,075)	0	64,984	64,984	0	0	0	21,574
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
BHM0M3 YQ 3	HARTFORD DYNAMIC ALLOCATION FUND	HARTFORD	CT	HIMCO OPERATIONAL TRANSACTION	02/21/2012	01/27/2015	0	0	0	0	0	0	0	0	(5,542,288)	0	(5,542,288)	(5,542,288)	5,542,288
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	0	0	0	0	0	0	0	(5,542,288)	0	(5,542,288)	(5,542,288)	5,542,288
4499999. Subtotal - Unaffiliated							91,738	(27,075)	0	0	0	(27,075)	0	64,984	64,984	0	0	0	21,574
4599999. Subtotal - Affiliated							0	0	0	0	0	0	0	0	(5,542,288)	0	(5,542,288)	(5,542,288)	5,542,288
4699999. Totals							91,738	(27,075)	0	0	0	(27,075)	0	64,984	(5,477,304)	0	(5,542,288)	(5,542,288)	5,563,862

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36179R BX 6	GNMA2 30YR		04/30/2015	MORGAN STANLEY & CO. LLC		25,255,195	23,947,440	44,236	1
912810 RK 6	TREASURY BOND		04/24/2015	Various		2,526,570	2,600,000	12,970	1
912810 RM 2	TREASURY BOND		06/30/2015	Various		23,202,543	23,500,000	52,655	1
912828 J2 7	TREASURY NOTE		05/13/2015	Various		33,151,324	33,400,000	141,028	1
912828 J7 6	TREASURY NOTE		04/29/2015	DEUTSCHE BANK SECURITIES INC.		4,456,471	4,475,000	6,419	1
912828 J8 4	TREASURY NOTE		04/28/2015	MORGAN STANLEY & CO. LLC		1,098,926	1,100,000	1,281	1
912828 J9 2	TREASURY NOTE		04/27/2015	Various		22,293,348	22,300,000	5,117	1
912828 K2 5	TREASURY NOTE		04/10/2015	DEUTSCHE BANK SECURITIES INC.		497,500	500,000	0	1
912828 K6 6	TREASURY NOTE		05/21/2015	Various		16,075,441	16,100,000	2,999	1
912828 MV 9	TREASURY NOTE		05/18/2015	OUTSIDE MANAGED ACCT		2,310,945	2,200,000	9,572	1
912828 SY 7	TREASURY NOTE		06/09/2015	DEUTSCHE BANK SECURITIES INC.		2,497,754	2,500,000	324	1
912828 TW 0	TREASURY NOTE		06/29/2015	Various		8,090,086	8,100,000	9,190	1
912828 WZ 9	TREASURY NOTE		04/30/2015	RBS SECURITIES INC.		2,408,278	2,420,000	115	1
912828 XB 1	TREASURY NOTE		06/30/2015	Various		20,182,458	20,600,000	36,980	1
912828 XD 7	TREASURY NOTE		06/16/2015	DEUTSCHE BANK SECURITIES INC.		197,609	200,000	195	1
912828 XE 5	TREASURY NOTE		06/16/2015	DEUTSCHE BANK SECURITIES INC.		5,357,406	5,400,000	3,623	1
912828 XJ 4	TREASURY NOTE		06/26/2015	BARCLAYS CAPITAL INC.		4,442,352	4,450,000	0	1
912828 NT 3	TREASURY NOTES		04/24/2015	CRT CAPITAL GROUP LLC		1,379,930	1,300,000	6,410	1
0599999. Total Bonds - U.S Government						175,424,135	175,092,440	333,114	XXX
Bonds - All Other Government									
21987B AQ 1	CODELCO INC.	F	05/08/2015	Various		1,784,626	1,800,000	14,060	1FE
P3143N AQ 7	CODELCO INC.	F	05/27/2015	Various		750,752	800,000	11,428	1FE
200447 AE 0	COMISION FEDERAL DE ELECTRICIDAD	F	06/09/2015	GOLDMAN SACHS & CO.		396,584	400,000	0	2FE
V25125 BD 2	COTE D IVOIRE (REPUBLIC OF)	F	05/29/2015	BNP PARIBAS SECURITIES CORP.		385,200	400,000	9,711	4FE
X7330Z DL 3	CROATIA REPUBLIC OF (GOVERNMENT)	F	04/07/2015	CITIGROUP GLOBAL MARKETS, INC.		1,557,500	1,400,000	3,719	3FE
BHM181 11 2	DOMINICAN REPUBLIC (GOVERNMENT)	F	04/23/2015	JP MORGAN SECURITIES INC.		318,000	300,000	5,195	4FE
279158 AL 3	ECOPETROL SA	F	06/24/2015	Various		670,909	675,000	58	2FE
03846J W2 2	EGYPT (ARAB REPUBLIC OF)	F	06/04/2015	MORGAN STANLEY & CO. LLC		396,280	400,000	0	4FE
Y23874 GR 8	EXPORT-IMPORT BANK OF INDIA	F	05/27/2015	DEUTSCHE BANK SECURITIES INC.		205,340	200,000	3,000	2FE
V73789 AC 9	IVORY COAST	F	04/23/2015	STANDARD NEW YORK SECURITIES, INC.		1,344,000	1,400,000	19,649	4FE
617726 AG 9	MOROCCO (KINGDOM OF)	F	05/13/2015	BANC OF AMERICA SECURITIES LLC		433,000	400,000	9,549	2FE
698299 BE 3	PANAMA (REPUBLIC OF)	F	06/08/2015	CITIGROUP GLOBAL MARKETS, INC.		591,000	600,000	5,313	2FE
P75744 AA 3	PARAGUAY REPUBLIC OF (GOVERNMENT)	F	06/17/2015	NOMURA SECURITIES INTERNATIONAL INC.		399,400	400,000	7,554	3FE
69370N AB 2	PELABUHAN INDONESIA II (PERSERO) P	F	04/23/2015	CITIGROUP GLOBAL MARKETS, INC.		791,968	800,000	0	2FE
71567P AD 2	PERUSAHAAN PENERBIT SBSN INDONESIA	F	05/21/2015	HSBC SECURITIES (USA) INC.		600,000	600,000	0	2FE
718286 BN 6	PHILIPPINES (REPUBLIC OF)	F	06/09/2015	BNP PARIBAS SECURITIES CORP.		1,904,000	1,600,000	17,600	2FE
718286 BZ 9	PHILIPPINES (REPUBLIC OF)	F	04/21/2015	BARCLAYS CAPITAL INC.		1,716,000	1,600,000	16,502	2FE
836205 AS 3	SOUTH AFRICA (REPUBLIC OF)	F	05/12/2015	CITIGROUP GLOBAL MARKETS, INC.		411,000	400,000	6,629	2FE
900123 BY 5	TURKEY (REPUBLIC OF)	F	05/05/2015	Various		1,272,000	1,200,000	7,346	2FE
900123 CJ 7	TURKEY (REPUBLIC OF)	F	04/14/2015	Various		1,582,676	1,600,000	425	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
760942 AZ 5	URUGUAY (ORIENTAL REPUBLIC OF)	F	05/06/2015	MORGAN STANLEY & CO. LLC		32,220	30,000	326	2FE
1099999. Total Bonds - All Other Government						17,542,455	17,005,000	138,064	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137B1 BU 5	FHMS_K026 IS		06/01/2015	WELLS FARGO ADVISORS, LLC		290,672	0	403	1
3137BJ P7 2	FHMS_K046 IS		06/09/2015	WELLS FARGO ADVISORS, LLC		198,431	0	1,061	1
3137BJ P8 0	FHMS_K046 IS		06/09/2015	WELLS FARGO ADVISORS, LLC		355,357	0	2,145	1
3137G0 EW 5	STACR_15-DNA1		06/01/2015	BANC OF AMERICA SECURITIES LLC		502,520	500,000	436	4Z
3137G0 FW 4	STACR_15-DNA2		06/24/2015	BANC OF AMERICA SECURITIES LLC		2,500,000	2,500,000	0	4Z
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						3,846,979	3,000,000	4,045	XXX
Bonds - Industrial and Miscellaneous									
68245X AB 5	1011778 BC UNLIMITED LIABILITY CO	A	05/14/2015	JP MORGAN SECURITIES INC		88,000	88,000	0	4FE
00842A AD 1	ABMT_15-4		06/08/2015	CREDIT SUISSE SECURITIES LLC		12,016,875	12,000,000	32,667	1FE
BHM1AD 4Z 5	AIR MEDICAL GROUP HOLDINGS INC		05/20/2015	MORGAN STANLEY & CO. LLC		85,785	86,000	0	4FE
013817 AQ 4	ALCOA INC		04/07/2015	GOLDMAN SACHS & CO		222,500	200,000	1,533	3FE
01449J AM 7	ALERE INC		06/11/2015	JP MORGAN SECURITIES INC		57,000	57,000	0	5FE
01748X AA 0	ALLEGIANT TRAVEL CO		06/17/2015	CITIGROUP GLOBAL MARKETS, INC		373,700	370,000	8,875	4FE
36186C BY 8	ALLY FINANCIAL INC		04/14/2015	Various		709,303	561,000	20,492	3FE
03065L AG 4	AMCAR_15-2 - ABS		04/08/2015	DEUTSCHE BANK SECURITIES INC		449,879	450,000	0	2AM
025816 BF 5	AMERICAN EXPRESS CO		04/30/2015	CITIGROUP GLOBAL MARKETS, INC		198,403	205,000	3,506	1FE
02665W AV 3	AMERICAN HONDA FINANCE CORPORATION		04/30/2015	DEUTSCHE BANK SECURITIES INC		17,983,620	18,000,000	0	1FE
03969L AA 4	ARDAGH FINANCE HOLDINGS S.A	F	06/15/2015	SCHEDULED ACQUISITION		9,498	9,498	0	5FE
001940 AA 3	ATS AUTOMATION TOOLING SYSTEMS INC	A	06/12/2015	JP MORGAN SECURITIES INC		61,000	61,000	0	4FE
05967B AB 1	BANCO SANTANDER CHILE	F	05/27/2015	Various		922,500	900,000	6,814	1FE
06051G FP 9	BANK OF AMERICA CORP		04/16/2015	BANC OF AMERICA SECURITIES LLC		1,495,575	1,500,000	0	2FE
06739G AE 9	BARCLAYS BANK PLC	F	06/10/2015	BARCLAYS CAPITAL INC		10,892,900	10,000,000	18,486	2FE
05531F AB 9	BB&T CORP		04/13/2015	OUTSIDE MANAGED ACCT		2,974,925	2,500,000	78,965	1FE
05543E AA 0	BCP (SINGAPORE) VI CAYMAN FINANCIN	F	06/10/2015	Various		468,431	465,000	3,749	3FE
08860H AA 2	BHARTI AIRTEL LIMITED	F	06/03/2015	BANC OF AMERICA SECURITIES LLC		595,824	600,000	0	2FE
BHM0X4 MG 4	BJS WHOLESALE CLUB INC		06/19/2015	Various		0	0	0	5FE
09247X AE 1	BLACKROCK INC		05/12/2015	OUTSIDE MANAGED ACCT		480,072	425,000	9,149	1FE
07330N AJ 4	BRANCH BANKING AND TRUST COMPANY		04/07/2015	OUTSIDE MANAGED ACCT		1,557,990	1,500,000	1,069	1FE
073879 VF 2	BSABS_05-TC1		06/16/2015	MORGAN STANLEY & CO. LLC		2,137,344	2,216,658	923	3AM
22533Q AA 0	CAALT_14-2A - ABS		04/23/2015	JP MORGAN SECURITIES INC		783,687	780,000	530	1FE
12685J AA 3	CABLE ONE INC		06/23/2015	Various		518,088	511,000	508	4FE
143436 AL 7	CARMIKE CINEMAS INC		06/17/2015	Various		536,890	530,000	177	4FE
143127 AG 3	CARMX_15-2 - ABS		05/06/2015	BARCLAYS CAPITAL INC		339,991	340,000	0	2AM
144531 BC 3	CARR_05-NC1		05/05/2015	JEFFERIES & CO. INC		2,890,781	3,000,000	881	3AM
14453E AC 6	CARR_06-RFC1		06/16/2015	CITIGROUP GLOBAL MARKETS, INC		4,279,277	4,446,723	992	4AM
163851 AA 6	CHEMOURS COMPANY LLC		05/05/2015	Various		329,705	329,000	0	4FE
BHM1AP XM 5	CHEMOURS COMPANY LLC		06/30/2015	JP MORGAN SECURITIES INC		124,375	125,000	0	3FE

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
16961U AA 4	CHINOS INTERMEDIATE HOLDINGS A INC.		06/19/2015	Various.		313,208	380,000	3,392	5FE.
171232 AR 2	CHUBB CORP.		04/08/2015	OUTSIDE MANAGED ACCT.		1,571,172	1,385,000	32,740	1FE.
172967 JL 6	CITIGROUP INC.		05/19/2015	CITIGROUP GLOBAL MARKETS, INC.		1,968,610	2,000,000	11,948	2FE.
172967 JT 9	CITIGROUP INC.		06/03/2015	CITIGROUP GLOBAL MARKETS, INC.		1,424,166	1,430,000	0	2FE.
12592B AC 8	CNH INDUSTRIAL CAPITAL LLC.		06/23/2015	MORGAN STANLEY & CO. LLC.		295,937	297,000	0	3FE.
198280 AE 9	COLUMBIA PIPELINE GROUP INC.		05/20/2015	Various.		1,004,056	1,000,000	255	2FE.
198280 AG 4	COLUMBIA PIPELINE GROUP INC.		05/20/2015	Various.		4,323,025	4,300,000	1,601	2FE.
20337Y AA 5	COMMSCOPE TECHNOLOGIES FINANCE LLC.		05/28/2015	JP MORGAN SECURITIES INC.		113,000	113,000	0	4FE.
20341W AA 3	COMMUNICATIONS SALES & LEASING INC.		05/11/2015	Various.		406,868	404,000	1,084	3FE.
20341W AC 9	COMMUNICATIONS SALES & LEASING INC.		05/14/2015	Various.		268,056	264,000	1,073	4FE.
BHM1AD 4U 6	COMMUNICATIONS SALES & LEASING INC.		04/27/2015	JP MORGAN SECURITIES INC.		235,200	240,000	0	3FE.
20451P KM 7	COMPASS BANK.		05/18/2015	MITSUBISHI UFJ SECURITIES (USD), IN.		8,635,432	8,600,000	22,981	2FE.
206519 AA 8	CONCORDIA HEALTHCARE CORP.	I.	04/13/2015	RBC CAPITAL MARKETS, LLC.		118,000	118,000	0	5FE.
BHM1AT UY 4	CONNACHER OIL AND GAS LTD.	I.	06/15/2015	Various.		128,679	147,193	0	4FE.
BHM1AT WV 8	CONNACHER OIL AND GAS LTD.	I.	06/15/2015	Various.		268,525	307,160	0	4FE.
20903X AD 5	CONSOLIDATED COMMUNICATIONS FINANC.		06/03/2015	MORGAN STANLEY & CO. LLC.		491,300	500,000	6,049	4FE.
22546Q AN 7	CREDIT SUISSE NEW YORK NY.	E.	04/07/2015	OUTSIDE MANAGED ACCT.		4,410,987	4,350,000	36,685	1FE.
152314 NB 2	CXHE_05-B.		05/04/2015	KGS ALPHA CAPITAL MARKETS, L.P.		1,846,875	2,000,000	323	1AM.
233851 AH 7	DAIMLER FINANCE NORTH AMERICA LLC.		04/08/2015	MIZUHO SECURITIES USA INC.		7,931,583	7,750,000	15,823	1FE.
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC.		04/14/2015	BANC OF AMERICA SECURITIES LLC.		118,000	118,000	0	4FE.
242370 AD 6	DEAN FOODS CO.		05/12/2015	Various.		407,685	394,000	5,456	3FE.
23291A AA 5	DJO FINCO INC/DJO FINANCE LLC/DJO.		04/23/2015	CREDIT SUISSE SECURITIES LLC.		28,000	28,000	0	5FE.
26613T AF 7	DUPONT FABROS TECHNOLOGY LP.		06/24/2015	Various.		729,104	734,000	710	3FE.
26817L AC 5	DYNEGY FINANCE I INC / DYNEGY FINA.		04/06/2015	EXCHANGE.		912,942	870,000	29,299	4FE.
26817R AH 1	DYNEGY INC.		04/10/2015	EXCHANGE.		912,894	870,000	30,036	4FE.
26817R AL 2	DYNEGY INC.		04/08/2015	EXCHANGE.		912,918	870,000	29,668	4FE.
P9379R AA 5	EMPRESAS PUBLICAS DE MEDELLIN ESP.	F.	05/06/2015	MORGAN STANLEY & CO. LLC.		236,000	200,000	4,321	2FE.
29273E AC 2	ENDO FINANCE LLC/ ENDO LTD/ ENDO F.		06/24/2015	BARCLAYS CAPITAL INC.		218,000	218,000	0	4FE.
29273A AA 4	ENERGIZER SPINCO INC.		05/15/2015	BANC OF AMERICA SECURITIES LLC.		36,000	36,000	0	3FE.
26907Y AA 2	ESH HOSPITALITY INC.		05/01/2015	DEUTSCHE BANK SECURITIES INC.		48,000	48,000	0	4FE.
30066A AD 7	EXAMWORKS GROUP INC.		04/09/2015	BANC OF AMERICA SECURITIES LLC.		59,000	59,000	0	4FE.
P39238 AA 1	FERREYCORP SAA.	F.	06/02/2015	DEUTSCHE BANK SECURITIES INC.		806,000	800,000	4,225	3FE.
32058L AF 4	FIAOT_15-1 - ABS.		04/16/2015	CREDIT SUISSE SECURITIES LLC.		2,329,743	2,330,000	0	2AM.
31562Q AD 9	FIAT CHRYSLER AUTOMOBILES NV.	F.	04/09/2015	JP MORGAN SECURITIES INC.		200,000	200,000	0	4FE.
30251G AS 6	FMG RESOURCES (AUGUST 2006) PTY LT.	F.	05/11/2015	Various.		362,453	345,000	886	3FE.
377372 AE 7	GLAXOSMITHKLINE CAPITAL INC.	E.	06/02/2015	MORGAN STANLEY & CO. LLC.		954,195	750,000	2,656	1FE.
36155W AJ 5	GCI, INC.		04/01/2015	SUNTRUST ROBINSON HUMPHREY, INC.		229,923	232,000	0	4FE.
38148L AF 3	GOLDMAN SACHS GROUP INC.		06/04/2015	GOLDMAN SACHS & CO.		9,054,853	9,115,000	12,160	2FE.
398435 AC 1	GRIFOLS WORLDWIDE OPERATIONS LIMIT.	F.	05/27/2015	CONVERSION.		223,000	223,000	1,821	4FE.
402635 AB 2	GULFPORT ENERGY CORPORATION.		05/08/2015	CREDIT SUISSE SECURITIES LLC.		420,181	395,000	1,020	4FE.
402635 AD 8	GULFPORT ENERGY CORPORATION.		04/16/2015	CREDIT SUISSE SECURITIES LLC.		87,000	87,000	0	4FE.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
412690 AD 1	HARLAND CLARKE HOLDINGS CORP		04/08/2015	CREDIT SUISSE SECURITIES LLC		176,460	173,000	1,388	4FE
413875 AQ 8	HARRIS CORPORATION		04/22/2015	MORGAN STANLEY & CO. LLC		3,865,000	3,865,000	0	2FE
428302 AA 1	HEXION US FINANCE CORP		06/17/2015	Various		290,975	317,000	6,862	5FE
436440 AH 4	HOLOGIC INC		06/18/2015	GOLDMAN SACHS & CO		252,000	252,000	0	3FE
444454 AA 0	HUGHES SATELLITE SYSTEMS CORP		06/29/2015	Various		727,143	653,000	9,553	4FE
44987C AB 4	ING BANK NV	F	04/28/2015	OUTSIDE MANAGED ACCT		2,377,110	2,360,000	5,310	1FE
45672N AD 3	INFOR US INC		04/01/2015	BANC OF AMERICA SECURITIES, INC		122,000	122,000	0	4FE
46113V AC 2	INTERVAL ACQUISITION CORP		04/15/2015	Various		285,118	283,000	189	3FE
465349 AA 6	ITALICS MERGER SUB INC		06/02/2015	GOLDMAN SACHS & CO		113,000	113,000	0	5FE
52736R BF 8	LEVI STRAUSS & CO		04/20/2015	BANC OF AMERICA SECURITIES LLC		51,000	51,000	0	3FE
530715 AJ 0	LIBERTY INTERACTIVE LLC		05/11/2015	JEFFERIES & CO. INC		681,423	614,000	12,177	3FE
55608X AB 3	MACQUARIE BANK LTD	F	06/02/2015	CITIGROUP GLOBAL MARKETS, INC		1,396,276	1,400,000	0	2FE
561233 AB 3	MALLINCKRODT INTERNATIONAL FINANCE	F	04/08/2015	GOLDMAN SACHS & CO		68,000	68,000	0	4FE
561233 AC 1	MALLINCKRODT INTERNATIONAL FINANCE	F	04/08/2015	GOLDMAN SACHS & CO		86,000	86,000	0	4FE
561234 AE 5	MALLINCKRODT INTERNATIONAL FINANCE	F	06/05/2015	Various		566,386	590,000	4,139	4FE
55279H AG 5	MANUFACTURERS AND TRADERS TRUST CO		04/07/2015	OUTSIDE MANAGED ACCT		3,048,840	3,000,000	14,063	1FE
570506 AQ 8	MARKWEST ENERGY PARTNERS LP/MARKWE		06/11/2015	Various		598,820	582,000	10,661	3FE
P6638M AA 9	METALSA SA DE CV	F	04/15/2015	DEUTSCHE BANK SECURITIES INC		443,925	450,000	10,780	3FE
595112 BG 7	MICRON TECHNOLOGY INC		06/30/2015	CITIGROUP GLOBAL MARKETS, INC		120,900	130,000	1,341	3FE
60040# AA 0	MILLENNIUM PIPELINE CO LLC		06/30/2015	SCHEDULED ACQUISITION		0	0	0	2FE
600814 AK 3	MILLICOM INTERNATIONAL CELLULAR S	F	04/29/2015	JP MORGAN SECURITIES INC		197,956	200,000	4,275	3FE
55315G AD 0	MMAF_15-A - ABS		05/05/2015	JP MORGAN SECURITIES INC		1,364,623	1,365,000	0	1FE
63743H EM 0	NATIONAL RURAL UTILITIES COOP FINA		04/20/2015	RBC CAPITAL MARKETS, LLC		21,736,298	21,750,000	0	1FE
637640 AE 3	NATIONAL SEMICONDUCTOR		04/28/2015	WELLS FARGO ADVISORS, LLC		24,337,794	21,786,000	543,198	1FE
665859 AL 8	NORTHERN TRUST CORP		04/15/2015	OUTSIDE MANAGED ACCT		2,910,330	2,700,000	42,953	1FE
629377 BU 5	NRG ENERGY INC		06/02/2015	Various		737,705	700,000	10,165	4FE
64032L AD 3	NSLT_08-3 - ABS		05/19/2015	JP MORGAN SECURITIES INC		1,032,031	1,000,000	4,567	1FE
67091T AC 9	OCP SA	F	04/15/2015	MORGAN STANLEY & CO. LLC		395,060	400,000	0	2FE
68268D AB 1	ONEMAIN FINANCIAL HOLDINGS INC		05/01/2015	Various		746,623	709,000	18,059	4FE
69318U AA 3	PBF LOGISTICS LP / PBF LOGISTICS F		05/15/2015	Various		707,163	700,000	374	4FE
714264 AF 5	PERNOD-RICARD SA	F	05/21/2015	Various		9,223,618	8,985,000	85,259	2FE
72147K AC 2	PILGRIMS PRIDE CORP		04/01/2015	WELLS FARGO ADVISORS, LLC		18,473	18,000	75	4FE
727493 AB 4	PLANTRONICS INC		05/21/2015	MORGAN STANLEY & CO. LLC		164,000	164,000	0	3FE
73265P AA 9	PONTIS III LTD	F	06/01/2015	BANC OF AMERICA SECURITIES LLC		600,000	600,000	0	2FE
747525 AD 5	QUALCOMM INC		05/13/2015	GOLDMAN SACHS & CO		779,376	780,000	0	1FE
747525 AG 8	QUALCOMM INC		05/13/2015	JP MORGAN SECURITIES INC		9,986,600	10,000,000	0	1FE
74840L AA 0	QUICKEN LOANS INC		05/01/2015	CREDIT SUISSE SECURITIES LLC		82,000	82,000	0	3FE
750236 AS 0	RADIAN GROUP INC		06/16/2015	GOLDMAN SACHS & CO		226,000	226,000	0	4FE
749571 AC 9	RHP HOTEL PROPERTIES LP / RHP FINA		04/09/2015	DEUTSCHE BANK SECURITIES INC		100,000	100,000	0	4FE
767754 CH 5	RITE AID CORPORATION		04/30/2015	Various		714,173	684,000	2,250	4FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
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 or Market Indicator (a)
BHM192 Z5 3	RIVERBED TECHNOLOGY INC.		05/26/2015	Various.		0	0	0	4FE.
78573N AA 0	SABRE GLBL INC.		04/01/2015	GOLDMAN SACHS & CO.		93,000	93,000	0	4FE.
82620K AF 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ.	F.	05/18/2015	DEUTSCHE BANK SECURITIES INC.		992,580	1,000,000	0	1FE.
82967N AS 7	SIRIUS XM RADIO INC.		06/16/2015	DEUTSCHE BANK SECURITIES INC.		69,863	69,000	1,771	3FE.
78443C CA 0	SLMA_05-B - ABS.		04/29/2015	JP MORGAN SECURITIES INC.		4,119,114	4,220,000	2,977	1FE.
84265V AE 5	SOUTHERN COPPER CORPORATION.	E.	05/07/2015	DEUTSCHE BANK SECURITIES INC.		302,092	280,000	1,365	2FE.
84762L AT 2	SPECTRUM BRANDS INC.		06/04/2015	Various.		426,270	416,000	892	4FE.
852060 AT 9	SPRINT CAPITAL CORP.		06/24/2015	BARCLAYS CAPITAL INC.		1,006,833	1,015,000	25,387	4FE.
87612B AH 5	TARGA RESOURCES PARTNERS LP.		06/16/2015	CITIGROUP GLOBAL MARKETS, INC.		241,860	232,000	6,114	3FE.
87243Q AB 2	TENET HEALTHCARE CORPORATION.		06/26/2015	Various.		399,656	376,000	5,410	3FE.
87243V AA 3	TENET HEALTHCARE CORPORATION.		06/02/2015	BARCLAYS CAPITAL INC.		188,055	189,000	0	4FE.
887317 AX 3	TIME WARNER INC.		05/28/2015	CITIGROUP GLOBAL MARKETS, INC.		6,895,101	6,900,000	0	2FE.
89236Y AA 2	TPC GROUP INC.		05/05/2015	DEUTSCHE BANK SECURITIES INC.		410,125	425,000	14,772	4FE.
893647 AY 3	TRANSDIGM INC.		05/15/2015	Various.		410,314	408,000	192	5FE.
962178 AM 1	TRI POINTE HOLDINGS INC.		04/23/2015	CITIGROUP GLOBAL MARKETS, INC.		311,850	315,000	6,837	4FE.
962178 AN 9	TRI POINTE HOLDINGS INC.		06/17/2015	EXCHANGE.		547,782	555,000	181	3FE.
90261X HL 9	UBS AG (STAMFORD BRANCH).	E.	05/27/2015	UBS SECURITIES LLC.		7,792,668	7,800,000	0	1FE.
904845 AA 2	UNION ANDINA DE CEMENTOS SAA.	F.	04/15/2015	BANC OF AMERICA SECURITIES LLC.		460,125	450,000	12,484	3FE.
910047 AG 4	UNITED CONTINENTAL HOLDINGS INC.		06/30/2015	CITIGROUP GLOBAL MARKETS, INC.		186,656	181,000	1,056	4FE.
91336R AA 2	UNIVAR INC.		06/24/2015	BANC OF AMERICA SECURITIES LLC.		76,000	76,000	0	5FE.
928668 AA 0	VOLKSWAGEN GROUP OF AMERICA FINANC.		04/23/2015	Various.		25,477,297	25,388,000	129,062	1FE.
928670 AP 3	VOLKSWAGEN INTERNATIONAL FINANCE N.	F.	04/02/2015	Various.		11,814,768	11,721,000	71,889	1FE.
931142 DK 6	WAL-MART STORES INC.		05/29/2015	Various.		4,414,602	4,040,000	29,927	1FE.
93317W AC 6	WALTER INVESTMENT MANAGEMENT CORP.		04/06/2015	BANC OF AMERICA SECURITIES LLC.		58,663	65,000	1,621	4FE.
94946T AB 2	WELLCARE HEALTH PLANS INC.		05/27/2015	GOLDMAN SACHS & CO.		111,815	107,000	273	3FE.
94973B AA 9	WELLS ENTERPRISES INC.		05/26/2015	BMO CAPITAL MARKETS CORP.		144,900	140,000	3,098	4FE.
9497EM AG 0	WFHET_05-4.		06/02/2015	MORGAN STANLEY & CO. LLC.		3,742,500	4,000,000	716	1FM.
983793 AB 6	XPO LOGISTICS INC.		05/11/2015	MORGAN STANLEY & CO. LLC.		619,150	580,000	9,262	4FE.
983793 AD 2	XPO LOGISTICS INC.		06/04/2015	MORGAN STANLEY & CO. LLC.		457,000	457,000	0	4FE.
98877D AC 9	ZF NORTH AMERICA CAPITAL INC.		04/24/2015	CITIGROUP GLOBAL MARKETS, INC.		219,824	222,000	0	3FE.
3899999. Total Bonds - Industrial and Miscellaneous.						281,945,141	276,541,234	1,558,447	XXX
8399997. Total Bonds - Part 3.						478,758,710	471,638,674	2,033,669	XXX
8399999. Total Bonds.						478,758,710	471,638,674	2,033,669	XXX
Common Stocks - Industrial and Miscellaneous									
G0177J 10 8	ALLERGAN ORD.	F.	06/15/2015	EXCHANGE.	5,952.000	1,569,848	XXX	0	L.
38259P 70 6	GOOGLE INC CLASS C.		04/27/2015	HIMCO OPERATIONAL TRANSACTION.	17.000	9,441	XXX	0	L.
9099999. Total Common Stocks - Industrial and Miscellaneous.						1,579,290	XXX	0	XXX
Common Stocks - Mutual Funds									
41664M 29 2	HARTFORD EMG MKT LOCAL - R3.		05/29/2015	DIVIDEND REINVESTMENT.	2,546.890	20,432	XXX	0	L.
41664M 28 4	HARTFORD EMG MKT LOCAL - R4.		05/29/2015	DIVIDEND REINVESTMENT.	2,747.650	22,041	XXX	0	L.

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
41664M 27 6	HARTFORD EMG MKT LOCAL - R5		05/29/2015	DIVIDEND REINVESTMENT	2,950.290	23,685	XXX	0	L
41664R 44 0	HARTFORD MULTI ASSET INCOME - A		05/29/2015	DIVIDEND REINVESTMENT	5,798.810	56,916	XXX	0	U
41664R 43 2	HARTFORD MULTI ASSET INCOME - C		05/29/2015	DIVIDEND REINVESTMENT	1,546.630	15,181	XXX	0	U
41664R 42 4	HARTFORD MULTI ASSET INCOME - I		05/29/2015	DIVIDEND REINVESTMENT	2,061.330	20,239	XXX	0	U
41664R 41 6	HARTFORD MULTI ASSET INCOME - R3		05/29/2015	DIVIDEND REINVESTMENT	1,773.120	17,412	XXX	0	U
41664R 39 0	HARTFORD MULTI ASSET INCOME - R4		05/29/2015	DIVIDEND REINVESTMENT	1,929.510	18,946	XXX	0	U
41664R 38 2	HARTFORD MULTI ASSET INCOME - R5		05/29/2015	DIVIDEND REINVESTMENT	2,029.000	19,922	XXX	0	U
41664R 37 4	HARTFORD MULTI ASSET INCOME - Y		05/29/2015	DIVIDEND REINVESTMENT	9,364.010	91,974	XXX	0	U
41664M 19 3	HARTFORD WORLD BOND FUND - R5		05/29/2015	DIVIDEND REINVESTMENT	13.700	144	XXX	0	U
298706 84 7	AMERICAN EUROPACIFIC		04/01/2015	DIRECT WITH ISSUER	9.387	459	XXX	0	L
26200Q 10 5	DREYFUS INDEX		05/04/2015	DIRECT WITH ISSUER	52.864	2,818	XXX	0	L
354713 55 4	FRANKLIN STRATEGIC		05/31/2015	DIRECT WITH ISSUER	56.430	563	XXX	0	L
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4		04/01/2015	DIRECT WITH ISSUER	49.829	1,280	XXX	0	L
416649 34 1	HARTFORD HIGH YIELD FUND - R4		05/31/2015	DIRECT WITH ISSUER	72.906	552	XXX	0	L
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		05/31/2015	DIRECT WITH ISSUER	72.871	780	XXX	0	L
00141L 50 9	INVESCO SM CAP		04/01/2015	DIRECT WITH ISSUER	29.863	445	XXX	0	L
55272P 25 7	MFS RESEARCH		05/31/2015	DIRECT WITH ISSUER	2.502	27	XXX	0	L
552981 46 6	MFS TOTAL RETURN FUND-R3		05/31/2015	DIRECT WITH ISSUER	810.935	14,910	XXX	0	L
55273H 64 3	MFS VALUE FUND		04/01/2015	DIRECT WITH ISSUER	12.628	450	XXX	0	L
880208 84 8	TEMPLETON GLOBAL		05/15/2015	DIRECT WITH ISSUER	9.213	115	XXX	0	L
9299999. Total Common Stocks - Mutual Funds						329,290	XXX	0	XXX
9799997. Total Common Stocks - Part 3						1,908,580	XXX	0	XXX
9799999. Total Common Stocks						1,908,580	XXX	0	XXX
9899999. Total Preferred and Common Stocks						1,908,580	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						480,667,290	XXX	2,033,669	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....8.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		04/01/2015	SCHEDULED REDEMPTION		30,178	30,178	30,178	30,178	0	0	0	0	0	30,178	0	0	0	530	09/30/2036	1FE
36200Q 3L 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		503	503	517	546	0	(43)	0	(43)	0	503	0	0	0	16	02/01/2032	1
36200R YQ 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,884	2,884	2,966	3,142	0	(258)	0	(258)	0	2,884	0	0	0	93	01/01/2032	1
36200U WJ 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		41	41	42	44	0	(3)	0	(3)	0	41	0	0	0	1	09/01/2031	1
36200W CB 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		954	954	1,052	1,067	0	(113)	0	(113)	0	954	0	0	0	29	01/01/2032	1
36200W Y9 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		484	484	498	514	0	(30)	0	(30)	0	484	0	0	0	15	08/01/2032	1
36200X JF 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		717	717	803	864	0	(147)	0	(147)	0	717	0	0	0	22	12/01/2031	1
36200X KN 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		603	603	628	633	0	(31)	0	(31)	0	603	0	0	0	18	01/01/2032	1
36201A UL 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		732	732	767	801	0	(68)	0	(68)	0	732	0	0	0	24	07/01/2032	1
36201C 6E 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		351	351	385	388	0	(37)	0	(37)	0	351	0	0	0	11	03/01/2032	1
36201C PY 4	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		145	145	147	149	0	(4)	0	(4)	0	145	0	0	0	4	01/01/2032	1
36201F Q6 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,876	1,876	1,928	1,998	0	(122)	0	(122)	0	1,876	0	0	0	62	05/01/2032	1
36201F UH 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,798	1,798	1,849	1,932	0	(134)	0	(134)	0	1,798	0	0	0	55	04/01/2032	1
36201F UQ 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,283	1,283	1,320	1,382	0	(99)	0	(99)	0	1,283	0	0	0	40	04/01/2032	1
36201F UR 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		15,430	15,430	15,869	16,698	0	(1,268)	0	(1,268)	0	15,430	0	0	0	420	04/01/2032	1
36201F X6 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		965	965	979	999	0	(34)	0	(34)	0	965	0	0	0	30	02/01/2032	1
36201H WX 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,256	2,256	2,314	2,332	0	(75)	0	(75)	0	2,256	0	0	0	69	06/01/2032	1
36201J F6 1	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		78	78	80	85	0	(7)	0	(7)	0	78	0	0	0	2	05/01/2032	1
36201J FD 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		4,037	4,037	4,214	4,707	0	(671)	0	(671)	0	4,037	0	0	0	133	04/01/2032	1
36201K KP 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	04/01/2032	1
36201L 6T 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,109	1,109	1,162	1,273	0	(164)	0	(164)	0	1,109	0	0	0	37	07/01/2032	1
36201L 7K 4	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		330	330	346	376	0	(45)	0	(45)	0	330	0	0	0	11	08/01/2032	1
36201M G8 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,046	1,046	1,075	1,136	0	(90)	0	(90)	0	1,046	0	0	0	35	06/01/2032	1
36201M JU 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		998	998	1,028	1,098	0	(99)	0	(99)	0	998	0	0	0	31	07/01/2032	1
36201M LH 3	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		583	583	630	658	0	(75)	0	(75)	0	583	0	0	0	18	08/01/2032	1
36201T AM 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,313	1,313	1,351	1,378	0	(65)	0	(65)	0	1,313	0	0	0	40	08/01/2032	1
36203L CQ 3	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,577	1,577	1,609	1,631	0	(55)	0	(55)	0	1,577	0	0	0	53	09/01/2023	1
36208E BT 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,287	1,287	1,325	1,447	0	(160)	0	(160)	0	1,287	0	0	0	40	05/01/2031	1
36209D R8 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		38	38	39	41	0	(3)	0	(3)	0	38	0	0	0	1	09/01/2031	1
36209N 3L 4	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		23	23	23	24	0	(1)	0	(1)	0	23	0	0	0	1	07/01/2029	1
36209R VG 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		85	85	86	88	0	(3)	0	(3)	0	85	0	0	0	3	08/01/2030	1
36209Y X4 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,069	2,069	2,109	2,135	0	(66)	0	(66)	0	2,069	0	0	0	72	09/01/2031	1
3620A1 X7 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		6,863	6,863	7,085	7,112	0	(249)	0	(249)	0	6,863	0	0	0	148	06/01/2039	1
3620A8 LU 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		96,784	96,784	99,922	99,960	0	(3,176)	0	(3,176)	0	96,784	0	0	0	2,364	08/01/2039	1
3620A9 SH 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		67,855	67,855	70,055	70,096	0	(2,241)	0	(2,241)	0	67,855	0	0	0	1,603	09/01/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3620AC 3Z 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		181,915	181,915	187,813	187,806	0	(5,891)	0	(5,891)	0	181,915	0	0	0	4,204	09/01/2039	1
3620AC 4G 6	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		24,760	24,760	25,562	25,557	0	(798)	0	(798)	0	24,760	0	0	0	588	09/01/2039	1
36211B T8 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	2	06/01/2029	1
36211C 2S 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		471	471	478	489	0	(18)	0	(18)	0	471	0	0	0	15	07/01/2029	1
36213D 3C 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,195	1,195	1,233	1,237	0	(42)	0	(42)	0	1,195	0	0	0	37	02/01/2032	1
36213E AB 2	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,075	1,075	1,124	1,146	0	(71)	0	(71)	0	1,075	0	0	0	33	05/01/2032	1
36213E SK 3	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		23,533	23,533	24,182	24,410	0	(877)	0	(877)	0	23,533	0	0	0	760	01/01/2032	1
36213E YS 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		17,867	17,867	19,396	19,316	0	(1,449)	0	(1,449)	0	17,867	0	0	0	579	04/01/2032	1
36213G AL 5	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		10,319	10,319	10,520	10,841	0	(522)	0	(522)	0	10,319	0	0	0	305	02/01/2032	1
36213G TY 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,523	3,523	3,590	3,771	0	(248)	0	(248)	0	3,523	0	0	0	123	11/01/2031	1
36213J LL 7	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,804	1,804	1,854	1,983	0	(179)	0	(179)	0	1,804	0	0	0	59	05/01/2032	1
36213J V2 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		782	782	833	874	0	(92)	0	(92)	0	782	0	0	0	24	04/01/2032	1
36213N LL 8	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		264	264	268	274	0	(11)	0	(11)	0	264	0	0	0	8	12/01/2031	1
36213U C9 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		55	55	58	64	0	(8)	0	(8)	0	55	0	0	0	2	11/01/2031	1
36213X SB 1	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		4,648	4,648	4,975	4,902	0	(255)	0	(255)	0	4,648	0	0	0	141	04/01/2032	1
36213X T5 3	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		67	67	69	72	0	(5)	0	(5)	0	67	0	0	0	2	05/01/2032	1
36213X T6 1	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,003	1,003	1,031	1,072	0	(69)	0	(69)	0	1,003	0	0	0	33	05/01/2032	1
362161 6H 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		97	97	97	97	0	0	0	0	0	97	0	0	0	4	02/01/2017	1
36217F 6S 3	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		712	712	711	712	0	0	0	0	0	712	0	0	0	29	02/01/2017	1
36217V DA 9	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		247	247	247	247	0	0	0	0	0	247	0	0	0	10	03/01/2017	1
36218N NQ 0	GNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		805	805	894	885	0	(80)	0	(80)	0	805	0	0	0	38	07/01/2019	1
36225B ND 6	GNMA 30YR PLATINUM		06/01/2015	SCHEDULED REDEMPTION		7,101	7,101	7,312	7,737	0	(636)	0	(636)	0	7,101	0	0	0	219	05/01/2031	1
36225B PM 4	GNMA 30YR PLATINUM		06/01/2015	SCHEDULED REDEMPTION		31,347	31,347	32,064	33,539	0	(2,192)	0	(2,192)	0	31,347	0	0	0	1,027	09/01/2031	1
38375B TU 6	GNMA_12-H14		06/20/2015	SCHEDULED REDEMPTION		542,324	542,324	542,324	542,324	0	0	0	0	0	542,324	0	0	0	1,980	07/20/2062	1
38375B UJ 9	GNMA_12-H18		06/20/2015	SCHEDULED REDEMPTION		67,570	67,570	67,570	67,547	0	0	0	0	0	67,570	0	0	0	213	08/20/2062	1
36179R BX 6	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		87,142	87,142	91,900	0	0	(4,759)	0	(4,759)	0	87,142	0	0	0	254	04/01/2045	1
36202E AL 3	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		38,004	38,004	39,074	39,370	0	(1,366)	0	(1,366)	0	38,004	0	0	0	1,078	09/01/2034	1
36202F B4 7	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		27,076	27,076	28,954	29,393	0	(2,317)	0	(2,317)	0	27,076	0	0	0	643	10/01/2039	1
36202F DB 9	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		27,675	27,675	28,391	28,358	0	(683)	0	(683)	0	27,675	0	0	0	584	12/01/2039	1
36202F E6 9	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		22,842	22,842	23,100	23,098	0	(257)	0	(257)	0	22,842	0	0	0	483	03/01/2040	1
36202F EH 5	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		412,987	412,987	416,198	416,080	0	(3,092)	0	(3,092)	0	412,987	0	0	0	8,769	02/01/2040	1
36202F GW 0	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		42,376	42,376	43,403	43,386	0	(1,009)	0	(1,009)	0	42,376	0	0	0	902	06/01/2040	1
36202F GY 6	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		576,823	576,823	611,077	614,442	0	(37,619)	0	(37,619)	0	576,823	0	0	0	13,540	06/01/2040	1
36202F HY 5	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		189,425	189,425	202,418	204,174	0	(14,750)	0	(14,750)	0	189,425	0	0	0	4,484	07/01/2040	1
36202F JR 8	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		519,535	519,535	556,065	559,697	0	(40,161)	0	(40,161)	0	519,535	0	0	0	12,180	08/01/2040	1
36202F KN 5	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		890,299	890,299	942,744	943,374	0	(53,074)	0	(53,074)	0	890,299	0	0	0	18,875	09/01/2040	1

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										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 or Market Indicator (a)
36202F LP 9	GNMA2 30YR		06/01/2015	SCHEDULED REDEMPTION		16,140	16,140	17,021	17,047	0	(906)	0	(906)	0	16,140	0	0	0	341	10/01/2040	1
38375B VQ 2	GNR_12-H20		06/20/2015	SCHEDULED REDEMPTION		406,893	406,893	406,893	406,893	0	0	0	0	0	406,893	0	0	0	1,322	09/20/2062	1
83162C QY 2	SBAP_07-20D		04/01/2015	SCHEDULED REDEMPTION		3,964	3,964	4,358	4,329	0	(365)	0	(365)	0	3,964	0	0	0	110	04/01/2027	1FE
83162C RS 4	SBAP_08-20D		04/01/2015	SCHEDULED REDEMPTION		8,356	8,356	9,236	9,097	0	(740)	0	(740)	0	8,356	0	0	0	235	04/01/2028	1FE
83162C TE 3	SBAP_10-20D		04/01/2015	SCHEDULED REDEMPTION		494,376	494,376	494,376	494,376	0	0	0	0	0	494,376	0	0	0	11,617	04/01/2030	1FE
83162C TG 8	SBAP_10-20E		05/01/2015	SCHEDULED REDEMPTION		1,883,046	1,883,046	1,883,046	1,883,046	0	0	0	0	0	1,883,046	0	0	0	42,399	05/01/2030	1FE
83162C UA 9	SBAP_11-20E		05/01/2015	SCHEDULED REDEMPTION		247,744	247,744	247,744	247,744	0	0	0	0	0	247,744	0	0	0	4,981	05/01/2031	1FE
83162C UL 5	SBAP_11-20L		06/01/2015	SCHEDULED REDEMPTION		339,575	339,575	339,575	339,575	0	0	0	0	0	339,575	0	0	0	5,163	12/01/2031	1FE
83162C VV 2	SBAP_13-20J		04/01/2015	SCHEDULED REDEMPTION		17,909	17,909	17,909	17,909	0	0	0	0	0	17,909	0	0	0	312	10/01/2033	1FE
83162C VX 8	SBAP_13-20K		05/01/2015	SCHEDULED REDEMPTION		43,644	43,644	43,644	43,644	0	0	0	0	0	43,644	0	0	0	753	11/01/2033	1FE
83162C WR 0	SBAP_14-20K		05/01/2015	SCHEDULED REDEMPTION		117,433	117,433	117,433	117,433	0	0	0	0	0	117,433	0	0	0	1,556	11/01/2034	1FE
912810 RD 2	TREASURY BOND		06/24/2015	Various		7,274,699	6,500,000	6,339,531	6,342,620	0	1,364	0	1,364	0	6,343,983	0	930,716	930,716	142,632	11/15/2043	1
912810 RG 5	TREASURY BOND		05/19/2015	DEUTSCHE BANK SECURITIES INC.		1,235,173	1,170,000	1,167,486	1,167,516	0	19	0	19	0	1,167,535	0	67,637	67,637	20,280	05/15/2044	1
912810 RK 6	TREASURY BOND		05/20/2015	Various		2,309,398	2,600,000	2,526,570	0	0	103	0	103	0	2,526,673	0	(217,274)	(217,274)	17,058	02/15/2045	1
912810 RM 2	TREASURY BOND		06/26/2015	Various		6,795,672	6,900,000	6,971,875	0	0	(66)	0	(66)	0	6,971,809	0	(176,137)	(176,137)	18,065	05/15/2045	1
912828 DV 9	TREASURY NOTE		05/15/2015	MATURED		1,015,000	1,015,000	977,968	1,013,245	0	1,755	0	1,755	0	1,015,000	0	0	0	23,409	05/15/2015	1
912828 F2 1	TREASURY NOTE		04/23/2015	DEUTSCHE BANK SECURITIES INC.		102,844	100,000	102,086	0	0	(42)	0	(42)	0	102,044	0	800	800	1,202	09/30/2021	1
912828 F5 4	TREASURY NOTE		05/18/2015	Various		6,538,429	6,530,000	6,549,386	6,548,213	0	(2,284)	0	(2,284)	0	6,545,929	0	(7,500)	(7,500)	32,399	10/15/2017	1
912828 F6 2	TREASURY NOTE		04/23/2015	DEUTSCHE BANK SECURITIES INC.		534,596	530,000	527,246	527,300	0	168	0	168	0	527,468	0	7,128	7,128	3,843	10/31/2019	1
912828 G3 8	TREASURY NOTE		04/06/2015	CITIGROUP GLOBAL MARKETS, INC.		4,946,625	4,800,000	4,924,500	0	0	(1,761)	0	(1,761)	0	4,922,739	0	23,886	23,886	42,663	11/15/2024	1
912828 G7 9	TREASURY NOTE		04/23/2015	MORGAN STANLEY & CO. LLC		502,852	500,000	499,883	499,885	0	12	0	12	0	499,897	0	2,955	2,955	1,786	12/15/2017	1
912828 G8 7	TREASURY NOTE		05/20/2015	DEUTSCHE BANK SECURITIES INC.		708,422	700,000	725,703	0	0	(1,045)	0	(1,045)	0	724,659	0	(16,237)	(16,237)	5,794	12/31/2021	1
912828 H5 2	TREASURY NOTE		05/18/2015	DEUTSCHE BANK SECURITIES INC.		494,199	500,000	497,160	0	0	150	0	150	0	497,310	0	(3,111)	(3,111)	1,865	01/31/2020	1
912828 H7 8	TREASURY NOTE		05/05/2015	DEUTSCHE BANK SECURITIES INC.		6,669,268	6,668,000	6,665,305	0	0	316	0	316	0	6,665,622	0	3,646	3,646	6,840	01/31/2017	1
912828 H8 6	TREASURY NOTE		06/30/2015	Various		7,965,355	8,250,000	8,048,408	0	0	8,781	0	8,781	0	8,057,189	0	(91,834)	(91,834)	48,325	01/31/2022	1
912828 J2 7	TREASURY NOTE		06/26/2015	Various		24,548,965	25,200,000	25,047,086	0	0	1,029	0	1,029	0	25,048,115	0	(499,150)	(499,150)	144,885	02/15/2025	1
912828 J3 5	TREASURY NOTE		04/30/2015	Various		18,819,039	18,830,000	18,780,431	0	0	3,241	0	3,241	0	18,783,672	0	35,367	35,367	15,071	02/28/2017	1
912828 J5 0	TREASURY NOTE		05/07/2015	DEUTSCHE BANK SECURITIES INC.		5,771,230	5,800,000	5,748,105	0	0	1,336	0	1,336	0	5,749,441	0	21,790	21,790	13,907	02/29/2020	1
912828 J7 6	TREASURY NOTE		06/03/2015	BANC OF AMERICA SECURITIES LLC		7,597,025	7,775,000	7,763,818	0	0	81	0	81	0	7,763,899	0	(166,874)	(166,874)	24,164	03/31/2022	1
912828 J8 4	TREASURY NOTE		05/14/2015	DEUTSCHE BANK SECURITIES INC.		2,384,383	2,400,000	2,393,289	0	0	140	0	140	0	2,393,429	0	(9,047)	(9,047)	3,926	03/31/2020	1
912828 J9 2	TREASURY NOTE		05/07/2015	Various		22,874,273	22,900,000	22,892,645	0	0	156	0	156	0	22,892,800	0	(18,527)	(18,527)	9,212	03/31/2017	1
912828 K2 5	TREASURY NOTE		04/14/2015	JP MORGAN SECURITIES INC.		498,398	500,000	497,500	0	0	0	0	0	0	497,500	0	898	898	0	04/15/2018	1
912828 K6 6	TREASURY NOTE		06/03/2015	Various		16,066,672	16,100,000	16,075,441	0	0	246	0	246	0	16,075,687	0	(9,015)	(9,015)	4,526	04/30/2017	1
912828 LP 3	TREASURY NOTE		05/26/2015	OUTSIDE MANAGED ACCT		3,032,644	2,930,000	3,058,034	3,053,941	0	(27,380)	0	(27,380)	0	3,026,560	0	6,084	6,084	56,580	09/30/2016	1
912828 MV 9	TREASURY NOTE		05/21/2015	OUTSIDE MANAGED ACCT		2,309,055	2,200,000	2,310,945	0	0	(485)	0	(485)	0	2,310,460	0	(1,405)	(1,405)	10,158	03/31/2017	1
912828 PJ 3	TREASURY NOTE		05/21/2015	OUTSIDE MANAGED ACCT		6,623,181	6,580,000	6,698,234	6,644,420	0	(27,337)	0	(27,337)	0	6,617,083	0	6,098	6,098	43,000	11/30/2015	1

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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 or Market Indicator (a)
912828 SF 8	TREASURY NOTE		04/23/2015	DEUTSCHE BANK SECURITIES INC.		102,063	100,000	101,258	0	0	(24)	0	(24)	0	101,234	0	829	829	376	02/15/2022	1
912828 SY 7	TREASURY NOTE		06/10/2015	DEUTSCHE BANK SECURITIES INC.		2,496,359	2,500,000	2,497,754	0	0	0	0	0	0	2,497,754	0	(1,395)	(1,395)	333	05/31/2017	1
912828 UM 0	TREASURY NOTE		06/30/2015	DEUTSCHE BANK SECURITIES INC.		200,289	200,000	200,195	200,074	0	(33)	0	(33)	0	200,041	0	248	248	657	02/15/2016	1
912828 UW 8	TREASURY NOTE		06/03/2015	DEUTSCHE BANK SECURITIES INC.		25,002	25,000	24,953	24,980	0	7	0	7	0	24,986	0	16	16	40	04/15/2016	1
912828 VB 3	TREASURY NOTE		05/14/2015	DEUTSCHE BANK SECURITIES INC.		126,826	130,000	128,375	0	0	36	0	36	0	128,411	0	(1,585)	(1,585)	1,138	05/15/2023	1
912828 WM 8	TREASURY NOTE		04/30/2015	DEUTSCHE BANK SECURITIES INC.		710,749	710,000	709,196	709,421	0	135	0	135	0	709,556	0	1,193	1,193	1,112	05/31/2016	1
912828 WQ 9	TREASURY NOTE		04/30/2015	NOMURA SECURITIES INTL INC.		430,924	430,000	430,252	430,191	0	(42)	0	(42)	0	430,149	0	775	775	719	06/30/2016	1
912828 WT 3	TREASURY NOTE		05/18/2015	DEUTSCHE BANK SECURITIES INC.		200,852	200,000	199,313	199,408	0	88	0	88	0	199,496	0	1,356	1,356	1,474	07/15/2017	1
912828 WX 4	TREASURY NOTE		06/01/2015	DEUTSCHE BANK SECURITIES INC.		3,205,992	3,200,000	3,203,250	3,202,618	0	(623)	0	(623)	0	3,201,996	0	3,997	3,997	12,729	07/31/2016	1
912828 XE 5	TREASURY NOTE		06/30/2015	Various		3,774,953	3,800,000	3,769,594	0	0	185	0	185	0	3,769,779	0	5,175	5,175	3,975	05/31/2020	1
912828 XJ 4	TREASURY NOTE		06/30/2015	DEUTSCHE BANK SECURITIES INC.		4,448,783	4,450,000	4,442,352	0	0	10	0	10	0	4,442,362	0	6,421	6,421	76	06/30/2017	1
912828 NT 3	TREASURY NOTES		04/23/2015	MORGAN STANLEY & CO. LLC		1,377,848	1,300,000	1,325,594	1,315,331	0	(793)	0	(793)	0	1,314,538	0	63,310	63,310	23,473	08/15/2020	1
0599999. Total Bonds - U.S Government						182,302,136	182,607,098	182,573,945	39,555,515	0	(226,737)	0	(226,737)	0	182,330,904	0	(28,767)	(28,767)	884,743	XXX	XXX
Bonds - All Other Government																					
066716 AH 4	BANQUE CENTRALE DE TUNISIE	F	06/18/2015	Various		408,750	400,000	403,200	0	0	(86)	0	(86)	0	403,114	0	5,636	5,636	8,274	01/30/2025	3FE
G1980# AA 9	CAYMAN ISLANDS (GOVERNMENT OF)	F	04/08/2015	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	8,833	04/08/2018	1
168863 BP 2	CHILE (REPUBLIC OF)	F	04/30/2015	BANC OF AMERICA SECURITIES LLC		290,250	300,000	264,750	265,001	0	225	0	225	0	265,226	0	25,024	25,024	5,589	10/30/2042	1FE
21987B AS 7	CODELCO INC	F	05/27/2015	GOLDMAN SACHS & CO		817,821	760,000	782,331	780,836	0	(853)	0	(853)	0	779,983	0	37,838	37,838	27,360	08/13/2023	1FE
195325 BQ 7	COLOMBIA (REPUBLIC OF)	F	06/25/2015	Various		599,900	600,000	620,400	619,846	0	(918)	0	(918)	0	618,928	0	(19,028)	(19,028)	20,222	02/26/2024	2FE
219868 BS 4	CORPORACION ANDINA DE FOMENTO	F	05/27/2015	MORGAN STANLEY & CO. LLC		553,606	505,000	521,918	520,527	0	(755)	0	(755)	0	519,772	0	33,834	33,834	10,188	06/15/2022	1FE
25714P CV 8	DOMINICAN REPUBLIC (GOVERNMENT)	F	05/07/2015	NOMURA SECURITIES INTL INC.		510,000	500,000	500,000	0	0	0	0	0	0	500,000	0	10,000	10,000	8,021	01/27/2025	4FE
03846J W2 2	EGYPT (ARAB REPUBLIC OF)	F	06/05/2015	Various		399,750	400,000	396,280	0	0	0	0	0	0	396,280	0	3,470	3,470	0	06/11/2025	4FE
445545 AL 0	HUNGARY (REPUBLIC OF)	F	04/07/2015	JP MORGAN SECURITIES INC.		222,362	196,000	209,146	208,694	0	(307)	0	(307)	0	208,388	0	13,974	13,974	5,706	03/25/2024	3FE
455780 BD 7	INDONESIA (REPUBLIC OF)	F	06/11/2015	BNP PARIBAS SECURITIES CORP.		776,125	700,000	787,500	782,965	0	(6,749)	0	(6,749)	0	776,216	0	(91)	(91)	31,186	03/13/2020	2FE
455780 BT 2	INDONESIA (REPUBLIC OF)	F	06/10/2015	MITSUBISHI UFJ SECURITIES (USD), IN		192,750	200,000	198,786	0	0	41	0	41	0	198,827	0	(6,077)	(6,077)	3,438	01/15/2025	2FE
Y20721 BD 0	INDONESIA (REPUBLIC OF)	F	06/11/2015	DEUTSCHE BANK SECURITIES INC.		374,080	400,000	381,000	381,048	0	891	0	891	0	381,940	0	(7,860)	(7,860)	9,038	04/15/2023	2FE
M87883 DE 7	LEBANON REPUBLIC OF (GOVERNMENT)	F	05/12/2015	CITIGROUP GLOBAL MARKETS, INC.		1,212,313	1,190,000	1,185,823	1,186,165	0	141	0	141	0	1,186,306	0	26,007	26,007	36,698	10/04/2022	4FE
V7179T AB 8	NAMIBIA REPUBLIC OF (GOVERNMENT)	F	05/08/2015	GOLDMAN SACHS & CO		439,000	400,000	434,000	433,328	0	(1,547)	0	(1,547)	0	431,781	0	7,219	7,219	11,550	11/03/2021	2FE
695847 AK 9	PAKISTAN (ISLAMIC REPUBLIC OF)	F	04/24/2015	BNP PARIBAS SECURITIES CORP.		876,000	800,000	828,500	827,906	0	(688)	0	(688)	0	827,218	0	48,782	48,782	35,567	04/15/2024	5FE
698299 BB 9	PANAMA (REPUBLIC OF)	F	06/08/2015	CITIGROUP GLOBAL MARKETS, INC.		973,500	1,100,000	963,125	964,719	0	496	0	496	0	965,215	0	8,285	8,285	29,168	04/29/2053	2FE
698299 BD 5	PANAMA (REPUBLIC OF)	F	04/29/2015	MORGAN STANLEY & CO. LLC		627,000	600,000	602,100	602,100	0	(63)	0	(63)	0	602,036	0	24,964	24,964	14,800	09/22/2024	2FE
69370N AB 2	PELABUHAN INDONESIA II (PERSERO) P	F	06/22/2015	Various		768,500	800,000	791,968	0	0	54	0	54	0	792,022	0	(23,522)	(23,522)	2,833	05/05/2025	2FE
71656L BA 8	PETROLEOS MEXICANOS	F	06/15/2015	DEUTSCHE BANK SECURITIES INC.		241,875	250,000	248,558	248,581	0	53	0	53	0	248,634	0	(6,759)	(6,759)	7,172	01/15/2025	2FE
71656L BD 2	PETROLEOS MEXICANOS	F	06/15/2015	DEUTSCHE BANK SECURITIES INC.		446,200	460,000	459,046	0	0	27	0	27	0	459,073	0	(12,873)	(12,873)	8,338	01/23/2026	2FE
718286 BD 8	PHILIPPINES (REPUBLIC OF THE)	F	04/21/2015	BARCLAYS CAPITAL INC.		2,224,950	1,630,000	1,922,275	1,910,543	0	(3,440)	0	(3,440)	0	1,907,103	0	317,847	317,847	80,532	01/15/2032	2FE
718286 BY 2	PHILIPPINES (REPUBLIC OF)	F	06/09/2015	BARCLAYS CAPITAL INC.		927,563	850,000	914,813	911,472	0	(2,633)	0	(2,633)	0	908,839	0	18,723	18,723	31,833	01/21/2024	2FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
718286 BZ 9	PHILIPPINES (REPUBLIC OF)	F	06/09/2015	BNP PARIBAS SECURITIES CORP		1,001,250	1,000,000	1,072,500	0	0	(246)	0	(246)	0	1,072,254	0	(71,004)	(71,004)	15,581	01/20/2040	2FE
75405U AB 2	RAS LAFFAN LNG 3	F	04/01/2015	SCHEDULED REDEMPTION		155,200	155,200	168,004	160,479	0	(5,279)	0	(5,279)	0	155,200	0	0	0	4,526	09/30/2016	1FE
77586R AD 2	ROMANIA (REPUBLIC OF)	F	06/09/2015	RBS SECURITIES INC		867,915	810,000	825,167	824,539	0	(598)	0	(598)	0	823,940	0	43,975	43,975	27,544	01/22/2024	2FE
77586T AD 8	ROMANIA (REPUBLIC OF)	F	06/09/2015	RBS SECURITIES INC		160,725	150,000	159,375	159,180	0	(379)	0	(379)	0	158,801	0	1,924	1,924	6,500	01/22/2024	2FE
900123 BH 2	TURKEY (REPUBLIC OF)	F	04/14/2015	MITSUBISHI UFJ SECURITIES (USD), IN		3,727,250	3,400,000	3,579,250	3,562,452	0	(6,654)	0	(6,654)	0	3,555,799	0	171,451	171,451	104,656	03/30/2021	2FE
900123 CB 4	TURKEY (REPUBLIC OF)	F	05/05/2015	MORGAN STANLEY & CO. LLC		379,500	400,000	406,555	406,376	0	(39)	0	(39)	0	406,337	0	(26,837)	(26,837)	10,942	04/16/2043	2FE
760942 AZ 5	URUGUAY (ORIENTAL REPUBLIC OF)	F	06/16/2015	CITIGROUP GLOBAL MARKETS, INC		301,600	290,000	298,065	265,700	0	(257)	0	(257)	0	297,663	0	3,937	3,937	10,381	08/14/2024	2FE
1099999. Total Bonds - All Other Government						20,809,067	19,579,533	20,257,766	16,355,790	0	(29,562)	0	(29,562)	0	20,180,228	0	628,839	628,839	576,474	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
30711X AA 2	CAS_13-C01		06/25/2015	SCHEDULED REDEMPTION		93,334	93,334	93,334	93,334	0	0	0	0	0	93,334	0	0	0	969	10/25/2023	1
31294K F3 4	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		1,773	1,773	1,935	1,835	0	(63)	0	(63)	0	1,773	0	0	0	51	12/01/2016	1
312963 2E 0	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		16,485	16,485	16,455	16,468	0	18	0	18	0	16,485	0	0	0	401	01/01/2019	1
312964 LJ 6	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		6,545	6,545	6,534	6,538	0	7	0	7	0	6,545	0	0	0	155	02/01/2019	1
312964 P3 7	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		7,613	7,613	7,600	7,605	0	8	0	8	0	7,613	0	0	0	172	02/01/2019	1
312964 TZ 2	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		4,080	4,080	4,073	4,076	0	4	0	4	0	4,080	0	0	0	96	02/01/2019	1
312965 RD 0	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		3,206	3,206	3,198	3,201	0	5	0	5	0	3,206	0	0	0	76	04/01/2019	1
312966 GP 3	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		6,775	6,775	6,763	6,767	0	8	0	8	0	6,775	0	0	0	162	04/01/2019	1
312967 T2 8	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		3,491	3,491	3,485	3,486	0	5	0	5	0	3,491	0	0	0	82	06/01/2019	1
312967 TX 0	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		5,460	5,460	5,451	5,455	0	6	0	6	0	5,460	0	0	0	130	07/01/2019	1
312967 U4 2	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		5,895	5,895	5,886	5,889	0	6	0	6	0	5,895	0	0	0	139	06/01/2019	1
312967 WF 5	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		6,878	6,878	6,866	6,870	0	7	0	7	0	6,878	0	0	0	156	06/01/2019	1
312967 YK 2	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		1,564	1,564	1,561	1,562	0	2	0	2	0	1,564	0	0	0	36	06/01/2019	1
312968 BA 7	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		3,128	3,128	3,122	3,124	0	4	0	4	0	3,128	0	0	0	74	06/01/2019	1
312968 KE 9	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		5,894	5,894	5,884	5,886	0	8	0	8	0	5,894	0	0	0	131	07/01/2019	1
312968 NT 3	FGOLD 15YR		06/01/2015	SCHEDULED REDEMPTION		2,530	2,530	2,526	2,527	0	3	0	3	0	2,530	0	0	0	60	07/01/2019	1
31288D 6V 6	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		550	550	569	565	0	(14)	0	(14)	0	550	0	0	0	13	10/01/2032	1
31288F 6X 7	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		1,348	1,348	1,394	1,400	0	(52)	0	(52)	0	1,348	0	0	0	40	03/01/2033	1
3128KR WQ 3	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		126,295	126,295	133,222	133,806	0	(7,511)	0	(7,511)	0	126,295	0	0	0	3,707	10/01/2036	1
3128KX LW 9	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		54,628	54,628	59,596	64,633	0	(10,005)	0	(10,005)	0	54,628	0	0	0	1,482	10/01/2037	1
31292G Y5 9	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		282	282	288	288	0	(6)	0	(6)	0	282	0	0	0	9	03/01/2029	1
31292H 4H 4	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		53,465	53,465	52,696	52,860	0	605	0	605	0	53,465	0	0	0	1,274	12/01/2033	1
31292H SQ 8	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		1,920	1,920	1,984	1,989	0	(69)	0	(69)	0	1,920	0	0	0	53	11/01/2032	1
31296J TJ 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		7,422	7,422	7,477	7,469	0	(48)	0	(48)	0	7,422	0	0	0	193	06/01/2033	1
31296M 2N 8	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		5,723	5,723	6,008	6,006	0	(283)	0	(283)	0	5,723	0	0	0	162	09/01/2033	1
31296N LJ 4	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		337	337	348	349	0	(12)	0	(12)	0	337	0	0	0	10	10/01/2033	1
31296P TL 6	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		36,116	36,116	36,370	36,332	0	(217)	0	(217)	0	36,116	0	0	0	843	10/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296S AC 0	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		169	169	174	175	0	(6)	0	(6)	0	169	0	0	0	5	01/01/2034	1
31296U EU 1	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		261	261	270	272	0	(11)	0	(11)	0	261	0	0	0	7	03/01/2034	1
31296U H9 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		23	23	23	23	0	(1)	0	(1)	0	23	0	0	0	1	08/01/2034	1
31297A 3S 1	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		65,737	65,737	62,912	63,918	0	1,819	0	1,819	0	65,737	0	0	0	1,420	06/01/2034	1
31297A 3T 9	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		89,133	89,133	85,303	86,323	0	2,810	0	2,810	0	89,133	0	0	0	2,212	06/01/2034	1
31297A 5J 9	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		11,923	11,923	11,411	11,595	0	328	0	328	0	11,923	0	0	0	281	06/01/2034	1
31297A 5K 6	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		84,974	84,974	81,322	82,569	0	2,405	0	2,405	0	84,974	0	0	0	2,100	06/01/2034	1
31297B AM 4	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		27,539	27,539	26,355	26,776	0	762	0	762	0	27,539	0	0	0	587	06/01/2034	1
31298F JL 7	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		51	51	50	50	0	0	0	0	0	51	0	0	0	2	01/01/2031	1
3132GG A7 0	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		33,890	33,890	35,272	35,210	0	(1,320)	0	(1,320)	0	33,890	0	0	0	675	08/01/2041	1
3132GG BD 6	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		3,896	3,896	4,054	4,039	0	(143)	0	(143)	0	3,896	0	0	0	71	08/01/2041	1
3132GG BZ 7	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		43,474	43,474	45,247	45,236	0	(1,762)	0	(1,762)	0	43,474	0	0	0	857	08/01/2041	1
3132GJ EE 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		2,087	2,087	2,172	2,171	0	(84)	0	(84)	0	2,087	0	0	0	40	09/01/2041	1
3132GJ MJ 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		25,578	25,578	26,621	26,608	0	(1,030)	0	(1,030)	0	25,578	0	0	0	436	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		22,828	22,828	23,755	23,651	0	(823)	0	(823)	0	22,828	0	0	0	454	09/01/2041	1
3132GK BW 5	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		12,427	12,427	12,904	12,928	0	(502)	0	(502)	0	12,427	0	0	0	246	10/01/2041	1
3132GK DE 3	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		44,054	44,054	45,747	45,737	0	(1,684)	0	(1,684)	0	44,054	0	0	0	808	10/01/2041	1
3132GK DR 4	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		5,159	5,159	5,369	5,341	0	(182)	0	(182)	0	5,159	0	0	0	98	10/01/2041	1
3132GK EN 2	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		68,371	68,371	71,159	70,879	0	(2,508)	0	(2,508)	0	68,371	0	0	0	1,234	10/01/2041	1
3132GK ZQ 2	FGOLD 30YR		06/01/2015	SCHEDULED REDEMPTION		287,091	287,091	301,850	300,765	0	(13,674)	0	(13,674)	0	287,091	0	0	0	5,511	11/01/2041	1
3128L0 YL 0	FGOLD 30YR ALT-A		06/01/2015	SCHEDULED REDEMPTION		64	64	66	66	0	(2)	0	(2)	0	64	0	0	0	2	11/01/2037	1
31283H QX 6	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		1,569	1,569	1,621	1,629	0	(61)	0	(61)	0	1,569	0	0	0	43	03/01/2032	1
31283H UA 1	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		2,333	2,333	2,411	2,420	0	(87)	0	(87)	0	2,333	0	0	0	65	12/01/2032	1
31283H XH 3	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		1,861	1,861	1,924	1,933	0	(71)	0	(71)	0	1,861	0	0	0	56	06/01/2033	1
31283H Y5 8	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		16,412	16,412	17,284	17,265	0	(853)	0	(853)	0	16,412	0	0	0	463	12/01/2033	1
3128M5 LF 5	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		32,470	32,470	35,437	36,539	0	(4,069)	0	(4,069)	0	32,470	0	0	0	950	12/01/2037	1
3128M7 BX 3	FGOLD 30YR GIANT		06/01/2015	SCHEDULED REDEMPTION		30,281	30,281	31,885	32,233	0	(1,952)	0	(1,952)	0	30,281	0	0	0	822	12/01/2038	1
3128JR LE 4	FHLMC 1YR CMT ARM		06/01/2015	SCHEDULED REDEMPTION		172,602	172,602	184,657	184,031	0	(11,430)	0	(11,430)	0	172,602	0	0	0	2,053	04/01/2034	1
3133TH A5 6	FHLMC_2104		06/01/2015	SCHEDULED REDEMPTION		198,988	198,988	203,200	200,861	0	(1,873)	0	(1,873)	0	198,988	0	0	0	5,666	12/01/2028	1
31339W A6 3	FHLMC_2426C		06/01/2015	SCHEDULED REDEMPTION		43,758	43,758	44,873	44,149	0	(390)	0	(390)	0	43,758	0	0	0	1,229	03/01/2017	1
31362J UN 3	FN 6/12 11TH COFI ARM		06/01/2015	SCHEDULED REDEMPTION		901	901	878	884	0	17	0	17	0	901	0	0	0	19	06/01/2028	1
3136A0 FK 8	FNA_11-M4		06/02/2015	SUNTRUST ROBINSON HUMPHREY, INC.		1,082,188	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	82,188	82,188	19,044	06/01/2021	1
31371K KS 9	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		901	901	936	915	0	(14)	0	(14)	0	901	0	0	0	29	01/01/2017	1
31371K NG 2	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		362	362	378	368	0	(7)	0	(7)	0	362	0	0	0	12	04/01/2017	1
31371K QE 4	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		7,502	7,502	7,835	7,640	0	(138)	0	(138)	0	7,502	0	0	0	240	05/01/2017	1
31371K RD 5	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		514	514	537	524	0	(10)	0	(10)	0	514	0	0	0	17	06/01/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K SB 8	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		906	906	946	923	0	(18)	0	(18)	0	906	0	0	0	30	07/01/2017	1
31371K WE 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		20,234	20,234	20,317	20,263	0	(29)	0	(29)	0	20,234	0	0	0	475	12/01/2017	1
31384V ZR 6	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		32	32	33	32	0	(0)	0	(0)	0	32	0	0	0	0	08/01/2015	1
31384X 3K 2	FNMA 15YR		05/01/2015	SCHEDULED REDEMPTION		1,600	1,600	1,649	1,607	0	(7)	0	(7)	0	1,600	0	0	0	30	06/01/2015	1
31386F YK 5	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		2,022	2,022	2,065	2,037	0	(15)	0	(15)	0	2,022	0	0	0	67	01/01/2016	1
31388C 3E 8	FNMA 15YR		05/01/2015	SCHEDULED REDEMPTION		1,301	1,301	1,347	1,317	0	(17)	0	(17)	0	1,301	0	0	0	28	11/01/2016	1
31388C 4X 5	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		1,860	1,860	1,926	1,882	0	(21)	0	(21)	0	1,860	0	0	0	62	11/01/2016	1
31389G TU 4	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		602	602	628	612	0	(11)	0	(11)	0	602	0	0	0	20	02/01/2017	1
31389L D8 9	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		1,310	1,310	1,368	1,336	0	(26)	0	(26)	0	1,310	0	0	0	43	03/01/2017	1
31389N NB 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		950	950	992	968	0	(18)	0	(18)	0	950	0	0	0	26	04/01/2017	1
31389V S5 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		3,521	3,521	3,677	3,582	0	(60)	0	(60)	0	3,521	0	0	0	118	05/01/2017	1
31389V SY 4	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		464	464	485	472	0	(8)	0	(8)	0	464	0	0	0	15	05/01/2017	1
31389X 6A 6	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		1,236	1,236	1,291	1,258	0	(22)	0	(22)	0	1,236	0	0	0	41	05/01/2017	1
3138AV VF 9	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		190,502	190,502	200,622	199,085	0	(8,584)	0	(8,584)	0	190,502	0	0	0	2,984	12/01/2026	1
3138AY LR 8	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		11,057	11,057	11,644	11,532	0	(476)	0	(476)	0	11,057	0	0	0	183	12/01/2026	1
3138E0 U9 8	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		18,961	18,961	19,969	20,078	0	(1,117)	0	(1,117)	0	18,961	0	0	0	326	12/01/2026	1
3138E1 BR 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		174,326	174,326	183,587	181,892	0	(7,566)	0	(7,566)	0	174,326	0	0	0	2,805	12/01/2026	1
31390C AN 6	FNMA 15YR		04/01/2015	SCHEDULED REDEMPTION		2,564	2,564	2,678	2,630	0	(66)	0	(66)	0	2,564	0	0	0	58	03/01/2017	1
31390D HH 0	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		223	223	233	228	0	(4)	0	(4)	0	223	0	0	0	7	04/01/2017	1
31390H CA 1	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		2,705	2,705	2,826	2,777	0	(71)	0	(71)	0	2,705	0	0	0	89	05/01/2017	1
31390H CH 6	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		231	231	241	236	0	(6)	0	(6)	0	231	0	0	0	8	05/01/2017	1
31390M HB 3	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		408	408	427	417	0	(9)	0	(9)	0	408	0	0	0	14	06/01/2017	1
31400S Z9 3	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		25,842	25,842	26,949	26,316	0	(474)	0	(474)	0	25,842	0	0	0	655	04/01/2018	1
31402U TY 8	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		43,551	43,551	43,712	43,624	0	(73)	0	(73)	0	43,551	0	0	0	1,030	09/01/2018	1
31403B 3Y 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		56,146	56,146	56,377	56,227	0	(81)	0	(81)	0	56,146	0	0	0	1,332	09/01/2018	1
31403B 3Z 4	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		45,583	45,583	45,758	45,655	0	(72)	0	(72)	0	45,583	0	0	0	1,082	09/01/2018	1
31418M VX 7	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		11,062	11,062	11,793	11,889	0	(828)	0	(828)	0	11,062	0	0	0	260	02/01/2024	1
31418T XF 9	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		21,428	21,428	22,453	22,646	0	(1,218)	0	(1,218)	0	21,428	0	0	0	436	05/01/2025	1
31418U 2M 5	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		387,530	387,530	405,817	406,537	0	(19,006)	0	(19,006)	0	387,530	0	0	0	8,289	06/01/2025	1
31419A BJ 5	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		113,791	113,791	121,721	121,444	0	(7,653)	0	(7,653)	0	113,791	0	0	0	2,708	06/01/2025	1
31419A HL 4	FNMA 15YR		06/01/2015	SCHEDULED REDEMPTION		415,486	415,486	434,962	433,714	0	(18,229)	0	(18,229)	0	415,486	0	0	0	8,996	08/01/2025	1
31417Y XZ 5	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		637,391	637,391	641,873	640,851	0	(3,459)	0	(3,459)	0	637,391	0	0	0	11,992	04/01/2031	1
31363C MM 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		23	23	26	26	0	(2)	0	(2)	0	23	0	0	0	1	11/01/2019	1
31371J L4 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		306	306	315	337	0	(32)	0	(32)	0	306	0	0	0	11	06/01/2030	1
31371J XA 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		243	243	249	257	0	(14)	0	(14)	0	243	0	0	0	9	03/01/2031	1
31371K 7E 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		225,149	225,149	229,828	231,134	0	(5,985)	0	(5,985)	0	225,149	0	0	0	5,360	07/01/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K HY 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,155	2,155	2,140	2,130	0	25	0	25	0	2,155	0	0	0	65	01/01/2032	1
31371L CD 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,132	1,132	1,166	1,173	0	(41)	0	(41)	0	1,132	0	0	0	27	09/01/2033	1
31371L DH 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		80,542	80,542	81,083	81,047	0	(505)	0	(505)	0	80,542	0	0	0	2,070	10/01/2033	1
31382S GP 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,570	1,570	1,626	1,736	0	(166)	0	(166)	0	1,570	0	0	0	48	04/01/2029	1
31383P 2X 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		220	220	223	223	0	(3)	0	(3)	0	220	0	0	0	7	09/01/2029	1
31383R FV 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		914	914	895	888	0	26	0	26	0	914	0	0	0	28	08/01/2029	1
31383W X7 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		15	15	14	14	0	1	0	1	0	15	0	0	0	1	11/01/2029	1
31385J GG 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,694	3,694	3,824	4,016	0	(322)	0	(322)	0	3,694	0	0	0	115	06/01/2032	1
31386E C4 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		906	906	932	944	0	(39)	0	(39)	0	906	0	0	0	28	04/01/2031	1
31386H CG 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		202	202	205	211	0	(9)	0	(9)	0	202	0	0	0	7	12/01/2030	1
31386H MR 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/01/2031	1
31386M ZB 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,911	1,911	1,945	1,957	0	(45)	0	(45)	0	1,911	0	0	0	61	10/01/2030	1
31386P UJ 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		518	518	529	543	0	(26)	0	(26)	0	518	0	0	0	19	01/01/2031	1
31386R KK 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		289	289	295	305	0	(16)	0	(16)	0	289	0	0	0	10	02/01/2031	1
31387U V6 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		524	524	528	531	0	(7)	0	(7)	0	524	0	0	0	17	07/01/2031	1
31389C Q8 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,691	3,691	3,719	3,748	0	(56)	0	(56)	0	3,691	0	0	0	119	12/01/2031	1
3138A2 BL 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		12,882	12,882	13,425	13,409	0	(528)	0	(528)	0	12,882	0	0	0	243	12/01/2040	1
3138A4 4H 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		338,226	338,226	340,393	340,117	0	(1,891)	0	(1,891)	0	338,226	0	0	0	6,458	02/01/2041	1
3138AJ K5 0	FNMA 30YR		04/01/2015	Various		(4,663)	0	0	1,579,731	0	(3,859)	0	(3,859)	0	(4,156)	0	(507)	(507)	21,447	06/01/2041	1
3138AK SA 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		39,957	39,957	41,642	41,841	0	(1,885)	0	(1,885)	0	39,957	0	0	0	795	08/01/2041	1
3138AR X3 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		45,681	45,681	47,608	47,453	0	(1,772)	0	(1,772)	0	45,681	0	0	0	909	09/01/2041	1
3138AS RZ 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		483,306	483,306	503,129	501,651	0	(18,345)	0	(18,345)	0	483,306	0	0	0	8,924	09/01/2041	1
3138AV P7 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		188,015	188,015	195,754	195,274	0	(7,259)	0	(7,259)	0	188,015	0	0	0	3,507	10/01/2041	1
3138E0 Q9 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		19,172	19,172	19,723	19,690	0	(518)	0	(518)	0	19,172	0	0	0	312	12/01/2041	1
3138E7 BK 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		165,165	165,165	171,281	171,024	0	(5,859)	0	(5,859)	0	165,165	0	0	0	2,567	03/01/2042	1
3138EG EW 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		50,922	50,922	53,063	53,062	0	(2,140)	0	(2,140)	0	50,922	0	0	0	971	11/01/2040	1
3138EG GC 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		232,323	232,323	243,141	243,053	0	(10,730)	0	(10,730)	0	232,323	0	0	0	4,423	01/01/2041	1
3138EH P3 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		371,963	371,963	381,495	380,966	0	(9,003)	0	(9,003)	0	371,963	0	0	0	6,311	01/01/2042	1
31390H ST 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		64	64	64	65	0	(1)	0	(1)	0	64	0	0	0	2	07/01/2033	1
31390K CM 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		919	919	942	980	0	(61)	0	(61)	0	919	0	0	0	30	06/01/2032	1
31390K WQ 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,269	1,269	1,314	1,348	0	(79)	0	(79)	0	1,269	0	0	0	39	08/01/2032	1
31390P GK 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		10,838	10,838	11,332	11,871	0	(1,034)	0	(1,034)	0	10,838	0	0	0	329	08/01/2032	1
31391U C5 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		13,098	13,098	13,718	14,281	0	(1,183)	0	(1,183)	0	13,098	0	0	0	423	01/01/2033	1
31391U J2 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,345	1,345	1,409	1,452	0	(107)	0	(107)	0	1,345	0	0	0	41	01/01/2033	1
31391W 5H 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,038	3,038	3,128	3,151	0	(113)	0	(113)	0	3,038	0	0	0	75	04/01/2033	1
31400C 6B 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		430	430	433	432	0	(2)	0	(2)	0	430	0	0	0	11	04/01/2033	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31400F C6 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		361	361	364	364	0	(3)	0	(3)	0	361	0	0	0	9	03/01/2033	1
31400H YZ 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		690	690	695	693	0	(3)	0	(3)	0	690	0	0	0	18	03/01/2033	1
31400J PF 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,036	1,036	1,067	1,082	0	(46)	0	(46)	0	1,036	0	0	0	23	05/01/2033	1
31400J RY 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		52,298	52,298	53,417	53,158	0	(861)	0	(861)	0	52,298	0	0	0	1,355	02/01/2033	1
31400J SJ 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		332	332	342	345	0	(13)	0	(13)	0	332	0	0	0	8	02/01/2033	1
31400K G3 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		684	684	688	688	0	(4)	0	(4)	0	684	0	0	0	18	03/01/2033	1
31400K GZ 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,124	2,124	2,139	2,138	0	(13)	0	(13)	0	2,124	0	0	0	58	03/01/2033	1
31400Q TN 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		5,751	5,751	5,790	5,789	0	(38)	0	(38)	0	5,751	0	0	0	147	04/01/2033	1
31400R MA 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		712	712	717	716	0	(4)	0	(4)	0	712	0	0	0	18	04/01/2033	1
31400R ML 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,821	1,821	1,834	1,832	0	(10)	0	(10)	0	1,821	0	0	0	49	03/01/2033	1
31400R NT 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		556	556	591	643	0	(87)	0	(87)	0	556	0	0	0	18	02/01/2033	1
31400T B2 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,624	2,624	2,641	2,640	0	(16)	0	(16)	0	2,624	0	0	0	72	05/01/2033	1
31401A GE 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		363	363	366	366	0	(2)	0	(2)	0	363	0	0	0	9	04/01/2033	1
31401B NS 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		13,307	13,307	13,415	13,403	0	(97)	0	(97)	0	13,307	0	0	0	337	04/01/2033	1
31401N 4U 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		7,126	7,126	7,396	7,549	0	(423)	0	(423)	0	7,126	0	0	0	171	09/01/2033	1
31402C P3 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		251,874	251,874	270,410	275,758	0	(23,884)	0	(23,884)	0	251,874	0	0	0	6,497	01/01/2034	1
31402C PL 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		184,383	184,383	194,072	197,900	0	(13,517)	0	(13,517)	0	184,383	0	0	0	4,345	11/01/2033	1
31402C U6 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,715	1,715	1,766	1,778	0	(63)	0	(63)	0	1,715	0	0	0	40	03/01/2034	1
31402E AQ 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		6,151	6,151	6,336	6,429	0	(278)	0	(278)	0	6,151	0	0	0	142	07/01/2033	1
31402K CE 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,806	1,806	1,861	1,870	0	(63)	0	(63)	0	1,806	0	0	0	42	08/01/2033	1
31402Q LZ 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		29,986	29,986	30,187	30,160	0	(175)	0	(175)	0	29,986	0	0	0	721	08/01/2033	1
31403F JW 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		33,074	33,074	33,342	33,254	0	(181)	0	(181)	0	33,074	0	0	0	782	10/01/2033	1
31404M 6Q 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,232	3,232	3,168	3,178	0	54	0	54	0	3,232	0	0	0	88	06/01/2034	1
31405A TY 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,750	1,750	1,716	1,722	0	28	0	28	0	1,750	0	0	0	45	06/01/2034	1
31405A U9 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		24,121	24,121	23,646	23,719	0	402	0	402	0	24,121	0	0	0	655	06/01/2034	1
31405D D4 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		20,704	20,704	20,297	20,360	0	345	0	345	0	20,704	0	0	0	568	07/01/2034	1
31406A 6Y 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		90	90	91	91	0	(1)	0	(1)	0	90	0	0	0	2	12/01/2034	1
31406D EL 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,297	1,297	1,313	1,311	0	(14)	0	(14)	0	1,297	0	0	0	34	12/01/2034	1
31406D FK 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		3,709	3,709	3,757	3,749	0	(39)	0	(39)	0	3,709	0	0	0	96	12/01/2034	1
31408E G5 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		47,711	47,711	46,198	46,165	0	1,546	0	1,546	0	47,711	0	0	0	1,263	01/01/2036	1
31410F Z9 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		91,080	91,080	100,501	103,781	0	(12,701)	0	(12,701)	0	91,080	0	0	0	2,560	03/01/2037	1
31410K JR 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		9,367	9,367	9,655	9,724	0	(358)	0	(358)	0	9,367	0	0	0	242	06/01/2038	1
31410K VW 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		118,981	118,981	127,588	131,928	0	(12,947)	0	(12,947)	0	118,981	0	0	0	3,061	08/01/2037	1
31412N SL 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,410	1,410	1,488	1,511	0	(101)	0	(101)	0	1,410	0	0	0	40	12/01/2038	1
31412Q 2Y 4	FNMA 30YR		04/01/2015	Various		(6,210)	0	0	2,685,931	0	(7,944)	0	(7,944)	0	(5,375)	0	(834)	(834)	36,568	01/01/2040	1
31413U TQ 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		50,219	50,219	52,934	52,852	0	(2,633)	0	(2,633)	0	50,219	0	0	0	1,345	12/01/2037	1

Statement as of June 30, 2015 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31414A QP 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		15,650	15,650	16,132	16,238	0	(588)	0	(588)	0	15,650	0	0	0	411	01/01/2038	1
31415Q P9 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		78,916	78,916	86,351	87,198	0	(8,283)	0	(8,283)	0	78,916	0	0	0	1,935	01/01/2038	1
31416B VH 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		6,684	6,684	6,885	6,951	0	(267)	0	(267)	0	6,684	0	0	0	155	12/01/2034	1
31416W T3 6	FNMA 30YR		04/01/2015	Various		(6,518)	0	0	2,277,064	0	(7,210)	0	(7,210)	0	(5,672)	0	(847)	(847)	31,097	09/01/2040	1
31417M TA 1	FNMA 30YR		04/01/2015	Various		(13,407)	0	0	6,250,726	0	(27,579)	0	(27,579)	0	(9,596)	0	(3,811)	(3,811)	86,622	09/01/2039	1
31418M A2 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		89,961	89,961	93,784	94,551	0	(4,590)	0	(4,590)	0	89,961	0	0	0	2,349	08/01/2037	1
31418V T4 4	FNMA 30YR		04/01/2015	Various		(19,040)	0	0	4,414,766	0	(18,766)	0	(18,766)	0	(13,141)	0	(5,899)	(5,899)	60,994	07/01/2040	1
31418W PP 9	FNMA 30YR		04/01/2015	Various		(7,587)	0	0	2,667,965	0	(9,121)	0	(9,121)	0	(5,284)	0	(2,303)	(2,303)	36,835	08/01/2040	1
31419A VB 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		480,234	480,234	523,004	537,700	0	(57,466)	0	(57,466)	0	480,234	0	0	0	12,547	04/01/2037	1
3138W9 NC 0	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		51,824	51,824	53,679	53,483	0	(1,659)	0	(1,659)	0	51,824	0	0	0	864	09/01/2033	1
3138W9 QP 8	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		11,472	11,472	11,897	11,838	0	(366)	0	(366)	0	11,472	0	0	0	189	09/01/2033	1
3138W9 QR 4	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		25,799	25,799	26,747	26,626	0	(827)	0	(827)	0	25,799	0	0	0	401	09/01/2033	1
3138W9 U7 3	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		149,245	149,245	154,585	153,861	0	(4,615)	0	(4,615)	0	149,245	0	0	0	2,355	10/01/2033	1
31417G YM 2	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		84,894	84,894	87,858	87,588	0	(2,695)	0	(2,695)	0	84,894	0	0	0	1,408	06/01/2033	1
31417G YN 0	FNMA 20YR		06/01/2015	SCHEDULED REDEMPTION		63,431	63,431	65,646	65,319	0	(1,888)	0	(1,888)	0	63,431	0	0	0	1,101	06/01/2033	1
3138EL 5M 1	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		657,524	657,524	702,728	699,845	0	(42,322)	0	(42,322)	0	657,524	0	0	0	13,794	11/01/2043	1
3138EM HU 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,683,782	1,683,782	1,797,964	1,780,561	0	(96,779)	0	(96,779)	0	1,683,782	0	0	0	35,772	01/01/2044	1
3138LU RR 8	FNMA 30YR		05/01/2015	Various		12,835,478	12,270,615	12,916,739	12,897,155	0	(37,807)	0	(37,807)	0	12,859,348	0	(23,869)	(23,869)	190,975	05/01/2042	1
3138W5 KA 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		47,703	47,703	47,830	47,829	0	(126)	0	(126)	0	47,703	0	0	0	694	03/01/2043	1
3138W6 GB 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		32,212	32,212	32,293	32,292	0	(80)	0	(80)	0	32,212	0	0	0	457	05/01/2043	1
3138W9 VE 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		523,133	523,133	552,396	549,928	0	(26,795)	0	(26,795)	0	523,133	0	0	0	10,327	10/01/2043	1
3138W9 VJ 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		164,672	164,672	175,993	175,325	0	(10,652)	0	(10,652)	0	164,672	0	0	0	3,572	10/01/2043	1
3138WA N5 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		891,585	891,585	927,249	925,120	0	(33,535)	0	(33,535)	0	891,585	0	0	0	16,629	12/01/2043	1
3138WM XK 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		53,827	53,827	53,970	53,969	0	(142)	0	(142)	0	53,827	0	0	0	770	03/01/2043	1
3138WP G2 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		219,971	219,971	220,546	220,541	0	(570)	0	(570)	0	219,971	0	0	0	3,157	04/01/2043	1
3138WQ A2 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		43,943	43,943	44,026	44,025	0	(82)	0	(82)	0	43,943	0	0	0	628	05/01/2043	1
3138WQ AY 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		113,690	113,690	113,938	113,936	0	(247)	0	(247)	0	113,690	0	0	0	1,616	05/01/2043	1
3138WT RV 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		34,663	34,663	34,739	34,739	0	(75)	0	(75)	0	34,663	0	0	0	493	06/01/2043	1
3138WT US 3	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		56,189	56,189	56,338	56,337	0	(148)	0	(148)	0	56,189	0	0	0	815	04/01/2043	1
3138X0 PT 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		7,215	7,215	7,500	7,483	0	(268)	0	(268)	0	7,215	0	0	0	136	07/01/2043	1
3138X1 UK 0	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		5,849	5,849	6,198	6,185	0	(336)	0	(336)	0	5,849	0	0	0	111	08/01/2043	1
3138X2 RR 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		62,933	62,933	63,060	63,059	0	(127)	0	(127)	0	62,933	0	0	0	880	08/01/2043	1
3138X2 YC 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		15,168	15,168	15,199	15,199	0	(31)	0	(31)	0	15,168	0	0	0	215	07/01/2043	1
3138X3 2Q 4	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		18,548	18,548	19,586	19,502	0	(954)	0	(954)	0	18,548	0	0	0	323	10/01/2043	1
3138X6 Y5 8	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		775,374	775,374	806,389	804,192	0	(28,818)	0	(28,818)	0	775,374	0	0	0	14,596	11/01/2043	1
3138X9 A8 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		29,261	29,261	30,417	30,372	0	(1,112)	0	(1,112)	0	29,261	0	0	0	554	10/01/2043	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138XB XY 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		251,480	251,480	268,769	267,523	0	(16,043)	0	(16,043)	0	251,480	0	0	0	5,194	12/01/2043	1
3138XF C4 5	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		2,943	2,943	3,076	3,059	0	(117)	0	(117)	0	2,943	0	0	0	56	04/01/2044	1
3138XH HD 6	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		22,117	22,117	23,202	23,140	0	(1,023)	0	(1,023)	0	22,117	0	0	0	416	12/01/2043	1
3138Y5 WF 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		1,508,418	1,508,418	1,615,628	0	0	(107,210)	0	(107,210)	0	1,508,418	0	0	0	23,529	12/01/2044	1
3138YE RQ 2	FNMA 30YR		06/08/2015	Various		12,311,215	12,369,460	12,608,152	0	0	(6,541)	0	(6,541)	0	12,601,610	0	(290,395)	(290,395)	71,950	04/01/2045	1
31402R UN 7	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		55,385	55,385	57,739	58,601	0	(3,216)	0	(3,216)	0	55,385	0	0	0	1,440	02/01/2035	1
31417E ZA 2	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		19,732	19,732	19,778	19,778	0	(46)	0	(46)	0	19,732	0	0	0	284	02/01/2043	1
31417G 2G 0	FNMA 30YR		05/01/2015	Various		8,132,887	7,772,916	7,903,764	7,894,201	0	(6,869)	0	(6,869)	0	7,887,332	0	245,555	245,555	121,466	07/01/2043	1
31417G QG 4	FNMA 30YR		05/01/2015	Various		1,810,834	1,732,752	1,765,634	1,764,471	0	(2,076)	0	(2,076)	0	1,762,395	0	48,439	48,439	26,796	05/01/2043	1
31417G TQ 9	FNMA 30YR		06/01/2015	SCHEDULED REDEMPTION		27,685	27,685	27,745	27,745	0	(60)	0	(60)	0	27,685	0	0	0	409	06/01/2043	1
31418A X6 0	FNMA 30YR		05/01/2015	Various		2,748,340	2,626,952	2,745,857	2,734,361	0	(5,188)	0	(5,188)	0	2,729,173	0	19,167	19,167	40,879	10/01/2043	1
31410G NB 5	FNMA 30YR 10/20 INT FIRST		06/01/2015	SCHEDULED REDEMPTION		113,843	113,843	113,808	113,805	0	39	0	39	0	113,843	0	0	0	3,371	10/01/2037	1
3138WQ JB 9	FNMA CONV LONG TERM 30YR OR LESS L		06/01/2015	SCHEDULED REDEMPTION		127,710	127,710	119,489	120,225	0	7,485	0	7,485	0	127,710	0	0	0	1,871	05/01/2043	1
31359S J3 5	FNMA_01-19		06/01/2015	SCHEDULED REDEMPTION		78,076	78,076	81,918	81,039	0	(2,964)	0	(2,964)	0	78,076	0	0	0	2,506	05/01/2031	1
31359S JT 8	FNMA_01-5		06/01/2015	SCHEDULED REDEMPTION		12,433	12,433	12,581	12,555	0	(122)	0	(122)	0	12,433	0	0	0	409	03/01/2031	1
31392C KP 8	FNMA_02-15		06/25/2015	SCHEDULED REDEMPTION		14,924	14,924	15,042	14,924	0	0	0	0	0	14,924	0	0	0	58	04/25/2032	1
31392F P9 2	FNMA_02-82		06/25/2015	SCHEDULED REDEMPTION		31,041	31,041	31,051	31,041	0	0	0	0	0	31,041	0	0	0	98	12/25/2032	1
31394A E2 8	FNMA_04-69		06/01/2015	SCHEDULED REDEMPTION		41,379	41,379	43,176	43,280	0	(1,901)	0	(1,901)	0	41,379	0	0	0	1,267	05/01/2033	1
31396X QJ 6	FNMA_07-89		06/25/2015	SCHEDULED REDEMPTION		65,560	65,560	65,202	65,219	0	341	0	341	0	65,560	0	0	0	233	09/25/2037	1
31397L TB 5	FNMA_08-49		06/01/2015	SCHEDULED REDEMPTION		142,480	142,480	149,453	150,291	0	(7,811)	0	(7,811)	0	142,480	0	0	0	3,394	04/01/2038	1
517840 S5 4	LAS VEGAS VALLEY NEV WTR DIST		04/01/2015	Various		(567,900)	0	0	6,849,130	0	(14,750)	0	(14,750)	0	0	0	(567,900)	(567,900)	567,900	06/01/2039	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						54,577,984	54,055,061	55,937,943	68,400,622	0	(866,094)	0	(866,094)	0	55,079,001	0	(501,016)	(501,016)	1,639,210	XXX	XXX
Bonds - Industrial and Miscellaneous																					
68245X AB 5	1011778 BC UNLIMITED LIABILITY CO	A	05/14/2015	JP MORGAN SECURITIES INC		88,110	88,000	88,000	0	0	0	0	0	0	88,000	0	110	110	0	01/15/2022	4FE
00764M DX 2	AABST_04-6		05/26/2015	Various		2,127	2,127	2,118	2,126	0	1	0	1	0	2,127	0	0	0	4	03/25/2035	1FM
00764M EL 7	AABST_05-1		04/08/2015	NOMURA SECURITIES INTL INC		680,656	683,111	659,202	667,260	0	1,697	0	1,697	0	668,957	0	11,699	11,699	1,350	03/25/2035	1FM
004421 PR 8	ACE_05-HE4		06/25/2015	SCHEDULED REDEMPTION		1,464,388	1,464,388	1,295,983	1,404,720	0	59,668	0	59,668	0	1,464,388	0	0	0	4,277	07/25/2035	1FM
004406 AA 2	ACE_06-GP1		06/25/2015	SCHEDULED REDEMPTION		24,870	24,870	24,870	24,870	0	0	0	0	0	24,870	0	0	0	51	02/25/2031	4FM
00817Y AF 5	AETNA INC		05/21/2015	JEFFERIES & CO. INC		1,656,850	1,300,000	1,364,363	1,356,271	0	(518)	0	(518)	0	1,355,753	0	301,097	301,097	38,756	06/15/2036	2FE
BHM0J0 KV 7	AFFINION GROUP INC		06/30/2015	Various		114,623	119,698	111,519	0	0	1,105	0	1,105	0	112,624	0	2,000	2,000	2,468	04/30/2018	4FE
BHM0TW PY 5	AIR MEDICAL GROUP HOLDINGS INC		04/28/2015	SINKING FUND TRANSACTION		1,382,100	1,355,000	1,344,169	919,969	0	689	0	689	0	1,346,358	0	35,742	35,742	49,144	05/22/2018	5FE
BHM1AD 4Z 5	AIR MEDICAL GROUP HOLDINGS INC		05/22/2015	MORGAN STANLEY & CO. LLC		86,215	86,000	85,785	0	0	0	0	0	0	85,785	0	430	430	0	04/01/2022	4FE
01449J AM 7	ALERE INC		06/19/2015	JEFFERIES & CO. INC		57,641	57,000	57,000	0	0	0	0	0	0	57,000	0	641	641	0	07/01/2023	5FE
02005N AR 1	ALLY FINANCIAL INC		04/10/2015	CREDIT SUISSE SECURITIES LLC		344,850	330,000	343,038	103,200	0	(730)	0	(730)	0	341,383	0	3,467	3,467	9,361	09/10/2018	3FE
36186C CA 9	ALLY FINANCIAL INC		04/09/2015	WELLS FARGO ADVISORS, LLC		131,515	116,000	137,315	133,272	0	(1,154)	0	(1,154)	0	132,118	0	(603)	(603)	2,681	12/31/2018	3FE
00165A AF 5	AMC ENTERTAINMENT INC		06/24/2015	Various		442,795	430,000	432,100	431,906	0	(158)	0	(158)	0	431,749	0	11,046	11,046	21,434	02/15/2022	4FE

Statement as of June 30, 2015 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02636P AA 0	AMERICAN GILSONITE CO.		06/05/2015	CREDIT SUISSE SECURITIES LLC.		136,220	156,000	147,420	0	0	1,008	0	1,008	0	148,428	0	(12,208)	(12,208)	13,683	09/01/2017	4FE
BHM139 98 7	AMSURG CORP.		06/30/2015	SINKING FUND TRANSACTION		850	850	846	0	0	0	0	0	0	846	0	4	4	6	07/08/2021	3FE
03761X AA 8	APID_07-5A - CLO		04/15/2015	SCHEDULED REDEMPTION		5,017,324	5,017,324	5,017,324	5,017,324	0	0	0	0	0	5,017,324	0	0	0	12,222	04/15/2021	1FE
BHM0YR 0E 1	ARDAGH HOLDINGS USA INC.		04/20/2015	CITIGROUP GLOBAL MARKETS, INC.		121,535	120,780	118,515	0	0	95	0	95	0	118,611	0	2,924	2,924	926	12/17/2019	4FE
04226Q AD 4	ARMORED AUTOGROUP INC.		06/15/2015	CALL TRANSACTION		392,000	392,000	388,525	389,673	0	(454)	0	(454)	0	389,219	0	2,781	2,781	40,692	11/01/2018	5FE
BHM0VK FD 5	BIOMET INC.		06/24/2015	SINKING FUND TRANSACTION		397,847	397,847	396,654	0	0	189	0	189	0	396,843	0	1,004	1,004	5,972	07/25/2017	4FE
073879 VF 2	BSABS_05-TC1		06/25/2015	SCHEDULED REDEMPTION		77,336	77,336	74,569	0	0	2,767	0	2,767	0	77,336	0	0	0	40	05/25/2035	3AM
07383F 7Y 8	BSCMS_05-PWR8		06/01/2015	SCHEDULED REDEMPTION		2,806,773	2,806,773	2,822,172	2,807,873	0	(1,100)	0	(1,100)	0	2,806,773	0	0	0	66,661	06/01/2041	1FM
13645R AL 8	CANADIAN PACIFIC RAILWAY CO.	A	04/18/2015	SCHEDULED REDEMPTION		55,148	55,148	55,148	55,148	0	0	0	0	0	55,148	0	0	0	1,070	10/18/2026	1
13645R AM 6	CANADIAN PACIFIC RAILWAY CO.	A	06/05/2015	SCHEDULED REDEMPTION		27,923	27,923	27,923	27,923	0	0	0	0	0	27,923	0	0	0	542	12/05/2026	1
14453E AC 6	CARR_06-RFC1		06/25/2015	SCHEDULED REDEMPTION		87,641	87,641	84,341	0	0	3,300	0	3,300	0	87,641	0	0	0	24	05/25/2036	4AM
17119R 10 2	CCART_13-AA IS - ABS		05/06/2015	Various		297,250	1,450	378,993	0	0	(19,256)	0	(19,256)	0	359,737	0	(62,487)	(62,487)	30,793	08/17/2020	6Z
14986D AF 7	CD_06-CD3		06/01/2015	SCHEDULED REDEMPTION		1,479,043	1,479,043	1,482,036	1,484,229	0	(5,186)	0	(5,186)	0	1,479,043	0	0	0	37,247	10/01/2048	1FM
12514A AE 1	CD_07-CD5		06/01/2015	SCHEDULED REDEMPTION		7,632	7,632	7,953	7,986	0	(354)	0	(354)	0	7,632	0	0	0	217	11/01/2044	1FM
15135D AJ 6	CECDO_07-14A - CLO	R	04/15/2015	SCHEDULED REDEMPTION		299,301	299,301	299,301	299,301	0	0	0	0	0	299,301	0	0	0	714	04/15/2021	1FE
17309D AD 5	CGCMT_06-C4		06/01/2015	SCHEDULED REDEMPTION		150,447	150,447	154,363	150,900	0	(453)	0	(453)	0	150,447	0	0	0	4,238	03/01/2049	1FM
17313K AF 8	CGCMT_08-C7		06/01/2015	SCHEDULED REDEMPTION		4,365	4,365	4,883	4,803	0	(438)	0	(438)	0	4,365	0	0	0	128	12/01/2049	1FM
16169P AA 5	CHASSIX INC.		05/01/2015	BANC OF AMERICA SECURITIES LLC.		1,107,455	1,388,000	1,085,370	818,210	(29,589)	(2,029)	0	(31,618)	0	1,048,891	0	58,564	58,564	0	08/01/2018	5Z
BHM1AP XM 5	CHEMOURS COMPANY LLC.		07/30/2015	JP MORGAN SECURITIES INC.		125,313	125,000	124,375	0	0	0	0	0	0	124,375	0	937	937	0	05/12/2022	3FE
165167 BW 6	CHESAPEAKE ENERGY CORP.		05/20/2015	DEUTSCHE BANK SECURITIES INC.		976,463	975,000	981,353	542,565	0	(1,177)	0	(1,177)	0	976,116	0	346	346	14,226	11/15/2035	3FE
170031 AB 4	CHIQUITA BRANDS INTERNATIONAL INC.		04/01/2015	Various		(20,674)	0	0	369,032	0	(373)	0	(373)	0	(0)	0	(20,674)	(20,674)	23,679	02/01/2021	4FE
172967 JL 6	CITIGROUP INC.		06/03/2015	CITIGROUP GLOBAL MARKETS, INC.		1,376,089	1,430,000	1,408,123	0	0	81	0	81	0	1,408,204	0	(32,115)	(32,115)	11,083	03/26/2025	2FE
179584 AM 9	CLAIRES STORES INC.		06/16/2015	Various		305,588	354,000	394,773	376,890	0	(4,140)	0	(4,140)	0	372,750	0	(67,162)	(67,162)	24,114	03/15/2019	5FE
17307G JH 2	CMLTI_04-OPT1		06/11/2015	Various		564,632	564,143	554,623	562,024	0	664	0	664	0	562,688	0	1,944	1,944	2,611	10/25/2034	1FM
17307G P5 1	CMLTI_05-HE4		06/25/2015	SCHEDULED REDEMPTION		210,027	210,027	187,384	194,919	0	15,108	0	15,108	0	210,027	0	0	0	508	10/25/2035	1FM
18975F AC 3	CNL LIFESTYLE PROPERTIES INC.		06/01/2015	CALL TRANSACTION		1,456,000	1,456,000	1,488,570	970,938	0	(4,404)	0	(4,404)	0	1,479,033	0	(23,033)	(23,033)	119,048	04/15/2019	4FE
20337Y AA 5	COMMSCOPE TECHNOLOGIES FINANCE		05/29/2015	OPPENHEIMER & CO., INC.		114,271	113,000	113,000	0	0	0	0	0	0	113,000	0	1,271	1,271	0	06/15/2025	4FE
BHM1AD 4U 6	COMMUNICATIONS SALES & LEASING INC		05/14/2015	BANC OF AMERICA SECURITIES LLC.		239,700	240,000	235,200	0	0	60	0	60	0	235,260	0	4,440	4,440	0	10/16/2022	3FE
206519 AA 8	CONCORDIA HEALTHCARE CORP.	I	04/13/2015	STERNE AGEE & LEACH, INC.		121,245	118,000	118,000	0	0	0	0	0	0	118,000	0	3,245	3,245	0	04/15/2023	5FE
BHM127 5H 6	CONNACHER OIL AND GAS LTD.	I	05/08/2015	HIMCO OPERATIONAL TRANSACTION		396,422	453,573	394,450	453,030	0	(5,260)	0	(5,260)	0	396,200	0	223	223	30,872	05/07/2018	4FE
BHM1AT UY 4	CONNACHER OIL AND GAS LTD.	I	06/19/2015	CREDIT SUISSE SECURITIES LLC.		142,778	147,193	128,679	0	0	980	0	980	0	129,659	0	13,118	13,118	1,392	08/31/2018	4FE
BHM1AT WV 8	CONNACHER OIL AND GAS LTD.	I	06/19/2015	CREDIT SUISSE SECURITIES LLC.		273,373	307,160	268,525	0	0	2,046	0	2,046	0	270,570	0	2,802	2,802	2,904	08/31/2018	4FE
22540V N4 0	CSFB_02-HE11		06/25/2015	SCHEDULED REDEMPTION		6,435	6,435	6,435	6,435	0	0	0	0	0	6,435	0	0	0	46	10/25/2032	1FM
12647P AK 4	CSMC_13-7		06/01/2015	SCHEDULED REDEMPTION		145,068	145,068	140,308	140,848	0	4,220	0	4,220	0	145,068	0	0	0	2,402	08/25/2043	1FM
126659 AA 9	CVS PASSTHROUGH TRUST		06/10/2015	SCHEDULED REDEMPTION		65,728	65,728	88,129	86,037	0	(20,309)	0	(20,309)	0	65,728	0	0	0	1,250	07/10/2031	2FE
12665U AA 2	CVS PASSTHROUGH TRUST		06/10/2015	SCHEDULED REDEMPTION		11,719	11,719	11,795	11,719	0	0	0	0	0	11,719	0	0	0	260	01/10/2036	2FE

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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 or Market Indicator (a)
19075C AD 5	CWCI_07-C2		06/01/2015	SCHEDULED REDEMPTION		114,608	114,608	126,517	118,334	0	(3,726)	0	(3,726)	0	114,608	0	0	0	3,158	04/01/2047	1FM
237266 AG 6	DARLING INGREDIENTS INC		05/05/2015	JANNEY MONTGOMERY SCOTT LLC		148,263	145,000	146,176	146,118	0	(70)	0	(70)	0	146,048	0	2,215	2,215	6,343	01/15/2022	4FE
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC		04/15/2015	OPPENHEIMER & CO., INC.		118,590	118,000	118,000	0	0	0	0	0	0	118,000	0	590	590	49	05/01/2025	4FE
23305Y BB 4	DBUBS_11-LC3A		06/01/2015	SCHEDULED REDEMPTION		7,834	7,834	7,912	7,858	0	(24)	0	(24)	0	7,834	0	0	0	188	08/10/2044	1FM
24713E AF 4	DELPHI CORP		04/01/2015	Various		(13,771)	0	0	160,292	0	(778)	0	(778)	0	0	0	(13,771)	(13,771)	13,771	05/15/2021	2FE
D1769@ AA 1	DEUTSCHE BOERSE AG	F	06/12/2015	MATURED		10,000,000	10,000,000	10,219,616	10,101,835	0	(101,835)	0	(101,835)	0	10,000,000	0	0	0	276,000	06/12/2015	1
23291A AA 5	DJO FINCO INC/DJO FINANCE LLC/DJO		04/24/2015	CREDIT SUISSE SECURITIES LLC		28,420	28,000	28,000	0	0	0	0	0	0	28,000	0	420	420	0	06/15/2021	5FE
262049 AA 7	DRILL RIGS HOLDINGS INC	F	04/30/2015	CITIGROUP GLOBAL MARKETS, INC		117,980	136,000	107,440	0	0	2,351	0	2,351	0	109,791	0	8,189	8,189	5,255	10/01/2017	4FE
26817L AC 5	DYNEGY FINANCE I INC / DYNEGY FINA		04/08/2015	EXCHANGE		912,918	870,000	912,942	0	0	(24)	0	(24)	0	912,918	0	0	0	29,668	11/01/2024	4FE
26818A AC 8	DYNEGY FINANCE I INC / DYNEGY FINA		04/06/2015	EXCHANGE		912,942	870,000	914,825	914,082	0	(1,140)	0	(1,140)	0	912,942	0	0	0	29,299	11/01/2024	4FE
26817R AL 2	DYNEGY INC		04/10/2015	EXCHANGE		912,894	870,000	912,918	0	0	(24)	0	(24)	0	912,894	0	0	0	30,036	11/01/2024	4FE
29273A AA 4	ENERGIZER SPINCO INC		05/18/2015	BANC OF AMERICA SECURITIES LLC		36,090	36,000	36,000	0	0	0	0	0	0	36,000	0	90	90	0	06/15/2025	3FE
29481# AC 7	ERGON INC		05/20/2015	SCHEDULED REDEMPTION		942,500	942,500	942,500	942,500	0	0	0	0	0	942,500	0	0	0	38,878	05/20/2018	2FE
26907Y AA 2	ESH HOSPITALITY INC		05/04/2015	DEUTSCHE BANK SECURITIES INC		48,480	48,000	48,000	0	0	0	0	0	0	48,000	0	480	480	0	05/01/2025	4FE
30066A AD 7	EXAMWORKS GROUP INC		04/09/2015	STERNE AGEE & LEACH, INC		60,328	59,000	59,000	0	0	0	0	0	0	59,000	0	1,328	1,328	0	04/15/2023	4FE
303250 A# 1	FAIR ISAAC CORP		05/07/2015	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,850	05/07/2015	3
31562Q AD 9	FIAT CHRYSLER AUTOMOBILES NV	F	04/09/2015	JP MORGAN SECURITIES INC		200,500	200,000	200,000	0	0	0	0	0	0	200,000	0	500	500	0	04/15/2023	4FE
BHM0X2 SW 7	FORTESCUE METALS GROUP LTD	R	04/24/2015	UBS SECURITIES LLC		271,294	311,833	298,634	201,690	0	617	0	617	0	299,334	0	(28,040)	(28,040)	4,774	06/30/2019	2FE
30280@ AA 4	FR-ENCLAVE LLC		04/07/2015	SCHEDULED REDEMPTION		21,445	21,445	21,445	21,445	0	0	0	0	0	21,445	0	0	0	557	09/30/2033	2
20173Q AE 1	GCCFC_07-GG9		06/01/2015	SCHEDULED REDEMPTION		93,461	93,461	101,923	100,191	0	(6,730)	0	(6,730)	0	93,461	0	0	0	2,544	03/01/2039	1FM
36155W AJ 5	GCI INC		05/18/2015	STERNE AGEE & LEACH, INC		238,380	232,000	229,924	0	0	20	0	20	0	229,944	0	8,436	8,436	2,215	04/15/2025	4FE
375558 BA 0	GILEAD SCIENCES INC		06/02/2015	CITIGROUP GLOBAL MARKETS, INC		2,284,125	2,250,000	2,242,824	2,242,838	0	47	0	47	0	2,242,885	0	41,240	41,240	54,938	02/01/2045	1FE
361849 F5 6	GMACC_04-C2		06/01/2015	SCHEDULED REDEMPTION		6,351	6,351	6,523	6,351	0	0	0	0	0	6,351	0	0	0	159	08/01/2038	1FM
38136G AC 5	GOLD4_07-4A - CLO		05/18/2015	SCHEDULED REDEMPTION		3,907,204	3,907,204	3,907,204	3,907,204	0	0	0	0	0	3,907,204	0	0	0	9,114	08/18/2022	1FE
398435 AA 5	GRIFOLS WORLDWIDE OPERATIONS LIMIT	F	05/27/2015	CONVERSION		223,000	223,000	223,000	223,000	0	0	0	0	0	223,000	0	0	0	7,675	04/01/2022	4FE
362341 G3 7	GSAMP_05-HE6		04/08/2015	NOMURA SECURITIES INTL INC		287,309	289,025	273,670	282,818	0	757	0	757	0	283,575	0	3,734	3,734	452	11/25/2035	1FM
402635 AD 8	GULFPORT ENERGY CORPORATION		05/08/2015	CREDIT SUISSE SECURITIES LLC		88,740	87,000	87,000	0	0	0	0	0	0	87,000	0	1,740	1,740	352	05/01/2023	4FE
413875 AQ 8	HARRIS CORPORATION		06/16/2015	RBC CAPITAL MARKETS, LLC		3,813,750	3,865,000	3,865,000	0	0	0	0	0	0	3,865,000	0	(51,250)	(51,250)	15,074	04/27/2020	2FE
197677 AH 0	HCA INC		04/09/2015	Various		85,126	87,000	77,891	77,893	0	0	0	0	0	77,893	0	7,233	7,233	2,668	11/15/2095	4FE
41283T AD 0	HDMOT_12-1 - ABS		04/16/2015	TD SECURITIES (USA) LLC		4,560,131	4,550,000	4,568,951	4,562,863	0	(3,691)	0	(3,691)	0	4,559,172	0	958	958	14,492	02/15/2018	1FE
437084 NC 6	HEAT_05-6		06/25/2015	SCHEDULED REDEMPTION		674,816	674,816	674,816	674,816	0	0	0	0	0	674,816	0	0	0	2,126	12/25/2035	1FM
45672N AD 3	INFOR US INC		04/29/2015	GOLDMAN SACHS & CO		125,203	122,000	122,000	0	0	0	0	0	0	122,000	0	3,203	3,203	727	05/15/2022	4FE
458140 AM 2	INTEL CORPORATION		05/18/2015	JP MORGAN SECURITIES INC		1,986,020	2,000,000	1,984,974	1,987,268	0	559	0	559	0	1,987,828	0	(1,808)	(1,808)	23,400	12/15/2022	1FE
45824T AC 9	INTELSAT JACKSON HOLDINGS SA	F	05/05/2015	SUNTRUST ROBINSON HUMPHREY, INC		153,098	149,000	162,410	157,738	0	(1,478)	0	(1,478)	0	156,260	0	(3,163)	(3,163)	6,091	10/15/2020	4FE
460146 CA 9	INTERNATIONAL PAPER COMPANY		06/12/2015	HIMCO OPERATIONAL TRANSACTION		11,748,157	9,920,000	12,114,958	11,116,188	0	(145,396)	0	(145,396)	0	10,970,792	0	777,365	777,365	387,748	06/15/2018	2FE
465349 AA 6	ITALICS MERGER SUB INC		06/02/2015	GOLDMAN SACHS & CO		114,130	113,000	113,000	0	0	0	0	0	0	113,000	0	1,130	1,130	0	07/15/2023	5FE

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										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 or Market Indicator (a)
BHM0TS JT 2	JC PENNEY CORPORATION INC.		06/30/2015	SINKING FUND TRANSACTION		1,504	1,504	1,491	585	0	1	0	1	0	1,493	0	11	11	37	05/15/2018	4FE
478115 AA 6	JOHNS HOPKINS UNIVERSITY		04/01/2015	Various		(796,319)	0	0	5,750,969	0	54	0	54	0	0	0	(796,319)	(796,319)	947,335	07/01/2019	1FE
46626L AE 0	JPMAC_05-OPT1		06/25/2015	SCHEDULED REDEMPTION		13,400	13,400	13,132	13,292	0	107	0	107	0	13,400	0	0	0	40	06/25/2035	1FM
46625M AN 9	JPMCC_01-CIBC		06/01/2015	SCHEDULED REDEMPTION		646,998	884,416	515,560	723,113	0	(76,116)	0	(76,116)	0	646,998	0	0	0	25,437	03/01/2033	1FM
46625Y UA 9	JPMCC_05-LDP4		06/01/2015	SCHEDULED REDEMPTION		921,536	921,536	906,345	921,051	0	485	0	485	0	921,536	0	0	0	21,842	10/01/2042	1FM
46628F AF 8	JPMCC_06-LDP7		04/01/2015	SCHEDULED REDEMPTION		77,733	77,733	77,395	77,686	0	46	0	46	0	77,733	0	0	0	1,914	04/01/2045	1FM
46629P AC 2	JPMCC_06-LDP9		06/01/2015	SCHEDULED REDEMPTION		139,481	139,481	140,476	140,218	0	(737)	0	(737)	0	139,481	0	0	0	3,837	05/01/2047	1FM
46629Y AC 3	JPMCC_07-CB18		06/01/2015	SCHEDULED REDEMPTION		36,908	36,908	41,792	39,032	0	(2,124)	0	(2,124)	0	36,908	0	0	0	996	06/01/2047	1FM
46630V AD 4	JPMCC_07-CB19		06/01/2015	SCHEDULED REDEMPTION		2,626	2,626	2,898	2,855	0	(229)	0	(229)	0	2,626	0	0	0	76	02/01/2049	1FM
46631Q AD 4	JPMCC_07-CB20		05/01/2015	SCHEDULED REDEMPTION		718,850	718,850	835,663	775,492	0	(56,642)	0	(56,642)	0	718,850	0	0	0	20,823	02/01/2051	1FM
46630J AC 3	JPMCC_07-LDPX		06/01/2015	SCHEDULED REDEMPTION		43,452	43,452	44,465	43,864	0	(412)	0	(412)	0	43,452	0	0	0	1,059	01/01/2049	1FM
BHM10T 33 3	KOOSHAREM LLC		06/30/2015	SINKING FUND TRANSACTION		930	930	923	924	0	1	0	1	0	924	0	6	6	8	04/04/2020	4FE
52108H BS 2	LBUBS_00-C4		04/23/2015	Various		5,652,636	5,619,750	4,588,015	4,726,146	0	174,982	0	174,982	0	4,901,128	0	751,508	751,508	150,515	07/11/2032	1FM
50180C AB 6	LBUBS_06-C7		06/11/2015	SCHEDULED REDEMPTION		1,354,312	1,354,312	1,362,089	1,354,312	0	0	0	0	0	1,354,312	0	0	0	35,717	11/11/2038	1FM
93114C AA 9	LEHMAN C.P. INC. WAL-MART LEASE-BK		06/10/2015	SCHEDULED REDEMPTION		53,732	53,732	57,035	56,334	0	(2,602)	0	(2,602)	0	53,732	0	0	0	2,208	01/10/2017	1
52736R BF 8	LEVI STRAUSS & CO.		04/20/2015	BANC OF AMERICA SECURITIES LLC		51,510	51,000	51,000	0	0	0	0	0	0	51,000	0	510	510	0	05/01/2025	3FE
534187 AZ 2	LINCOLN NATIONAL CORPORATION		06/15/2015	MATURED		3,284,000	3,284,000	3,279,632	3,283,562	0	438	0	438	0	3,284,000	0	0	0	70,606	06/15/2015	2FE
57643L NU 6	MABS_06-AB1		06/25/2015	SCHEDULED REDEMPTION		31,177	31,177	29,969	30,446	0	731	0	731	0	31,177	0	0	0	60	02/25/2036	1FM
55265A AH 4	MACCL_07-1A - CLO		04/27/2015	SCHEDULED REDEMPTION		4,881	4,881	4,754	4,771	0	110	0	110	0	4,881	0	0	0	18	07/26/2023	1FE
561233 AB 3	MALLINCKRODT INTERNATIONAL FINANCE	F	05/13/2015	NOMURA SECURITIES INTL INC.		69,530	68,000	68,000	0	0	0	0	0	0	68,000	0	1,530	1,530	304	04/15/2020	4FE
561233 AC 1	MALLINCKRODT INTERNATIONAL FINANCE	F	05/13/2015	GOLDMAN SACHS & CO.		86,538	86,000	86,000	0	0	0	0	0	0	86,000	0	538	538	434	04/15/2025	4FE
570506 AP 0	MARKWEST ENERGY PTNRS LP/MARKWE.		06/04/2015	HIMCO OPERATIONAL TRANSACTION		421,308	379,000	407,475	402,566	0	(2,463)	0	(2,463)	0	400,103	0	21,205	21,205	11,120	06/15/2022	3FE
565853 AA 6	MARRE_06-1A		06/25/2015	SCHEDULED REDEMPTION		2,548,763	2,548,763	2,548,763	2,548,763	0	0	0	0	0	2,548,763	0	0	0	5,848	05/25/2046	1FE
58174# AA 2	MCKINSEY & COMPANY INC.		05/26/2015	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	133,000	05/26/2015	1
60040# AA 0	MILLENNIUM PIPELINE CO LLC		06/30/2015	SCHEDULED REDEMPTION		136,014	136,014	136,014	136,014	0	0	0	0	0	136,014	0	0	0	3,625	06/30/2027	2FE
60040# AB 8	MILLENNIUM PIPELINE CO LLC		06/30/2015	SCHEDULED REDEMPTION		31,388	31,388	31,388	31,388	0	0	0	0	0	31,388	0	0	0	471	06/30/2032	2FE
56081# AH 3	MLB TRUST 2009 - ABS		06/10/2015	CALL TRANSACTION		12,092,228	11,796,184	12,226,406	12,074,234	0	(130,027)	0	(130,027)	0	11,944,206	0	148,022	148,022	468,984	12/10/2015	1
606935 AH 7	MLCFC_06-1		06/01/2015	SCHEDULED REDEMPTION		70,111	70,111	70,866	70,225	0	(114)	0	(114)	0	70,111	0	0	0	1,787	02/01/2039	1FM
55312V AD 0	MLCFC_06-4		05/01/2015	SCHEDULED REDEMPTION		85,533	85,533	92,038	90,354	0	(4,821)	0	(4,821)	0	85,533	0	0	0	1,869	12/01/2049	1FM
61166W AU 5	MONSANTO COMPANY		06/03/2015	DEUTSCHE BANK SECURITIES INC.		329,443	340,000	339,796	339,805	0	8	0	8	0	339,812	0	(10,369)	(10,369)	10,742	07/15/2024	1FE
61745M 6L 2	MSC_05-HQ6		06/01/2015	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,502,108	2,501,327	0	(1,327)	0	(1,327)	0	2,500,000	0	0	0	64,400	08/01/2042	1FM
61745M 6M 0	MSC_05-HQ6		06/01/2015	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,502,025	2,501,275	0	(1,275)	0	(1,275)	0	2,500,000	0	0	0	64,650	08/01/2042	1FM
61745M 6N 8	MSC_05-HQ6		06/01/2015	SCHEDULED REDEMPTION		279,035	279,035	279,278	279,188	0	(153)	0	(153)	0	279,035	0	0	0	7,258	08/01/2042	1FM
61756U AE 1	MSC_07-IQ16		06/01/2015	SCHEDULED REDEMPTION		89,737	89,737	104,276	97,206	0	(7,469)	0	(7,469)	0	89,737	0	0	0	2,688	12/01/2049	1FM
63860U AH 3	NATIONSTAR MORTGAGE LLC		04/21/2015	CREDIT SUISSE SECURITIES LLC		379,335	363,000	375,533	373,241	0	(797)	0	(797)	0	372,443	0	6,892	6,892	16,120	10/01/2020	4FE
639107 AA 9	NAUTQ_06_1A - CLO		04/15/2015	SCHEDULED REDEMPTION		758,772	758,772	758,772	758,772	0	0	0	0	0	758,772	0	0	0	1,887	04/15/2020	1FE

Statement as of June 30, 2015 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
639365 AG 0	NAVIOS MARITIME HOLDINGS INC/NAVIO	F	04/02/2015	Various		476,875	512,000	488,480	275,708	0	384	0	384	0	488,492	0	(11,617)	(11,617)	18,677	01/15/2022	4FE
64952W AW 3	NEW YORK LIFE GLOBAL FUNDING - ABS		05/04/2015	MATURED		1,000,000	1,000,000	997,280	999,801	0	199	0	199	0	1,000,000	0	0	0	15,000	05/04/2015	1FE
62940Q AA 3	NSG HOLDINGS LLC		06/15/2015	SCHEDULED REDEMPTION		4,490	4,490	4,861	4,864	0	(374)	0	(374)	0	4,490	0	0	0	174	12/15/2025	3FE
67073V AA 0	NYLIM_06-1A - CLO	R	05/08/2015	SCHEDULED REDEMPTION		924,553	924,553	924,553	924,553	0	0	0	0	0	924,553	0	0	0	2,223	08/08/2020	1FE
BHM0XJ 36 4	PATRIOT COAL CORP		06/30/2015	GOLDMAN SACHS & CO		202,814	338,023	331,862	332,846	0	652	0	652	0	333,498	0	(130,684)	(130,684)	15,400	11/25/2018	6FE
707886 F# 9	PENN WEST PETROLEUM LTD	A	06/30/2015	CALL TRANSACTION		653,098	653,098	653,098	653,098	0	0	0	0	0	653,098	0	0	0	610,625	03/16/2017	2
707886 G* 2	PENN WEST PETROLEUM LTD	A	06/30/2015	CALL TRANSACTION		914,337	914,337	914,337	914,337	0	0	0	0	0	914,337	0	0	0	860,212	03/16/2020	2
709599 AC 8	PENSKE TRUCK LEASING COMPANY LP /		05/11/2015	MATURED		10,000,000	10,000,000	10,218,230	10,089,618	0	(89,618)	0	(89,618)	0	10,000,000	0	0	0	156,250	05/11/2015	2FE
718172 BN 8	PHILIP MORRIS INTERNATIONAL INC		05/13/2015	BARCLAYS CAPITAL INC		2,668,033	2,660,000	2,652,605	2,652,949	0	924	0	924	0	2,653,873	0	14,161	14,161	17,364	11/09/2017	1FE
73664# AA 8	PORTLAND NATURAL GAS TRANSMISSION		06/30/2015	SCHEDULED REDEMPTION		94,909	94,909	94,909	94,909	0	0	0	0	0	94,909	0	0	0	2,800	12/31/2018	2
BHM129 Y5 6	POST HOLDINGS INC		05/22/2015	Various		0	0	0	0	0	83	0	83	0	16	0	(16)	(16)	2,357	06/02/2021	3FE
70069F CW 5	PPSI_04-MHQ1		06/25/2015	SCHEDULED REDEMPTION		113,486	113,486	104,361	109,149	0	4,337	0	4,337	0	113,486	0	0	0	700	12/25/2034	1FM
70069F EJ 2	PPSI_04-WHQ2		06/25/2015	SCHEDULED REDEMPTION		4,297	4,297	4,243	4,263	0	34	0	34	0	4,297	0	0	0	23	02/25/2035	1FM
70069F DK 0	PPSI_04-WWF1		06/25/2015	SCHEDULED REDEMPTION		32,529	32,529	31,947	32,322	0	207	0	207	0	32,529	0	0	0	184	12/25/2034	1FM
74840L AA 0	QUICKEN LOANS INC		06/01/2015	KEYBANC CAPITAL MARKETS, INC		82,205	82,000	82,000	0	0	0	0	0	0	82,000	0	205	205	367	05/01/2025	3FE
750236 AS 0	RADIAN GROUP INC		06/16/2015	GOLDMAN SACHS & CO		226,565	226,000	226,000	0	0	0	0	0	0	226,000	0	565	565	0	06/15/2020	4FE
76112B PW 4	RAMP_05-RS5		06/25/2015	SCHEDULED REDEMPTION		298,327	298,327	283,784	292,324	0	6,003	0	6,003	0	298,327	0	0	0	922	05/25/2035	1FM
76113A AF 8	RASC_06-KS1		04/08/2015	CREDIT SUISSE SECURITIES LLC		3,789,178	3,826,245	3,567,973	3,708,422	0	8,743	0	8,743	0	3,717,165	0	72,014	72,014	5,310	02/25/2036	1FM
749571 AC 9	RHP HOTEL PROPERTIES LP / RHP FINA		04/28/2015	STERNE AGEE & LEACH, INC		101,750	100,000	100,000	0	0	0	0	0	0	100,000	0	1,750	1,750	236	04/15/2023	4FE
BHM192 Z5 3	RIVERBED TECHNOLOGY INC		06/08/2015	MORGAN STANLEY & CO. LLC		154,721	153,000	152,235	0	0	3	0	3	0	152,238	0	2,483	2,483	0	02/25/2022	4FE
771196 AS 1	ROCHE HOLDINGS INC		04/01/2015	Various		(97,854)	0	5,268	1,202,020	0	(617)	0	(617)	0	2,421	0	(100,275)	(100,275)	228,492	03/01/2019	1FE
78573N AA 0	SABRE GLBL INC		04/28/2015	STERNE AGEE & LEACH, INC		95,093	93,000	93,000	0	0	0	0	0	0	93,000	0	2,093	2,093	236	04/15/2023	4FE
78571C AA 6	SABRE INC		04/29/2015	CALL TRANSACTION		260,000	260,000	278,090	277,566	0	(1,577)	0	(1,577)	0	275,990	0	(15,990)	(15,990)	27,534	05/15/2019	4FE
78386F AC 0	SACI FALABELLA	F	04/30/2015	MORGAN STANLEY & CO. LLC		520,625	500,000	499,660	499,665	0	9	0	9	0	499,674	0	20,951	20,951	11,424	01/27/2025	2FE
86358E UA 2	SAIL_05-6		06/25/2015	SCHEDULED REDEMPTION		1,580,021	1,580,021	1,311,191	1,480,187	0	99,835	0	99,835	0	1,580,021	0	0	0	6,593	07/25/2035	1FM
795435 AF 3	SALIX PHARMACEUTICALS LTD		05/04/2015	CALL TRANSACTION		464,000	464,000	471,855	232,593	0	(453)	0	(453)	0	471,446	0	(7,446)	(7,446)	71,118	01/15/2021	4FE
803071 AD 1	SAPPI PAPIER HOLDING GMBH	F	06/15/2015	CALL TRANSACTION		1,507,000	1,507,000	1,656,231	1,609,227	0	(16,788)	0	(16,788)	0	1,592,438	0	(85,438)	(85,438)	157,760	06/15/2019	3FE
86359A PY 3	SASC_03-BC2		06/25/2015	SCHEDULED REDEMPTION		65,107	65,107	63,540	64,513	0	594	0	594	0	65,107	0	0	0	510	02/25/2033	1FM
805564 SS 1	SAST_05-3		06/25/2015	SCHEDULED REDEMPTION		150,140	150,140	135,126	145,192	0	4,948	0	4,948	0	150,140	0	0	0	458	11/25/2035	1FM
L8038* AA 4	SBM BALEIA AZUL SARL	F	06/15/2015	SCHEDULED REDEMPTION		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	3,266	09/15/2027	3FE
81745J AA 6	SEMT_13-11		06/01/2015	SCHEDULED REDEMPTION		226,469	226,469	215,570	217,013	0	9,456	0	9,456	0	226,469	0	0	0	3,746	09/01/2043	1FM
81745D AE 1	SEMT_13-9		06/01/2015	SCHEDULED REDEMPTION		261,314	261,314	253,270	254,060	0	7,254	0	7,254	0	261,314	0	0	0	4,440	07/01/2043	1FM
78443C AF 1	SLMA_03-A - ABS		06/15/2015	SCHEDULED REDEMPTION		48,625	48,625	47,607	47,893	0	732	0	732	0	48,625	0	0	0	171	09/15/2020	1FE
78459W AE 1	SNAAC_14-1 - ABS		04/02/2015	DEUTSCHE BANK SECURITIES INC		503,340	500,000	504,322	0	0	(238)	0	(238)	0	504,083	0	(743)	(743)	5,280	04/15/2021	4AM
83367@ AA 9	SOCIETE GENRL (DAIRI CONCEPTS LTD)		06/28/2015	SCHEDULED REDEMPTION		373,365	373,365	373,365	373,365	0	0	0	0	0	373,365	0	0	0	9,626	08/05/2015	2
84519# AG 9	SOUTHWEST POWER POOL INC		06/30/2015	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	609	09/30/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
84860Y AA 6	SPMF_14-2A - ABS		06/01/2015	Various		5,641,517	5,147,375	5,175,102	5,173,261	0	(1,369)	0	(1,369)	0	5,171,892	0	469,626	469,626	112,979	03/01/2042	1FE
852061 AM 2	SPRINT NEXTEL CORP		06/24/2015	Various		514,515	430,000	539,613	538,002	0	(6,145)	0	(6,145)	0	531,857	0	(17,342)	(17,342)	30,507	11/15/2021	4FE
BHM0RQ 9G 7	STATS CHIPPAC LTD	F	06/24/2015	CAMBRIDGE INTL SECURITIES		200,250	200,000	203,400	202,820	0	(608)	0	(608)	0	202,212	0	(1,962)	(1,962)	6,975	03/20/2018	3FE
BHM0MD Y4 0	STOCKBRIDGE REAL ESTATE FUNDS/SBE		05/01/2015	Various		0	0	0	0	0	788	0	788	0	26	0	(26)	(26)	3,174	05/02/2017	4FE
86197@ AA 8	STONEHENGE CAPITAL FUND NEBRASKA I		06/15/2015	SCHEDULED REDEMPTION		75,715	75,715	75,715	75,715	0	0	0	0	0	75,715	0	0	0	3,060	03/01/2019	1FE
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA		04/30/2015	SCHEDULED REDEMPTION		542	542	542	542	0	0	0	0	0	542	0	0	0	15	01/31/2020	1FE
BHM0ZL 6E 7	SUNGARD AVAILABILITY SERVICES CAPI		06/30/2015	SINKING FUND TRANSACTION		80,616	80,616	69,091	0	0	685	0	685	0	69,776	0	10,840	10,840	1,725	03/11/2019	4FE
BHM0TS 3L 6	SUPERVALU INC		06/17/2015	SINKING FUND TRANSACTION		5,410	5,410	5,403	2,553	0	1	0	1	0	5,399	0	11	11	89	03/20/2019	3FE
84751P GY 9	SURF_05-BC3		06/25/2015	SCHEDULED REDEMPTION		7,526	7,526	7,465	7,516	0	10	0	10	0	7,526	0	0	0	22	06/25/2036	1FM
83611M PH 5	SVHE_06-OPT3		06/04/2015	Various		1,609,860	1,738,798	1,558,421	1,739,107	0	46	0	46	0	1,739,153	0	(129,293)	(129,293)	2,715	06/25/2036	1FM
87612E BA 3	TARGET CORPORATION		05/29/2015	Various		4,368,823	4,500,000	4,684,230	0	0	(1,089)	0	(1,089)	0	4,683,141	0	(314,319)	(314,319)	73,364	07/01/2042	1FE
88031V AA 7	TENASKA GATEWAY PARTNERS LTD		06/30/2015	SCHEDULED REDEMPTION		75,441	75,441	64,056	67,599	0	7,842	0	7,842	0	75,441	0	0	0	2,283	12/30/2023	2FE
87243V AA 3	TENET HEALTHCARE CORPORATION		06/19/2015	GOLDMAN SACHS & CO		191,126	189,000	188,055	0	0	2	0	2	0	188,057	0	3,069	3,069	284	06/15/2023	4FE
88732J AW 8	TIME WARNER CABLE INC		04/28/2015	BARCLAYS CAPITAL INC		1,050,850	1,000,000	979,200	988,210	0	683	0	683	0	988,893	0	61,957	61,957	37,500	02/01/2020	2FE
88732J BD 9	TIME WARNER CABLE INC		04/27/2015	Various		6,972,696	7,760,000	7,198,817	7,206,347	0	3,041	0	3,041	0	7,209,388	0	(236,692)	(236,692)	216,631	09/15/2042	2FE
962178 AM 1	TRI POINTE HOLDINGS INC		06/17/2015	EXCHANGE		547,782	555,000	547,410	235,741	0	191	0	191	0	547,782	0	0	0	16,484	06/15/2024	4FE
89566E A* 9	TRI-STATE GEN AND TRANS ASSOC. INC		04/08/2015	SCHEDULED REDEMPTION		1,714,286	1,714,286	1,714,286	1,714,286	0	0	0	0	0	1,714,286	0	0	0	51,429	04/08/2019	1
89675* AN 7	TRITON CONTAINER INTERNATIONAL LTD	F	04/30/2015	SCHEDULED REDEMPTION		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	18,210	04/30/2020	2
89675* AQ 0	TRITON CONTAINER INTERNATIONAL LTD	F	04/30/2015	SCHEDULED REDEMPTION		257,143	257,143	257,143	257,143	0	0	0	0	0	257,143	0	0	0	7,869	04/30/2020	2
897050 AB 6	TRONOX FINANCE LLC		05/11/2015	GOLDMAN SACHS & CO		228,705	237,000	235,890	72,492	0	28	0	28	0	235,871	0	(7,166)	(7,166)	11,290	08/15/2020	4FE
90261X HG 0	UBS AG (STAMFORD BRANCH)	E	06/10/2015	UBS SECURITIES LLC		10,009,400	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	9,400	9,400	17,310	09/26/2016	1FE
910047 AD 1	UNITED CONTINENTAL HOLDINGS INC		05/01/2015	CALL TRANSACTION		1,155,000	1,155,000	1,080,674	872,407	0	1,077	0	1,077	0	1,083,584	0	71,416	71,416	48,455	07/15/2028	4FE
911365 BC 7	UNITED RENTALS (NORTH AMERICA) INC		04/08/2015	GOLDMAN SACHS & CO		166,050	162,000	162,000	0	0	0	0	0	0	162,000	0	4,050	4,050	354	07/15/2023	3FE
92676X AA 5	VIKING CRUISES LTD	F	05/20/2015	WELLS FARGO ADVISORS, LLC		364,000	325,000	359,250	357,821	0	(2,556)	0	(2,556)	0	355,265	0	8,735	8,735	16,959	10/15/2022	4FE
924279 AE 2	VSAC_13-1 - ABS		06/29/2015	SCHEDULED REDEMPTION		25,183	25,183	25,183	25,183	0	0	0	0	0	25,183	0	0	0	110	04/30/2035	1FE
93677P AB 7	WASAT_06-1A - CLO	R	05/14/2015	SCHEDULED REDEMPTION		104,596	104,596	100,412	100,378	0	4,218	0	4,218	0	104,596	0	0	0	255	11/14/2022	1FE
92976B BN 1	WBCMT_05-C22		06/01/2015	SCHEDULED REDEMPTION		1,873,709	1,873,709	1,863,107	1,872,701	0	1,008	0	1,008	0	1,873,709	0	0	0	49,932	12/01/2044	1FM
92978P AE 9	WBCMT_06-C29		06/01/2015	SCHEDULED REDEMPTION		104,824	104,824	98,586	102,959	0	1,865	0	1,865	0	104,824	0	0	0	2,784	11/01/2048	1FM
66859G AA 5	WOODS_07-8A - CLO	R	04/28/2015	SCHEDULED REDEMPTION		10,167,492	10,167,492	10,167,492	10,167,492	0	0	0	0	0	10,167,492	0	0	0	24,903	07/28/2022	1FE
BHM0WL 5F 8	WP CPP HOLDINGS LLC		06/24/2015	SINKING FUND TRANSACTION		210,613	210,613	212,461	211,671	0	(689)	0	(689)	0	210,983	0	(370)	(370)	11,871	04/23/2021	5FE
98877D AC 9	ZF NORTH AMERICA CAPITAL INC		04/24/2015	CITIGROUP GLOBAL MARKETS, INC		223,110	222,000	219,824	0	0	0	0	0	0	219,824	0	3,286	3,286	0	04/29/2025	3FE
3899999. Total Bonds - Industrial and Miscellaneous						189,740,343	188,950,753	189,800,313	166,201,879	(29,589)	(300,960)	0	(330,549)	0	188,917,203	0	823,140	823,140	6,666,029	XXX	XXX
Bonds - Hybrid Securities																					
760715 AB 8	REPUBLIC NEW YORK CAPITAL I		06/26/2015	CALL TRANSACTION		2,053,339	2,000,000	1,922,120	1,945,288	0	1,373	0	1,373	0	1,946,661	0	106,678	106,678	109,793	11/15/2026	1AM
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II		06/04/2015	Various		10,289,925	13,414,000	8,853,240	8,853,240	0	0	0	0	0	8,853,240	0	1,436,685	1,436,685	206,008	01/01/9999	1AM
4899999. Total Bonds - Hybrid Securities						12,343,264	15,414,000	10,775,360	10,798,528	0	1,373	0	1,373	0	10,799,901	0	1,543,363	1,543,363	315,801	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399997. Total Bonds - Part 4						459,772,795	460,606,446	459,345,327	301,312,334	(29,589)	(1,421,979)	0	(1,451,568)	0	457,307,237	0	2,465,558	2,465,558	10,082,257	XXX	XXX
8399999. Total Bonds						459,772,795	460,606,446	459,345,327	301,312,334	(29,589)	(1,421,979)	0	(1,451,568)	0	457,307,237	0	2,465,558	2,465,558	10,082,257	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00724F 10 1	ADOBE SYSTEMS INCORPORATED		06/18/2015	GOLDMAN SACHS & CO.	10,642.000	844,746	XXX	786,869	773,019	23,286	0	0	23,286	0	786,869	0	57,877	57,877	0	XXX	U
G0177J 10 8	ALLERGAN ORD.	F	06/18/2015	GOLDMAN SACHS & CO.	5,952.000	1,801,595	XXX	1,569,848	0	0	0	0	0	0	1,569,848	0	231,747	231,747	0	XXX	U
G0083B 10 8	ALLERGAN PLC	F	06/15/2015	EXCHANGE	5,952.000	1,569,848	XXX	1,569,848	1,530,817	37,704	0	0	37,704	0	1,569,848	0	0	0	0	XXX	U
023135 10 6	AMAZON.COM INC.		06/18/2015	GOLDMAN SACHS & CO.	8,533.000	3,749,246	XXX	2,540,547	2,645,734	(107,586)	0	0	(107,586)	0	2,540,547	0	1,208,698	1,208,698	0	XXX	U
060505 10 4	BANK OF AMERICA CORP.		06/19/2015	GOLDMAN SACHS & CO.	710,000.000	12,190,476	XXX	10,926,900	12,701,900	(184,600)	0	0	(184,600)	0	10,926,900	0	1,263,576	1,263,576	71,000	XXX	L
084670 70 2	BERKSHIRE HATHAWAY INC CLASS B		06/18/2015	GOLDMAN SACHS & CO.	385,059.000	54,935,357	XXX	55,571,715	6,160,805	103,398	0	0	103,398	0	55,571,715	0	(636,358)	(636,358)	0	XXX	L
09062X 10 3	BIOGEN INC.		06/18/2015	GOLDMAN SACHS & CO.	5,319.000	2,135,805	XXX	1,881,351	1,804,516	75,753	0	0	75,753	0	1,881,351	0	254,454	254,454	0	XXX	U
151020 10 4	CELGENE CORPORATION		06/18/2015	GOLDMAN SACHS & CO.	18,007.000	2,105,340	XXX	2,097,462	2,013,256	83,151	0	0	83,151	0	2,097,462	0	7,878	7,878	0	XXX	U
25490A 30 9	DIRECTV		06/19/2015	GOLDMAN SACHS & CO.	263,811.000	24,480,119	XXX	22,450,316	980,664	(17,080)	0	0	(17,080)	0	22,450,316	0	2,029,803	2,029,803	0	XXX	U
256677 10 5	DOLLAR GENERAL CORPORATION		06/18/2015	GOLDMAN SACHS & CO.	6,833.000	535,151	XXX	487,114	482,810	4,029	0	0	4,029	0	487,114	0	48,037	48,037	1,503	XXX	L
278642 10 3	EBAY INC.		06/18/2015	GOLDMAN SACHS & CO.	25,439.000	1,543,865	XXX	1,463,498	1,426,458	35,839	0	0	35,839	0	1,463,498	0	80,367	80,367	0	XXX	U
28176E 10 8	EDWARDS LIFESCIENCES CORPORATION		06/18/2015	GOLDMAN SACHS & CO.	2,388.000	346,492	XXX	313,790	303,674	9,584	0	0	9,584	0	313,790	0	32,702	32,702	0	XXX	L
38259P 50 8	GOOGLE INC CLASS A		06/18/2015	GOLDMAN SACHS & CO.	6,399.000	3,558,930	XXX	3,293,075	3,393,571	(102,576)	0	0	(102,576)	0	3,293,075	0	265,855	265,855	0	XXX	U
38259P 70 6	GOOGLE INC CLASS C		06/18/2015	GOLDMAN SACHS & CO.	6,415.000	3,443,060	XXX	3,279,522	3,361,590	(97,706)	0	0	(97,706)	0	3,279,522	0	163,537	163,537	9,755	XXX	U
N59465 10 9	MYLAN NV	E	06/18/2015	GOLDMAN SACHS & CO.	8,425.000	611,265	XXX	478,793	0	0	0	0	0	0	478,793	0	132,472	132,472	0	XXX	U
80909# 10 0	SCITOR HOLDINGS INC.		05/06/2015	HIMCO OPERATIONAL TRANSACTION	8,958.330	221,063	XXX	189,413	188,417	996	0	0	996	0	189,413	0	31,650	31,650	0	XXX	U
741503 40 3	THE PRICELINE GROUP INC.		06/18/2015	GOLDMAN SACHS & CO.	1,181.000	1,386,421	XXX	1,304,514	1,345,448	(42,043)	0	0	(42,043)	0	1,304,514	0	81,907	81,907	0	XXX	U
910047 10 9	UNITED CONTINENTAL HOLDINGS INC.		06/18/2015	GOLDMAN SACHS & CO.	344,000.000	17,891,111	XXX	23,381,680	0	0	0	0	0	0	23,381,680	0	(5,490,569)	(5,490,569)	0	XXX	U
984332 10 6	YAHOO! INC.		06/19/2015	GOLDMAN SACHS & CO.	395,833.000	16,043,233	XXX	17,659,358	1,052,275	8,333	0	0	8,333	0	17,659,358	0	(1,616,125)	(1,616,125)	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						149,393,122	XXX	151,245,614	40,164,954	(169,517)	0	0	(169,517)	0	151,245,614	0	(1,852,492)	(1,852,492)	82,259	XXX	XXX
Common Stocks - Mutual Funds																					
41667G 82 1	HARTFORD PORTFOLIO DIVERSIF HLS		05/26/2015	HIMCO OPERATIONAL TRANSACTION	3,998,589.727	31,428,915	XXX	39,925,128	31,578,474	8,295,838	0	0	8,295,838	0	39,925,128	0	(8,496,213)	(8,496,213)	50,817	XXX	U
26200Q 10 5	DREYFUS INDEX		04/01/2015	DIRECT WITH ISSUER	0.000	32	XXX	0	0	0	0	0	0	0	0	0	32	32	0	XXX	L
354026 50 2	FRANKLIN MUTUAL		05/04/2015	DIRECT WITH ISSUER	21.567	660	XXX	470	470	0	0	0	0	0	470	0	191	191	0	XXX	L
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4		05/11/2015	DIRECT WITH ISSUER	2.844	121	XXX	111	111	0	0	0	0	0	111	0	10	10	0	XXX	L
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4		05/11/2015	DIRECT WITH ISSUER	73.429	1,898	XXX	1,614	1,614	0	0	0	0	0	1,614	0	284	284	1,280	XXX	L
416649 34 1	HARTFORD HIGH YIELD FUND - R4		04/01/2015	DIRECT WITH ISSUER	62.390	474	XXX	464	464	0	0	0	0	0	464	0	10	10	552	XXX	L
416649 39 0	HARTFORD SMALL COMPANY FUND		05/11/2015	DIRECT WITH ISSUER	5.713	139	XXX	124	124	0	0	0	0	0	124	0	16	16	0	XXX	L
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		05/11/2015	DIRECT WITH ISSUER	138.525	1,479	XXX	1,516	1,516	0	0	0	0	0	1,516	0	(37)	(37)	780	XXX	L
552981 46 6	MFS TOTAL RETURN FUND-R3		05/11/2015	DIRECT WITH ISSUER	47.089	569	XXX	533	533	0	0	0	0	0	533	0	35	35	14,910	XXX	L
880208 84 8	TEMPLETON GLOBAL		04/01/2015	DIRECT WITH ISSUER	35.079	438	XXX	461	461	0	0	0	0	0	461	0	(23)	(23)	115	XXX	L
9299999. Total Common Stocks - Mutual Funds						31,434,725	XXX	39,930,421	31,583,766	8,295,838	0	0	8,295,838	0	39,930,421	0	(8,495,695)	(8,495,695)	68,453	XXX	XXX
9799997 Total Common Stocks - Part 4						180,827,847	XXX	191,176,035	71,748,720	8,126,321	0	0	8,126,321	0	191,176,035	0	(10,348,187)	(10,348,187)	150,712	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
9799999. Total Common Stocks						180,827,847	XXX	191,176,035	71,748,720	8,126,321	0	0	8,126,321	0	191,176,035	0	(10,348,187)	(10,348,187)	150,712	XXX	XXX
9899999. Total Preferred and Common Stocks						180,827,847	XXX	191,176,035	71,748,720	8,126,321	0	0	8,126,321	0	191,176,035	0	(10,348,187)	(10,348,187)	150,712	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						640,600,642	XXX	650,521,362	373,061,054	8,096,732	(1,421,979)	0	6,674,753	0	648,483,272	0	(7,882,629)	(7,882,629)	10,232,969	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....16.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of 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																						
JAN17 SPX C @ 2250	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/12/2015	01/20/2017	0	128,944,375	2,250.0000	0	5,496,875	0	4,211,005		4,211,005	(1,285,870)	0	0	0	0		3
JAN17 SPX C @ 2250	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/12/2015	01/20/2017	0	128,944,375	2,250.0000	0	5,638,125	0	4,211,005		4,211,005	(1,427,120)	0	0	0	0		3
JAN17 SPX C @ 2250	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	03/13/2015	01/20/2017	0	252,730,975	2,250.0000	0	10,325,525	0	8,253,570		8,253,570	(2,071,955)	0	0	0	0		3
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	21,460,525	0	16,675,581	XXX	16,675,581	(4,784,944)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
NDX IDX PUT @ 1926.19 11/16/15	VAGLB Hedge - GMWB Derivatives	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2010	11/16/2015	0	197,854,245	1,926.1900	16,637,457	0	0	5,891		5,891	(135,197)	0	0	0	0		4
S&P IDX PUT @ 1206.55 11/13/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2010	11/13/2020	0	206,311,000	1,206.5500	29,862,110	0	0	10,895,783		10,895,783	(1,194,115)	0	0	0	0		4
S&P IDX PUT @ 1177.05 11/16/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/16/2010	11/16/2020	0	105,167,032	1,177.0500	15,030,030	0	0	5,246,504		5,246,504	(591,655)	0	0	0	0		4
S&P IDX PUT @ 1063.08 11/17/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/17/2010	11/17/2020	0	103,155,500	1,063.0800	12,402,600	0	0	4,028,069		4,028,069	(513,992)	0	0	0	0		4
EAFE IDX PUT @ 1463.21 11/18/15	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2015	0	119,759,705	1,463.2100	20,818,279	0	0	578,004		578,004	(1,846,125)	0	0	0	0		4
S&P IDX PUT @ 1064.12 11/23/20	VAGLB Hedge - GMWB Derivatives	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/23/2010	11/23/2020	0	226,942,100	1,064.1200	27,897,540	0	0	8,919,656		8,919,656	(1,130,456)	0	0	0	0		4
S&P IDX PUT @ 1320 02/05/21	VAGLB Hedge - GMWB Derivatives	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	02/07/2011	02/05/2021	0	185,679,900	1,320.0000	22,531,050	0	0	12,760,417		12,760,417	(1,144,444)	0	0	0	0		4
MSCI EAFE PUT @ 1474.23 08/07/15	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2012	08/07/2015	0	62,488,772	CI EAFE INDEX	10,475,000	0	0	13,240		13,240	(883,215)	0	0	0	0		4
S&P IDX PUT @ 1431.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	10/19/2012	10/21/2022	0	144,147,433	1,431.2500	30,380,002	0	0	15,366,883		15,366,883	(759,994)	0	0	0	0		3
S&P IDX PUT @ 1426.25 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/22/2012	10/21/2022	0	144,652,771	1,426.2500	30,400,002	0	0	15,311,286		15,311,286	(760,668)	0	0	0	0		3
S&P IDX PUT @ 1410.77 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/23/2012	10/21/2022	0	146,240,478	1,410.7700	30,749,999	0	0	15,138,702		15,138,702	(762,689)	0	0	0	0		3
S&P IDX PUT @ 1411.60 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/25/2012	10/21/2022	0	146,152,776	1,411.6000	29,899,861	0	0	15,147,893		15,147,893	(762,576)	0	0	0	0		3
S&P IDX PUT @ 1409.50 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/26/2012	10/21/2022	0	146,371,465	1,409.5000	30,249,672	0	0	15,124,541		15,124,541	(762,848)	0	0	0	0		3
S&P IDX PUT @ 1425.10 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022	0	144,768,429	1,425.1000	29,999,780	0	0	15,298,377		15,298,377	(760,816)	0	0	0	0		3
S&P IDX PUT @ 1412.30 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/05/2012	12/18/2020	0	146,081,598	1,412.3000	28,440,000	0	0	11,486,290		11,486,290	(977,607)	0	0	0	0		3
S&P IDX PUT @ 1431.68 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/06/2012	12/18/2020	0	144,104,623	1,431.6800	27,899,998	0	0	11,702,396		11,702,396	(975,394)	0	0	0	0		3
S&P IDX PUT @ 1381.80 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/09/2012	12/18/2020	0	149,306,239	1,381.8000	28,580,000	0	0	11,146,500		11,146,500	(980,372)	0	0	0	0		3
S&P IDX PUT @ 1370.00 11/18/22	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	11/14/2012	11/18/2022	0	150,590,525	1,370.0000	30,799,704	0	0	14,817,403		14,817,403	(766,730)	0	0	0	0		3
S&P IDX PUT @ 1350.00 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	11/15/2012	12/18/2020	0	152,822,955	1,350.0000	28,779,998	0	0	10,792,685		10,792,685	(982,287)	0	0	0	0		3

Statement as of June 30, 2015 of the **HARTFORD LIFE AND ANNUITY INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 1455.67 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023	0	141,729,261	1,455.6700	29,638,591	0	0	16,080,961		16,080,961	(759,938)	0	0	0	0		3
CLG6 PUT @ 35 01/14/2016	Bond Portfolio	D PART 1	G	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/30/2015	01/14/2016	0	85,806,000	35.0000	0	1,445,220	0	427,630		427,630	(1,017,590)	0	0	0	0		100/100
0099999. Total-Purchased Options-Hedging Other-Put Options										511,471,674	1,445,220	0	210,289,112	XXX	210,289,112	(18,468,707)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										511,471,674	22,905,745	0	226,964,692	XXX	226,964,692	(23,253,652)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	21,460,525	0	16,675,581	XXX	16,675,581	(4,784,944)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										511,471,674	1,445,220	0	210,289,112	XXX	210,289,112	(18,468,707)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										511,471,674	22,905,745	0	226,964,692	XXX	226,964,692	(23,253,652)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
S&P IDX PUT @ 712.55 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022	0	289,536,857	712.5500	(19,119,860)	0	0	(7,136,199)		(7,136,199)	901,530	0	0	0	0		3
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/07/2012	10/21/2022	0	288,835,400	700.0000	(18,760,000)	0	0	(6,486,212)		(6,486,212)	841,112	0	0	0	0		3
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/08/2012	10/21/2022	0	288,835,400	700.0000	(18,862,200)	0	0	(6,486,212)		(6,486,212)	841,112	0	0	0	0		3
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/21/2012	10/21/2022	0	288,835,400	700.0000	(17,788,400)	0	0	(6,573,799)		(6,573,799)	1,208,176	0	0	0	0		3
S&P IDX PUT @ 727.84 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023	0	283,458,523	727.8400	(17,708,687)	0	0	(7,386,545)		(7,386,545)	694,924	0	0	0	0		3
0519999. Total-Written Options-Hedging Other-Put Options										(92,239,147)	0	0	(34,068,968)	XXX	(34,068,968)	4,486,854	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(92,239,147)	0	0	(34,068,968)	XXX	(34,068,968)	4,486,854	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(92,239,147)	0	0	(34,068,968)	XXX	(34,068,968)	4,486,854	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(92,239,147)	0	0	(34,068,968)	XXX	(34,068,968)	4,486,854	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
SWP: 0.36%(3ML) 10/26/15	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	06/12/2014	10/26/2015	0	20,000,000	0.36%(3ML)	0	0	9,305	0		2,733	0	0	0	0	56,858		96/97
SWP: 0.73%(3ML) 10/25/16	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	06/12/2014	10/25/2016	0	35,000,000	0.73%(3ML)	0	0	82,435	0		49,717	0	0	0	0	201,310		97/99
SWP: 1.17%(3ML) 10/25/17	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	06/12/2014	10/25/2017	0	35,000,000	1.17%(3ML)	0	0	158,127	0		123,922	0	0	0	0	266,741		97/100
SWP: 1.55%(3ML) 10/25/18	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	06/12/2014	10/25/2018	0	25,000,000	1.55%(3ML)	0	0	160,851	0		169,995	0	0	0	0	227,874		97/100
SWP: 3ML(1.04%) 03/19/18	44891AAA5 - HYUNDAI CAPITAL AMERICA	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	04/27/2015	03/19/2018	0	18,720,000	3ML(1.04%)	0	0	(26,236)	0		51,734	0	0	0	0	154,385		99/100
SWP: 3ML(0.77%) 04/24/17	63743HEM0 - NATIONAL RURAL UTILITIES COO	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	04/27/2015	04/24/2017	0	19,750,000	3ML(0.77%)	0	0	(16,675)	0		16,095	0	0	0	0	133,191		95/96
SWP: 3ML(1.39%) 09/29/19	20451PKN5 - COMPASS BANK	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	04/27/2015	09/29/2019	0	4,150,000	3ML(1.39%)	0	0	(8,284)	0		34,395	0	0	0	0	42,788		98/100
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	359,523	0	XXX	448,592	0	0	0	0	1,083,146	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CSWP: ZERO JPY(USD) 10/30/15	Liability	N/A	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/30/2009	10/30/2015	0	222,022,086	%(USD 0.00%)	0	0	0	0		(93,157,103)	0	0	0	0	641,800		100/100
CSWP: ZERO JPY(USD) 10/31/16	Liability	N/A	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	01/29/2009	10/31/2016	0	221,762,815	%(USD 0.00%)	0	0	0	0		(93,376,452)	0	0	0	0	1,283,414		100/100
CSWP: ZERO JPY(USD) 10/31/17	Liability	N/A	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	01/29/2009	10/31/2017	0	221,762,815	%(USD 0.00%)	0	0	0	0		(93,620,041)	0	0	0	0	1,696,060		100/100
CSWP: ZERO JPY(USD) 10/31/18	Liability	N/A	D	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	01/29/2009	10/31/2018	0	221,762,815	%(USD 0.00%)	0	0	0	0		(92,438,568)	0	0	0	0	2,026,349		100/100
CSWP: ZERO JPY(USD) 10/31/19	Liability	N/A	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/28/2009	10/31/2019	0	222,269,574	%(USD 0.00%)	0	0	0	0		(84,977,286)	0	0	0	0	2,315,161		100/100

SCHEDULE DB - PART A - SECTION 1

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0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	(457,569,450)	0	0	0	0	7,962,783	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	359,523	0	XXX	(457,120,858)	0	0	0	0	9,045,929	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	0	66,000,000	3ML(5.66%)	0	0	(1,783,154)	(13,921,848)		(13,921,848)	996,945	0	0	0	804,632		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	06/14/2006	06/16/2021	0	46,500,000	3ML(5.63%)	0	0	(1,248,064)	(9,752,370)		(9,752,370)	697,001	0	0	0	567,944		1
SWP: 4.30%(3ML) 06/16/21	OFFSET	OFFSET	C	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2008	06/16/2021	0	46,500,000	4.30%(3ML)	0	0	938,839	6,217,469		6,217,469	(423,655)	0	0	0	567,944		1
SWP: ZERO 2.50%(3ML) 12/22/23	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	12/18/2008	12/22/2023	0	135,000,000	2.50%(3ML)	0	0	1,782,178	2,151,403		2,151,403	(1,913,578)	0	0	0	1,966,201		4
SWP: ZERO 2.39%(3ML) 01/16/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/08/2009	01/16/2019	0	600,000,000	2.39%(3ML)	(71,257,453)	0	7,448,759	24,563,988		24,563,988	1,354,074	0	0	0	5,652,978		4
SWP: ZERO 4.37%(3ML) 10/27/34	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2034	0	30,000,000	4.37%(3ML)	0	0	781,171	12,964,547		12,964,547	(2,719,462)	0	0	0	659,654		4
SWP: 3ML(3.26%) 03/15/17	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	03/11/2010	03/15/2017	0	300,000,000	3ML(3.26%)	0	0	(4,494,562)	(12,605,241)		(12,605,241)	2,356,563	0	0	0	1,961,269		4
SWP: 3ML(3.75%) 03/26/20	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	03/24/2010	03/26/2020	0	100,000,000	3ML(3.75%)	0	0	(1,740,860)	(9,271,727)		(9,271,727)	544,731	0	0	0	1,088,860		4
SWP: 3.76%(3ML) 06/08/21	OFFSET	OFFSET	C	UNION BANK OF SWITZE BFM8T61CT2L1QCEMIK50	04/30/2010	06/08/2021	0	66,000,000	3.76%(3ML)	0	0	1,156,154	6,779,292		6,779,292	(442,449)	0	0	0	804,632		1
SWP: ZERO 3.66%(3ML) 11/16/25	VAGLB Hedge - GMWB Derivatives	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	11/12/2010	11/16/2025	0	100,000,000	3.66%(3ML)	0	0	1,991,963	14,790,634		14,790,634	(3,094,813)	0	0	0	1,611,602		4
SWP: 3ML(2.14%) 11/15/21	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/23/2011	11/15/2021	0	7,055,000	3ML(2.14%)	0	0	(66,537)	(47,890)		(47,890)	4,772	0	0	0	89,125		1
SWP: 3ML(1.51%) 10/01/17	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/23/2011	10/01/2017	0	10,450,000	3ML(1.51%)	0	0	(64,801)	(120,345)		(120,345)	(31,967)	0	0	0	78,506		1
SWP: 1.56%(3ML) 11/15/21	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2012	11/15/2021	0	7,055,000	1.56%(3ML)	0	0	45,941	(202,461)		(202,461)	13,301	0	0	0	89,125		1
SWP: 0.87%(3ML) 10/01/17	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/19/2012	10/01/2017	0	10,450,000	0.87%(3ML)	0	0	31,361	(29,133)		(29,133)	64,473	0	0	0	78,506		1
SWP: 1.55%(3ML) 07/27/22	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/25/2012	07/27/2022	0	250,000,000	1.55%(3ML)	0	0	1,611,788	(10,079,450)		(10,079,450)	(369,065)	0	0	0	3,325,905		4
SWP: 3ML(1.68%) 10/02/22	VAGLB Hedge - GMWB Derivatives	N/A	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2012	10/02/2022	0	250,000,000	3ML(1.68%)	0	0	(1,768,086)	8,587,020		8,587,020	652,275	0	0	0	3,368,747		4
SWP: 3ML(2.05%) 03/20/23	VAGLB Hedge - GMWB Derivatives	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/18/2013	03/20/2023	0	200,000,000	3ML(2.05%)	0	0	(1,785,227)	2,782,592		2,782,592	1,158,024	0	0	0	2,779,573		4
SWP: 3ML(1.69%) 01/29/19	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	01/27/2014	01/29/2019	0	200,000,000	3ML(1.69%)	0	0	(1,431,118)	(1,920,506)		(1,920,506)	(1,124,122)	0	0	0	1,893,753		4
SWP: 3ML(2.30%) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024	0	250,000,000	3ML(2.30%)	0	0	(2,551,990)	897,933		897,933	2,525,618	0	0	0	3,679,706		4
SWP: 2.60%(3ML) 02/26/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024	0	165,000,000	2.60%(3ML)	0	0	1,931,813	3,379,058		3,379,058	(1,885,323)	0	0	0	2,428,606		4
SWP: 3ML(2.30%) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024	0	250,000,000	3ML(2.30%)	0	0	(2,551,342)	901,120		901,120	2,527,788	0	0	0	3,680,288		4
SWP: 2.60%(3ML) 02/27/24	VAGLB Hedge - GMWB Derivatives	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024	0	150,000,000	2.60%(3ML)	0	0	1,755,805	3,070,994		3,070,994	(1,715,235)	0	0	0	2,208,173		4
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	30,000,000	3ML(2.81%)	0	0	(382,261)	(1,134,397)		(1,134,397)	329,956	0	0	0	444,695		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	2,000,000	3ML(2.81%)	0	0	(25,484)	(75,626)		(75,626)	21,997	0	0	0	29,646		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024	0	9,000,000	3ML(2.81%)	0	0	(114,678)	(340,319)		(340,319)	98,987	0	0	0	133,408		1
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	04/11/2024	0	24,000,000	3ML(2.69%)	0	0	(291,289)	(671,362)		(671,362)	251,352	0	0	0	355,756		1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.05/07/2014	.04/11/2024	0	1,000,000	3ML(2.69%)..	0	0	(12,137)	(27,973)		(27,973)	10,473	0	0	0	14,823		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.05/15/2014	.04/11/2024	0	25,000,000	2.57%(3ML)..	0	0	288,926	463,505		463,505	(249,229)	0	0	0	370,579		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.05/15/2014	.04/11/2024	0	1,000,000	2.57%(3ML)..	0	0	11,557	18,540		18,540	(9,969)	0	0	0	14,823		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/02/2014	.04/11/2024	0	29,000,000	2.60%(3ML)..	0	0	339,286	604,878		604,878	(292,696)	0	0	0	429,872		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/02/2014	.04/11/2024	0	2,000,000	2.60%(3ML)..	0	0	23,399	41,716		41,716	(20,186)	0	0	0	29,646		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/02/2014	.04/11/2024	0	9,000,000	2.60%(3ML)..	0	0	105,296	187,721		187,721	(90,837)	0	0	0	133,408		1
SWP: 3.35%(3ML) 07/15/34	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88.	.07/11/2014	.07/15/2034	0	50,000,000	3.35%(3ML)..	0	0	771,912	4,002,979		4,002,979	(1,832,009)	0	0	0	1,091,295		4
SWP: 3.20%(3ML) 03/17/25	VAGLB Hedge - GMWB Derivatives	N/A	A	CME LCZ7XYGSLJUHFXXNXD88.	.03/13/2015	.03/17/2025	0	75,000,000	3.20%(3ML)..	0	0	633,197	5,123,417		5,123,417	5,123,417	0	0	0	1,169,167		4
SWP: 2.98%(3ML) 06/12/45	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/10/2015	.06/12/2045	0	7,700,000	2.98%(3ML)..	0	0	10,971	78,058		78,058	78,058	0	0	0	210,777		2
SWP: 3.04%(3ML) 06/30/45	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/26/2015	.06/30/2045	0	1,900,000	3.04%(3ML)..	0	0	146	41,403		41,403	41,403	0	0	0	52,053		2
SWP: 3.06%(3ML) 06/30/45	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88.	.06/26/2015	.06/30/2045	0	2,600,000	3.06%(3ML)..	0	0	201	67,526		67,526	67,526	0	0	0	71,230		2
0919999. Total-Swaps-Hedging Other-Interest Rate										(71,257,453)	0	1,349,074	37,515,142	XXX	37,515,142	2,704,138	0	0	0	43,936,910	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	.09/15/2008	.02/17/2051	0	16,676,045	EVENT(0.35%)	1,992,438	0	(29,345)	31,684		31,684	(43,358)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	.09/15/2008	.02/17/2051	0	16,676,045	EVENT(0.35%)	1,992,438	0	(29,345)	31,684		31,684	(43,358)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	.09/15/2008	.02/15/2051	0	16,231,954	EVENT(0.35%)	1,978,741	0	(28,564)	86,029		86,029	(25,971)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	.09/15/2008	.02/15/2051	0	16,231,954	EVENT(0.35%)	1,978,741	0	(28,564)	86,029		86,029	(25,971)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.09/19/2008	.02/15/2051	0	16,231,954	REDIT EVENT)	(1,453,015)	0	28,564	(86,029)		(86,029)	25,971	0	0	0	16,231,954	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.09/19/2008	.02/15/2051	0	16,231,954	REDIT EVENT)	(1,453,015)	0	28,564	(86,029)		(86,029)	25,971	0	0	0	16,231,954	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32TWEFA76.	.09/19/2008	.02/17/2051	0	16,676,045	REDIT EVENT)	(1,395,087)	0	29,345	(31,684)		(31,684)	43,358	0	0	0	16,676,045	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32TWEFA76.	.09/19/2008	.02/17/2051	0	16,676,045	REDIT EVENT)	(1,395,087)	0	29,345	(31,684)		(31,684)	43,358	0	0	0	16,676,045	1	1
CDS: GOVT OF JAPAN (JGB) REC 1.00%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32TWEFA76.	.04/11/2012	.06/20/2017	0	25,000,000	REDIT EVENT)	(61,620)	0	125,694	418,245		418,245	(16,813)	0	0	0	25,000,000	1	1
CDS: GOVT OF JAPAN (JGB) PAY 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.09/14/2012	.06/20/2017	0	25,000,000	EVENT(1.00%)	(430,544)	0	(125,694)	(418,245)		(418,245)	16,813	0	0	0	0	1	1
CDS: GOVT OF JAPAN (JGB) REC 1.00%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32TWEFA76.	.11/19/2012	.12/20/2017	0	15,000,000	REDIT EVENT)	199,911	0	75,417	302,271		302,271	11,412	0	0	0	15,000,000	1	1
CDS: GOVT OF JAPAN (JGB) PAY 1.00%	OFFSET	OFFSET	B	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.02/28/2013	.12/20/2017	0	15,000,000	EVENT(1.00%)	(224,667)	0	(52,027)	(302,271)		(302,271)	(34,801)	0	23,389	0	0	1	1
CDS: CANADIAN NATURAL RES (CNQCN) PAY 1.00%	Bond Portfolio	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02..	.04/06/2015	.06/20/2020	0	200,000	EVENT(1.00%)	0	1,946	(560)	1,570		1,570	(289)	0	(87)	0	0	2	100/97
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio	D PART 1	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.04/06/2015	.06/20/2020	0	200,000	EVENT(1.00%)	0	20,010	(1,370)	15,863		15,863	(3,250)	0	(897)	0	0	2	99/96
CDS: TRANSOCEAN INC (RIG) PAY 1.00%	Bond Portfolio	D PART 1	B	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	.04/06/2015	.06/20/2020	0	200,000	EVENT(1.00%)	0	52,712	(2,836)	43,341		43,341	(7,007)	0	(2,364)	0	0	3	99/98
CDS: CANADIAN NATURAL RES (CNQCN) PAY 1.00%	Bond Portfolio	D PART 1	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.05/06/2015	.06/20/2020	0	500,000	EVENT(1.00%)	0	(2,658)	(686)	3,924		3,924	6,504	0	78	0	0	2	100/97
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio	D PART 1	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.05/06/2015	.06/20/2020	0	500,000	EVENT(1.00%)	0	32,625	(1,720)	39,657		39,657	7,988	0	(956)	0	0	2	98/96

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of 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)
CDS: TRANSOCEAN INC (RIG) PAY 1.00%	Bond Portfolio	D PART 1	B	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	.05/06/2015	.06/20/2020	0	500,000	EVENT(1.00%)	0	109,030	(3,958)	108,352		108,352	2,516	0	(3,195)	0	0	3	100/98
0929999. Total-Swaps-Hedging Other-Credit Default										1,729,234	213,665	12,260	212,705	XXX	212,705	(16,928)	0	15,968	0	105,815,997	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
CSWP: USD 6.02%(AUD 3MBBR) 06/27/16	Q2594#AK2 - COCA-COLA AMATIL SEN UNSECUR	D PART 1	D	HSBC BANK USA 1IE8VN30JCEQV1H4R804	.05/25/2006	.06/27/2016	0	30,000,000	6(AUD 3MBBR)	0	0	452,885	1,085,361		1,085,361	0	1,045,883	0	0	149,588		100/100
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	452,885	1,085,361	XXX	1,085,361	0	1,045,883	0	0	149,588	XXX	XXX
Swaps - Hedging Other - Total Return																						
TRSWP: 3ML(SPTR IDX) 10/30/15	VAGLB Hedge - GMWB Derivatives	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	.10/31/2014	.10/31/2015	0	105,648,840	3ML(SPTR IDX)	0	0	0	869,958		869,958	3,332,521	0	0	0	306,649		4
TRSWP: 3ML(EAFE IDX) 12/19/15	VAGLB Hedge - GMWB Derivatives	N/A	E	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.12/19/2014	.12/19/2015	0	67,520,174	3ML(EAFE IDX)	0	0	0	1,389,485		1,389,485	1,190,882	0	0	0	231,751		4
0949999. Total-Swaps-Hedging Other-Total Return										0	0	0	2,259,443	XXX	2,259,443	4,523,404	0	0	0	538,399	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.23%) 06/30/57	VAGLB Hedge - GMWB Derivatives	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	.06/18/2007	.06/30/2057	0	3,246,286,129	GMWB (0.23%)	0	0	(3,926,415)	68,779,064		68,779,064	(5,058,514)	0	0	0	105,229,426		4
SWP: DIVIDEND SWAP 01/04/17	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.01/12/2012	.01/04/2017	0	1,725,000	0.00%(0.00%)	0	0	0	(538,174)		(538,174)	80,849	0	0	0	10,626		4
SWP: DIVIDEND SWAP 01/03/18	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.01/12/2012	.01/03/2018	0	1,795,000	0.00%(0.00%)	0	0	0	(520,961)		(520,961)	(77,161)	0	0	0	14,233		4
SWP: DIVIDEND SWAP 01/03/19	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.01/12/2012	.01/03/2019	0	1,875,000	0.00%(0.00%)	0	0	0	(465,604)		(465,604)	(66,881)	0	0	0	17,577		4
SWP: DIVIDEND SWAP 01/06/20	VAGLB Hedge - GMWB Derivatives	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.02/22/2012	.01/06/2020	0	4,135,000	0.00%(0.00%)	0	0	0	(697,144)		(697,144)	(88,910)	0	0	0	43,972		4
SWP: DIVIDEND SWAP 01/03/18	VAGLB Hedge - GMWB Derivatives	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	.05/17/2012	.01/03/2018	0	3,850,000	0.00%(0.00%)	0	0	0	(788,928)		(788,928)	(151,355)	0	0	0	30,529		4
SWP: SPX VARIANCE SWP 12/15/17	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.06/01/2012	.12/15/2017	0	1,000,000	SPX(0.00%)	0	0	0	(12,228,571)		(12,228,571)	(1,515,952)	0	0	0	7,847		4
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.06/21/2012	.12/20/2019	0	1,500,000	SPX(0.00%)	0	0	0	(15,085,614)		(15,085,614)	(2,138,073)	0	0	0	15,869		4
SWP: DIVIDEND SWAP 01/03/19	VAGLB Hedge - Macro Hedge	N/A	E	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.02/19/2013	.01/03/2019	0	4,510,000	0.00%(0.00%)	0	0	0	(208,149)		(208,149)	(124,127)	0	0	0	42,278		3
SWP: DIVIDEND SWAP 01/03/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	.02/19/2013	.01/03/2020	0	4,690,000	0.00%(0.00%)	0	0	0	(183,013)		(183,013)	(82,383)	0	0	0	49,828		3
SWP: DIVIDEND SWAP 01/06/21	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	.02/22/2013	.01/06/2021	0	4,795,000	0.00%(0.00%)	0	0	0	(193,459)		(193,459)	(11,017)	0	0	0	56,359		3
0959999. Total-Swaps-Hedging Other-Other										0	0	(3,926,415)	37,869,446	XXX	37,869,446	(9,233,525)	0	0	0	105,518,544	XXX	XXX
0969999. Total-Swaps-Hedging Other										(69,528,219)	213,665	(2,112,196)	78,942,097	XXX	78,942,097	(2,022,911)	1,045,883	15,968	0	255,959,438	XXX	XXX
Swaps - Replications - Credit Default																						
CDS: CMBX.NA.AS.7 REC 1.00%	12574#BB2 - BOND WITH CREDIT DEFAULT SW		B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	.06/18/2014	.01/17/2047	0	5,000,000	REDIT EVENT)	(30,776)	0	26,167	(29,799)		(74,000)	0	0	472	0	5,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#BM8 - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	.06/23/2014	.01/17/2047	0	5,000,000	REDIT EVENT)	(111,361)	0	14,557	(107,875)		(150,500)	0	0	1,710	0	5,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#BE6 - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	.06/23/2014	.01/17/2047	0	5,000,000	REDIT EVENT)	(111,361)	0	14,557	(107,875)		(150,500)	0	0	1,710	0	5,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#CK1 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	.08/15/2014	.01/17/2047	0	8,000,000	REDIT EVENT)	(234,529)	0	24,173	(228,238)		(240,800)	0	0	3,618	0	8,000,000	1	
CDS: CMBX.NA.AAA.6 REC 0.50%	12574#CS4 - BOND WITH CREDIT DEFAULT SW		B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	.08/29/2014	.05/11/2063	0	9,000,000	REDIT EVENT)	(183,885)	0	25,013	(180,748)		(173,700)	0	0	1,888	0	9,000,000	1	

SCHEDULE DB - PART A - SECTION 1

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CDS: CMBX.NA.AAA.7 REC 0.50%	12574#CT2 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	09/11/2014	01/17/2047	0	5,000,000	REDIT EVENT)	(155,357)	0	15,249	(151,502)		(150,500)	0	0	2,401	0	5,000,000	1	
CDS: CMBX.NA.AS.7 REC 1.00%	12574#CR6 - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	09/11/2014	01/17/2047	0	6,000,000	REDIT EVENT)	(90,632)	0	32,234	(88,383)		(88,800)	0	0	1,401	0	6,000,000	1	
CDS: CMBX.NA.A.7 REC 2.00%	12574#CW5 - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	10/09/2014	01/17/2047	0	2,000,000	REDIT EVENT)	11,475	0	20,378	11,217		(31,200)	0	0	(178)	0	2,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DB0 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	01/16/2015	01/17/2047	0	6,000,000	REDIT EVENT)	0	(227,872)	17,019	(224,687)		(180,600)	0	0	3,186	0	6,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12518*AX8 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	01/16/2015	01/17/2047	0	6,000,000	REDIT EVENT)	0	(227,872)	17,019	(224,687)		(180,600)	0	0	3,186	0	6,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DA2 - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	01/16/2015	01/17/2047	0	6,000,000	REDIT EVENT)	0	(227,872)	17,019	(224,687)		(180,600)	0	0	3,186	0	6,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#CZ8 - BOND WITH CREDIT DEFAULT SW		B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	01/16/2015	01/17/2047	0	6,000,000	REDIT EVENT)	0	(227,872)	17,019	(224,687)		(180,600)	0	0	3,186	0	6,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DC8 - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	01/16/2015	01/17/2047	0	12,000,000	REDIT EVENT)	0	(455,745)	34,038	(449,374)		(361,200)	0	0	6,371	0	12,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DJ3 - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	01/23/2015	01/17/2047	0	5,000,000	REDIT EVENT)	0	(172,948)	13,370	(170,619)		(150,500)	0	0	2,329	0	5,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DL8 - BOND WITH CREDIT DEFAULT SW		B	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	01/23/2015	01/17/2047	0	5,000,000	REDIT EVENT)	0	(172,948)	13,370	(170,619)		(150,500)	0	0	2,329	0	5,000,000	1	
CDS: CMBX.NA.AAA.7 REC 0.50%	12574#DH7 - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	01/23/2015	01/17/2047	0	5,000,000	REDIT EVENT)	0	(173,912)	13,383	(171,571)		(150,500)	0	0	2,342	0	5,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	12574#DG9 - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	01/30/2015	10/17/2057	0	10,000,000	REDIT EVENT)	0	(462,839)	25,597	(458,353)		(428,000)	0	0	4,485	0	10,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	04/17/2015	10/17/2057	0	4,500,000	REDIT EVENT)	0	(158,449)	5,423	(157,714)		(192,600)	0	0	735	0	4,500,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	04/17/2015	10/17/2057	0	4,500,000	REDIT EVENT)	0	(158,449)	5,423	(157,714)		(192,600)	0	0	735	0	4,500,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	04/21/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(170,621)	5,700	(169,852)		(214,000)	0	0	770	0	5,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	04/21/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(170,621)	5,700	(169,852)		(214,000)	0	0	770	0	5,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	04/21/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(170,621)	5,700	(169,852)		(214,000)	0	0	770	0	5,000,000	1	
CDS: CMBX.NA.AS.6 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SW		B	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	04/29/2015	05/11/2063	0	10,000,000	REDIT EVENT)	0	12,865	17,455	12,819		(67,000)	0	0	(45)	0	10,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	05/12/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(171,731)	4,012	(171,191)		(214,000)	0	0	540	0	5,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	05/12/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(171,731)	4,012	(171,191)		(214,000)	0	0	540	0	5,000,000	1	
CDS: CMBX.NA.AAA.8 REC 0.50%	PENDING - BOND WITH CREDIT DEFAULT SW		B	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	05/26/2015	10/17/2057	0	5,000,000	REDIT EVENT)	0	(178,422)	2,898	(178,025)		(214,000)	0	0	398	0	5,000,000	1	
CME: CDX.NA.IG.24.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CME	LCZ7XYGSLJUHFXXNXD88	03/20/2015	06/20/2020	0	22,600,000	REDIT EVENT)	0	412,750	42,597	391,314		322,444	0	0	(21,436)	0	22,600,000	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of 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)
CME: CDX.NA.IG.24.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CME	LCZ7XYGSLJUHFXXNXD88.	.04/08/2015	.06/20/2020	0	34,000,000	REDIT EVENT)	0	667,893	49,117	638,622		485,093	0	0	(29,272)	0	34,000,000	2	
CME: CDX.NA.IG.24.V1 REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CME	LCZ7XYGSLJUHFXXNXD88.	.05/06/2015	.06/20/2020	0	35,000,000	REDIT EVENT)	0	589,647	(9,138)	572,371		499,360	0	0	(17,277)	0	35,000,000	2	
CME: CDX.NA.HY.24.V1 REC 5.00%	PENDING - BOND WITH CREDIT DEFAULT SW		B	CME	LCZ7XYGSLJUHFXXNXD88.	.03/27/2015	.06/20/2020	0	15,246,000	REDIT EVENT)	0	1,028,343	151,215	978,567		954,050	0	0	(49,776)	0	15,246,000	4	
0989999. Total-Swaps-Replications-Credit Default											(906,427)	(989,030)	630,277	(1,954,184)	XXX	(2,498,352)	0	0	(68,928)	0	261,846,000	XXX	XXX
1029999. Total-Swaps-Replications											(906,427)	(989,030)	630,277	(1,954,184)	XXX	(2,498,352)	0	0	(68,928)	0	261,846,000	XXX	XXX
1159999. Total-Swaps-Interest Rate											(71,257,453)	0	1,708,597	37,515,142	XXX	37,963,734	2,704,138	0	0	0	45,020,056	XXX	XXX
1169999. Total-Swaps-Credit Default											822,807	(775,365)	642,537	(1,741,479)	XXX	(2,285,647)	(16,928)	0	(52,960)	0	367,661,997	XXX	XXX
1179999. Total-Swaps-Foreign Exchange											0	0	452,885	1,085,361	XXX	###########	0	1,045,883	0	0	8,112,372	XXX	XXX
1189999. Total-Swaps-Total Return											0	0	0	2,259,443	XXX	2,259,443	4,523,404	0	0	0	538,399	XXX	XXX
1199999. Total-Swaps-Other											0	0	(3,926,415)	37,869,446	XXX	37,869,446	(9,233,525)	0	0	0	105,518,544	XXX	XXX
1209999. Total-Swaps											(70,434,646)	(775,365)	(1,122,397)	76,987,912	XXX	###########	(2,022,911)	1,045,883	(52,960)	0	526,851,367	XXX	XXX
1399999. Total-Hedging Effective											0	0	359,523	0	XXX	###########	0	0	0	0	9,045,929	XXX	XXX
1409999. Total-Hedging Other											349,704,308	23,119,410	(2,112,196)	271,837,821	XXX	271,837,821	(20,789,708)	1,045,883	15,968	0	255,959,438	XXX	XXX
1419999. Total-Replication											(906,427)	(989,030)	630,277	(1,954,184)	XXX	(2,498,352)	0	0	(68,928)	0	261,846,000	XXX	XXX
1449999. TOTAL											348,797,881	22,130,380	(1,122,397)	269,883,637	XXX	###########	(20,789,708)	1,045,883	(52,960)	0	526,851,367	XXX	XXX

(a)

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

(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, 2015, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
3 (cont)	surplus. For the six months ended June 30, 2015, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the six months ended June 30, 2015, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
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																					
WNU5	148	148,000	US ULTRA T-BOND SEP 15	VAGLB Hedge - GMWB Derivatives	N/A	A	09/21/2015	CBT 549300EX04Q2QBFQTQ27	05/27/2015	159.0701	154.0600	536,500	0	0	0	0	(741,495)	(741,494)	562,400	4	1,000
12829999. Total-Long Futures-Hedging Other												536,500	0	0	0	0	(741,495)	(741,494)	562,400	XXX	XXX
1329999. Total-Long Futures												536,500	0	0	0	0	(741,495)	(741,494)	562,400	XXX	XXX
Short Futures																					
Hedging Other																					
ESU5	905	45,250	S&P500 EMINI SEP 15	VAGLB Hedge - GMWB Derivatives	N/A	E	09/18/2015	CME LCZ7XYGSLJUHFXXNXD88	06/18/2015	2,089.1500	2,054.4000	1,868,825	0	0	0	0	1,572,438	1,570,156	4,163,000	4	50
ESU5	4,950	247,500	S&P500 EMINI SEP 15	VAGLB Hedge - Macro Hedge	N/A	E	09/18/2015	CME LCZ7XYGSLJUHFXXNXD88	06/18/2015	2,089.0924	2,054.4000	10,221,750	0	0	0	0	8,586,369	8,588,644	22,770,000	3	50
NQU5	460	9,200	NASDAQ 100 E-MINI SEP 15	VAGLB Hedge - GMWB Derivatives	N/A	E	09/18/2015	CME LCZ7XYGSLJUHFXXNXD88	06/17/2015	4,451.9215	4,390.2500	830,300	0	0	0	0	567,378	567,378	1,656,000	4	20
13429999. Total-Short Futures-Hedging Other												12,920,875	0	0	0	0	10,726,184	10,726,178	28,589,000	XXX	XXX
1389999. Total-Short Futures												12,920,875	0	0	0	0	10,726,184	10,726,178	28,589,000	XXX	XXX
1409999. Total-Hedging Other												13,457,375	0	0	0	0	9,984,689	9,984,684	29,151,400	XXX	XXX
1449999. TOTAL												13,457,375	0	0	0	0	9,984,689	9,984,684	29,151,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	0	25,000,000	25,000,000
GOLDMAN SACHS & CO	7,300,000	700,000	8,000,000
Total Net Cash Deposits	7,300,000	25,700,000	33,000,000

(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
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
3 (cont)	surplus. For the six months ended June 30, 2015, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the six months ended June 30, 2015, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	33,000,000	0	33,000,000	13,457,375	0	13,457,375	29,151,400	29,151,400
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	27,028,000	34,932,873	(7,338,661)	566,212	34,932,873	(7,338,661)	566,212	3,457,872	3,457,872
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	19,519,000	19,522,291	0	3,291	19,522,291	0	3,291	0	0
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	(905,293)	0	0	(905,293)	0	86,250	0
CITIBANK, N.A	E57ODZWZ7FF32TWEFA76	Y	Y	0	3,930,738	(17,732,713)	0	3,930,738	(17,776,914)	0	84,734,233	70,932,258
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y	168,710,420	67,242,207	(22,968,240)	0	67,199,789	(23,067,968)	0	51,440,565	0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y	0	51,485,378	565,594	52,050,972	(227,949,682)	516,253	0	53,502,596	53,502,596
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	Y	Y	0	236,997	(1,059,229)	0	236,997	(939,700)	0	27,000,000	26,177,768
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y	1,130,000	16,093,780	(7,614,783)	7,348,997	16,013,961	(7,627,345)	7,256,616	18,000,000	18,000,000
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	38,841,293	38,445,223	0	0	38,445,223	0	0	1,024,181	628,111
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	0	27,435,040	(30,083,497)	0	(150,699,350)	(30,170,454)	0	13,072,941	10,424,484
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y	0	0	(9,752,370)	0	0	(9,752,370)	0	567,944	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y	0	0	(13,921,848)	0	0	(13,921,848)	0	804,632	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	0	1,448,928	(748,113)	700,815	1,448,928	(676,859)	772,069	52,695,658	52,695,658
MORGAN STANLEY INTER	4PQUHN3JPFGFNF3BB653	Y	Y	41,380,181	91,850,038	(193,459)	50,276,398	91,850,038	(193,459)	50,276,398	105,285,786	105,285,786
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	5,891	(12,972,426)	0	5,891	(12,972,426)	0	0	0
UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	Y	Y	6,985,621	6,779,292	0	0	6,779,292	0	0	804,631	598,302
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y	24,791,000	26,159,568	0	1,368,568	26,159,568	0	1,368,568	0	0
0299999. Total NAIC 1 Designation				328,385,515	385,568,244	(124,725,038)	112,315,253	(72,123,443)	(124,827,044)	60,243,154	412,477,289	341,702,835
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	9,096,179	13,210,615	(4,170,184)	0	13,237,057	(4,067,959)	72,919	114,374,078	114,318,330
0999999. Gross Totals				337,481,694	431,778,859	(128,895,222)	145,315,253	(45,429,011)	(128,895,003)	73,773,448	556,002,767	485,172,565
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					431,778,859	(128,895,222)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BARCLAYS CAPITAL INC. AC28XWWI3WIBK2824319	Cash		CASH	25,000,000	25,000,000	25,000,000		I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Treasury	912828 H7 8	TREASURY NOTE	853,699	852,000	850,867	01/31/2017	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	2,160,000	2,160,000	2,160,000		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810 RD 2	TREASURY BOND	12,056,025	10,672,000	10,407,641	11/15/2043	
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	8,602,570	7,615,000	7,434,029	11/15/2043	I
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132GK ZQ 2	FGOLD 30YR	1,433,844	1,897,000	1,404,905	11/01/2041	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132GK ZQ 2	FGOLD 30YR	5,895,616	7,800,000	5,777,634	11/01/2041	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	3,192,568	4,264,000	3,092,919	09/01/2041	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	492,840	515,000	476,784	11/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EM HU 8	FNMA 30YR	4,083,193	4,169,000	3,938,831	01/01/2044	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W9 VE 7	FNMA 30YR	4,630,858	4,736,000	4,540,169	10/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138WA N5 2	FNMA 30YR	3,789,547	4,000,000	3,670,676	12/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138WQ JB 9	FNMA CONV LONG TERM 30YR OR LESS L	2,140,503	2,344,000	2,020,906	05/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	9,946,206	10,423,000	9,630,764	11/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	1,174,538	1,200,000	1,133,667	12/01/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138Y5 WF 9	FNMA 30YR	4,558,381	4,560,000	4,577,127	12/01/2044	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138YE RQ 2	FNMA 30YR	5,944,938	6,000,000	6,067,361	04/01/2045	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	36179R BX 6	GNMA2 30YR	14,205,545	13,720,000	14,376,479	04/20/2045	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	TREASURY BOND	199,108,552	176,251,000	171,955,849	11/15/2043	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810 RM 2	TREASURY BOND	4,450,286	4,522,000	4,424,266	05/15/2045	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912828 F5 4	TREASURY NOTE	341,521	340,000	340,781	10/15/2017	
GOLDMAN SACHS & CO. FOR8UP27PHTHYVLBNG30	Cash		CASH	8,000,000	8,000,000	8,000,000		I
GOLDMAN SACHS BK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	520,000	520,000	520,000		
ICE 549300R4IG1TWPZT5U32	Cash		CASH	-	-	-		V
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AS RZ 7	FNMA 30YR	4,469,895	5,970,000	4,329,493	09/01/2041	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AV P7 4	FNMA 30YR	527,314	725,000	511,213	10/01/2041	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EH P3 0	FNMA 30YR	3,656,609	4,890,000	3,610,991	01/01/2042	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	14,580,415	15,236,000	14,083,796	11/01/2043	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EM HU 8	FNMA 30YR	38,417,661	39,225,000	37,047,960	01/01/2044	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138W9 VE 7	FNMA 30YR	4,362,941	4,462,000	4,277,404	10/01/2043	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WA N5 2	FNMA 30YR	14,774,497	15,595,000	14,314,017	12/01/2043	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WQ JB 9	FNMA CONV LONG TERM 30YR OR LESS L	1,169,788	1,281,000	1,104,528	05/01/2043	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	3,816,068	3,999,000	3,695,324	11/01/2043	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138Y5 WF 9	FNMA 30YR	25,902,799	25,912,000	26,018,639	12/01/2044	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31417Y XZ 5	FNMA 20YR	2,692,828	5,730,000	2,519,013	04/01/2031	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	36179R BX 6	GNMA2 30YR	5,611,812	5,420,000	5,679,993	04/20/2045	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912810 RD 2	TREASURY BOND	81,081,061	71,773,000	70,042,070	11/15/2043	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Cash		CASH	20,000	20,000	20,000		
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	10,732,031	9,500,000	9,272,262	11/15/2043	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Cash		CASH	13,900,000	13,900,000	13,900,000		
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	399,057	417,000	385,612	11/01/2043	
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Loan-backed and Structured	3138W9 VE 7	FNMA 30YR	1,516,567	1,551,000	1,486,941	10/01/2043	
MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	Treasury	912810 RD 2	TREASURY BOND	1,405,331	1,244,000	1,216,477	11/15/2043	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	13,860,000	13,860,000	13,860,000		
0199999. Totals				565,477,904	542,270,000	519,177,388	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity									
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Cash		CASH	19,519,000	19,519,000	XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	840,000	840,000	XXX		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	26,188,000	26,188,000	XXX		
CME	LCZ7XYGSLJUHFXXNXD88	Cash		CASH	9,096,179	9,096,179	XXX		V
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		CASH	168,710,420	168,710,420	XXX		
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Cash		CASH	1,130,000	1,130,000	XXX		
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Loan-backed and Structured	36179Q JS 1	GNMA2 30YR	38,841,293	46,555,000	XXX	07/20/2044	
MORGAN STANLEY INTL	4PQUHN3JPFGFNF3BB653	Cash		CASH	41,380,181	41,380,181	XXX		
UNION BANK OF SWITZE	BFM8T61CT2L1QCEMIK50	Treasury	912828 VE 7	TREASURY NOTE	6,985,621	6,975,000	XXX	05/31/2018	
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Cash		CASH	24,791,000	24,791,000	XXX		
0299999. Totals					337,481,694	345,184,780	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America N.A. (Hartford)	Springfield, MA		0.000	0	0	1,000,000	1,050,557	1,000,000	XXX
JP Morgan Chase Bank	GB, London		0.000	0	0	3,972,387	3,830,739	3,884,898	XXX
JP Morgan Chase Bank	GB, London		0.000	0	0	256,326,644	226,617,249	209,946,180	XXX
JP Morgan Chase, N.A.	New York City, NY		0.000	0	0	1,621,637	87,582	625,699	XXX
JP Morgan Chase, N.A.	New York City, NY		0.000	0	0	7,174,535	7,048,778	6,826,291	XXX
JP Morgan Chase, N.A.	New York City, NY		0.000	0	0	248	8,319	1,371,023	XXX
JP Morgan Chase, N.A.	New York City, NY		0.000	0	0	20,821	321,280	2,074,362	XXX
Wells Fargo Bank, N.A.	San Francisco, CA		0.000	0	0	583,457	812,535	1,307,355	XXX
0199998. Deposits in.....108 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	(1)	0	465,304	318,250	489,275	XXX
0199999. Total Open Depositories		XXX	XXX	(1)	0	271,165,033	240,095,289	227,525,083	XXX
0399999. Total Cash on Deposit		XXX	XXX	(1)	0	271,165,033	240,095,289	227,525,083	XXX
0599999. Total Cash		XXX	XXX	(1)	0	271,165,033	240,095,289	227,525,083	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE