



QUARTERLY STATEMENT

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

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-862-6668 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i>	860-791-0166 <i>(Area Code) (Telephone Number) (Extension)</i>
	Statement.questions@talcottresolution.com <i>(E-Mail Address)</i>	860-624-0444 <i>(Fax Number)</i>

OFFICERS

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

OTHER

John Buck Brady	Appointed Actuary	Leslie Teresa Soler	Corporate Secretary
-----------------	-------------------	---------------------	---------------------

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 25th day of October 2019

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	6,514,331,586		6,514,331,586	6,935,105,093
2. Stocks:				
2.1 Preferred stocks.....	57,858,424		57,858,424	55,077,219
2.2 Common stocks.....	1,094,252,137	12,021,989	1,082,230,148	1,283,600,030
3. Mortgage loans on real estate:				
3.1 First liens.....	1,159,170,866		1,159,170,866	1,101,528,329
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	14,500,000		14,500,000	
5. Cash (\$.....14,986,572), cash equivalents (\$.....262,570,663) and short-term investments (\$.....49,211,028).....	326,768,263		326,768,263	238,223,915
6. Contract loans (including \$.....0 premium notes).....	1,320,379,152		1,320,379,152	1,323,078,452
7. Derivatives.....	286,383,386		286,383,386	143,007,053
8. Other invested assets.....	449,542,905	106,386	449,436,519	403,839,881
9. Receivables for securities.....	1,248,092		1,248,092	4,261,910
10. Securities lending reinvested collateral assets.....	141,889,709		141,889,709	179,280,942
11. Aggregate write-ins for invested assets.....	16,516,214	0	16,516,214	48,343,627
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,382,840,734	12,128,375	11,370,712,359	11,715,346,450
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	140,473,680		140,473,680	124,298,540
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	2,424,143		2,424,143	274,545
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	23,311,883		23,311,883	26,145,982
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	160,561,087		160,561,087	162,771,887
17. Amounts receivable relating to uninsured plans.....	680		680	680
18.1 Current federal and foreign income tax recoverable and interest thereon.....	9,404,544		9,404,544	32,094,531
18.2 Net deferred tax asset.....	154,490,446	41,612,446	112,878,000	157,133,000
19. Guaranty funds receivable or on deposit.....	3,995,151		3,995,151	3,991,490
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	140,392,825		140,392,825	6,567,130
24. Health care (\$.....0) and other amounts receivable.....	939		939	703
25. Aggregate write-ins for other than invested assets.....	46,126,957	5,668,346	40,458,611	44,393,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,064,023,069	59,409,167	12,004,613,902	12,273,018,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	84,378,107,123	30,743	84,378,076,380	73,980,267,343
28. Total (Lines 26 and 27).....	96,442,130,192	59,439,910	96,382,690,282	86,253,285,678

DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	16,516,214		16,516,214	48,343,627
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	16,516,214	0	16,516,214	48,343,627
2501. Disbursements and items not allocated.....	46,126,957	5,668,346	40,458,611	44,393,397
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	46,126,957	5,668,346	40,458,611	44,393,397

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....7,094,257,832 less \$.....0 included in Line 6.3 (including \$.....10,144,032 Modco Reserve).....	7,094,257,832	7,214,821,321
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	168,755	175,373
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	222,452,154	241,563,170
4. Contract claims:		
4.1 Life.....	242,555,106	217,675,256
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	1,690,802	1,764,053
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	316,147,779	298,073,813
9.3 Other amounts payable on reinsurance, including \$.....2 assumed and \$.....201,775,825 ceded.....	201,775,827	194,276,148
9.4 Interest Maintenance Reserve.....	118,719,651	112,325,472
10. Commissions to agents due or accrued - life and annuity contracts \$.....6,189,433, accident and health \$.....569,969 and deposit-type contract funds \$.....0.....	6,759,402	7,056,019
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	25,060,795	27,360,277
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(273,244,725) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(961,842,402)	(992,313,907)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	7,053,762	12,499,052
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	1,011,939	4,806,152
17. Amounts withheld or retained by reporting entity as agent or trustee.....		
18. Amounts held for agents' account, including \$.....6,140,988 agents' credit balances.....	6,141,927	6,176,344
19. Remittances and items not allocated.....	21,951,233	30,197,235
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	144,500,690	153,755,091
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....		
24.05 Drafts outstanding.....	44,426,890	38,913,111
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	261,587,479	251,168,457
24.08 Derivatives.....	246,777,691	198,220,602
24.09 Payable for securities.....	22,512,460	8,347,616
24.10 Payable for securities lending.....	141,889,709	179,280,942
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	554,914,530	354,178,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	8,720,514,011	8,560,319,969
27. From Separate Accounts statement.....	84,378,107,123	73,980,302,648
28. Total liabilities (Lines 26 and 27).....	93,098,621,134	82,540,622,617
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	159,959,131	165,890,931
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	1,107,535,846	1,107,535,846
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,010,884,171	2,433,546,284
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,278,379,148	3,706,973,061
38. Totals of Lines 29, 30 and 37.....	3,284,069,148	3,712,663,061
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	96,382,690,282	86,253,285,678

DETAILS OF WRITE-INS

2501. Collateral on derivatives.....	248,125,336	75,644,428
2502. Payable for repurchase agreements.....	219,477,129	186,034,629
2503. Provision for future dividends.....	31,966,011	37,081,156
2598. Summary of remaining write-ins for Line 25 from overflow page.....	55,346,054	55,418,159
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	554,914,530	354,178,373
3101. Gain on inforce reinsurance.....	159,959,131	165,890,931
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	159,959,131	165,890,931
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	(12,328,940)	(5,366,995,346)	(5,343,534,485)
2. Considerations for supplementary contracts with life contingencies.....			24,849,679
3. Net investment income.....	473,443,302	411,701,141	534,685,890
4. Amortization of Interest Maintenance Reserve (IMR).....	7,001,714	7,712,200	10,556,419
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	24,064,644	15,838,714	27,252,120
7. Reserve adjustments on reinsurance ceded.....	(1,219,161,355)	(1,242,788,352)	(1,554,250,460)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	563,831,604	577,423,331	853,676,775
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	116,068,987	117,346,946	72,621,221
9. Totals (Lines 1 to 8.3).....	(47,080,044)	(5,479,761,366)	(5,374,142,841)
10. Death benefits.....	387,281,299	340,720,050	462,250,272
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,055,725	842,449	2,594,531
12. Annuity benefits.....	346,130,821	385,393,190	451,719,758
13. Disability benefits and benefits under accident and health contracts.....	21,674	7,200	16,800
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,271,489,314	6,363,123,989	6,864,950,080
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	8,469,129	10,057,469	39,042,242
18. Payments on supplementary contracts with life contingencies.....	189,681	224,376	25,515,231
19. Increase in aggregate reserves for life and accident and health contracts.....	(120,420,297)	(1,343,398,380)	(1,277,649,717)
20. Totals (Lines 10 to 19).....	1,894,217,346	5,756,970,343	6,568,439,198
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	40,369,290	42,036,687	55,989,378
22. Commissions and expense allowances on reinsurance assumed.....	146,314	20,489	20,646
23. General insurance expenses and fraternal expenses.....	103,246,697	85,359,015	118,766,055
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,244,650	3,236,722	7,651,349
25. Increase in loading on deferred and uncollected premiums.....			
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,335,677,333)	(11,307,287,601)	(12,035,198,052)
27. Aggregate write-ins for deductions.....	(7,853,913)	(158,369,866)	(153,593,195)
28. Totals (Lines 20 to 27).....	(304,306,949)	(5,578,034,210)	(5,437,924,622)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	257,226,905	98,272,843	63,781,781
30. Dividends to policyholders and refunds to members.....	3,509,964	1,582,379	3,479,428
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	253,716,941	96,690,465	60,302,353
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	28,540,468	(91,353,419)	(58,780,653)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	225,176,473	188,043,884	119,083,006
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(5,995,310) (excluding taxes of \$.....3,560,934 transferred to the IMR).....	(19,852,140)	58,107,584	(130,260,024)
35. Net income (Line 33 plus Line 34).....	205,324,333	246,151,468	(11,177,018)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	3,712,663,061	3,552,499,593	3,552,499,593
37. Net income (Line 35).....	205,324,333	246,151,468	(11,177,018)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....29,567,537.....	75,990,349	(40,422,263)	443,571,459
39. Change in net unrealized foreign exchange capital gain (loss).....	252,134	2,358,939	2,219,238
40. Change in net deferred income tax.....	21,009,098	(450,787,648)	(396,903,859)
41. Change in nonadmitted assets.....	(34,492,426)	229,632,498	257,057,991
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	9,254,401	148,850,169	148,108,208
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			67,918,456
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....		(516,521,939)	(516,521,939)
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....	(700,000,000)		
53. Aggregate write-ins for gains and losses in surplus.....	(5,931,802)	238,114,742	165,890,931
54. Net change in capital and surplus (Lines 37 through 53).....	(428,593,913)	(142,624,033)	160,163,467
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,284,069,148	3,409,875,560	3,712,663,061
DETAILS OF WRITE-INS			
08.301. Other investment management fees.....	97,375,199	113,475,629	66,984,717
08.302. Miscellaneous income.....	18,393,260	3,064,038	4,828,068
08.303. Separate Account loads.....	300,528	807,279	808,435
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).....	116,068,987	117,346,946	72,621,221
2701. Miscellaneous deductions.....	(1,128,948)	1,183,921	1,175,824
2702. Modco adjustment.....	(1,410,783)	(1,193,468)	(1,475,032)
2703. Change in provision for future dividends.....	(5,314,182)	4,687,950	9,754,283
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	(163,048,269)	(163,048,269)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(7,853,913)	(158,369,866)	(153,593,195)
5301. Gain on inforce reinsurance.....	(5,931,802)	169,280,532	165,890,931
5302. Deferred gain on business transfer.....		68,834,210	
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(5,931,802)	238,114,742	165,890,931

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.....	3,595,428	238,520,226	252,682,286
2. Net investment income.....	464,759,487	425,618,078	670,310,223
3. Miscellaneous income.....	(521,127,922)	(316,698,829)	(388,609,413)
4. Total (Lines 1 through 3).....	(52,773,008)	347,439,475	534,383,096
5. Benefit and loss related payments.....	1,977,213,216	7,095,009,072	7,820,980,420
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,366,148,838)	(7,190,676,527)	(7,934,348,470)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(22,095,569)	305,135,857	489,845,825
8. Dividends paid to policyholders.....	3,583,215	1,680,381	3,464,609
9. Federal and foreign income taxes paid (recovered) net of \$.00 tax on capital gains (losses).....	3,416,105	(127,797,071)	(204,889,173)
10. Total (Lines 5 through 9).....	(404,031,872)	83,351,712	175,053,210
11. Net cash from operations (Line 4 minus Line 10).....	351,258,865	264,087,763	359,329,886
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,515,543,019	2,171,590,533	3,345,683,766
12.2 Stocks.....	189,307,466	852,498,260	385,909,210
12.3 Mortgage loans.....	108,731,381	80,353,260	92,500,099
12.4 Real estate.....		31,500,000	31,500,000
12.5 Other invested assets.....	35,078,854	222,664,566	188,301,642
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(128,077)	1,431,047	1,212,826
12.7 Miscellaneous proceeds.....	86,612,098	374,081,543	364,071,404
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,935,144,741	3,734,119,209	4,409,178,947
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,091,871,634	1,778,442,982	2,875,710,316
13.2 Stocks.....	2,715,332	520,643,285	43,791,671
13.3 Mortgage loans.....	181,808,976	184,738,012	216,722,310
13.4 Real estate.....	48,636	471,465	471,465
13.5 Other invested assets.....	81,120,524	84,276,371	118,524,275
13.6 Miscellaneous applications.....	975,055	147,246,501	374,985,765
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,358,540,156	2,715,818,615	3,630,205,802
14. Net increase or (decrease) in contract loans and premium notes.....	(2,699,300)	(1,933,234)	13,486,372
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	579,303,885	1,020,233,827	765,486,774
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....		(521,981,458)	(521,981,458)
16.3 Borrowed funds.....	0	(8,100,000)	(8,100,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(15,139,766)	(60,569,184)	(88,597,880)
16.5 Dividends to stockholders.....	700,000,000		
16.6 Other cash provided (applied).....	(126,878,636)	(621,738,405)	(618,037,797)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(842,018,402)	(1,212,389,047)	(1,236,717,135)
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).....	88,544,348	71,932,544	(111,900,475)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	238,223,915	350,124,390	350,124,390
19.2 End of period (Line 18 plus Line 19.1).....	326,768,263	422,056,933	238,223,915
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets.....	(97,205,127)	(81,541,424)	(160,630,959)
20.0002 Non-cash acquisitions from invested asset exchanges - bonds, common stocks and other invested assets.....	(97,205,127)	(81,541,424)	(160,630,959)
20.0003 Capital contribution from parent to settle intercompany balances related to stock compensation.....		5,459,519	5,459,519
20.0004 Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....		(2,881,192)	(2,881,192)
20.0005 Non-cash proceeds from dissolution of affiliate holding - common stocks.....			(478,310,380)
20.0006 Non-cash acquisition from dissolution of affiliate holding - common stocks.....			(478,310,380)
20.0007 Non-cash transfer of bonds sold for assumption reinsurance.....		(3,448,021,646)	(3,448,021,646)
20.0008 Non-cash transfer of mortgage loans sold for assumption reinsurance.....		(649,122,178)	(649,122,178)
20.0009 Non-cash transfer of other invested assets sold for assumption reinsurance.....		(558,473,453)	(558,473,453)
20.0010 Non-cash transfer of reserves for assumption reinsurance.....		3,259,322,631	3,259,322,631
20.0011 Non-cash transfer of deposit liability for assumption reinsurance.....		1,276,223,336	1,276,223,336
20.0012 Non-cash transfer of IMR liability for assumption reinsurance.....		110,419,414	110,419,414
20.0013 Non-cash transfer of other for assumption reinsurance.....		9,651,896	9,651,896
20.0014 Non-cash transfer of bonds sold for reinsurance.....		(1,604,105,856)	(1,604,105,856)
20.0015 Non-cash transfer of mortgage loans sold for reinsurance.....		(99,061,975)	(99,061,975)
20.0016 Non-cash transfer of premium for reinsurance.....		5,570,590,944	5,570,590,944
20.0017 Non-cash transfer from Separate Accounts for reinsurance.....		(3,963,093,667)	(3,963,093,667)
20.0018 Non-cash transfer of deposit liability for reinsurance.....		663,688,352	663,688,352
20.0019 Non-cash transfer of IMR liability for reinsurance.....		(163,048,269)	(163,048,269)
20.0020 Non-cash transfer of other for reinsurance.....		(404,969,529)	(404,969,529)
20.0021 Non-cash deferred gain on business transfer - general insurance expense.....		(86,540,726)	(86,540,726)
20.0022 Non-cash deferred gain on business transfer - change in accounting principles.....		67,918,456	67,918,456
20.0023 Non-cash deferred gain on business transfer - tax.....		18,622,270	18,622,270

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	104,057,546	72,457,087	129,601,506
3. Ordinary individual annuities.....	126,449,623	143,035,270	193,730,045
4. Credit life (group and individual).....			
5. Group life insurance.....	7,645,397	6,856,160	14,915,395
6. Group annuities.....	1,026,392,799	975,767,148	1,281,958,721
7. A&H - group.....	22,038,264	52,079,247	68,201,742
8. A&H - credit (group and individual).....			
9. A&H - other.....	16,082	16,997	752,142
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,286,599,711	1,250,211,909	1,689,159,551
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	1,286,599,711	1,250,211,909	1,689,159,551
14. Deposit-type contracts.....	1,008,949,383	1,192,913,789	1,537,491,030
15. Total (Lines 13 and 14).....	2,295,549,094	2,443,125,698	3,226,650,581

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

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

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 205,324,333	\$ (11,177,018)
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(25,209,555)	9,374,705
				(25,209,555)	9,374,705
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 230,533,888	\$ (20,551,723)
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,284,069,148	\$ 3,712,663,061
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	36,306,455	61,516,010
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	98,115,075	73,653,500
				134,421,530	135,169,510
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,149,647,618	\$ 3,577,493,551

The Company's reported investment in TLA was \$1,005,256,861 and \$1,160,838,596 as of September 30, 2019 and December 31, 2018, respectively. The Company's investment in TLA would have been reported as \$907,141,786 and \$1,087,185,096 as of September 30, 2019 and December 31, 2018, respectively, without the state prescribed practices.

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

C. Accounting Policy

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

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

- Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.
- The Company did not recognize any OTTI for loan-backed securities held as of September 30, 2019.

4. Security Unrealized Loss Aging

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

NOTES TO FINANCIAL STATEMENTS

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	3,174,525
2. 12 Months or Longer	\$	6,047,899

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

1. Less than 12 Months	\$	544,863,692
2. 12 Months or Longer	\$	299,190,263

5. As of September 30, 2019, loan-backed securities in an unrealized loss position comprised 139 securities, primarily related to collateralized debt obligations ("CDOs"), corporate asset-backed securities ("ABS"), and U.S. Government agency securities, which were depressed primarily due to widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of September 30, 2019.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

- b. The fair value of collateral accepted in the form of cash and reinvested assets is \$150,519,016, which includes \$8,624,740 of Separate Account securities lending collateral as of September 30, 2019.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

2. Type of Repo Trades Used

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

3. Maturity Time Frame

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - no maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	75,545,750	270,841,375	191,578,363	195,295,625	195,295,625	195,295,625	195,295,625	195,295,625
g. > 1 year	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - no maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	195,295,625	219,477,125	205,736,620	219,477,125	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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

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

7. Collateral Received - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	\$ 75,545,750	\$ 270,841,375	\$ 191,578,363	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625
b. Securities (FV)	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	\$ 195,295,625	\$ 219,477,125	\$ 205,736,620	\$ 219,477,125	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	\$ —	\$ 219,477,125	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Bonds - FV	—	—	—	—	—	—	—	—
c. LB & SS - FV	—	—	—	—	—	—	—	—
d. Preferred stock - FV	—	—	—	—	—	—	—	—
e. Common stock	—	—	—	—	—	—	—	—
f. Mortgage loans - FV	—	—	—	—	—	—	—	—
g. Real estate - FV	—	—	—	—	—	—	—	—
h. Derivatives - FV	—	—	—	—	—	—	—	—
i. Other invested assets - FV	—	—	—	—	—	—	—	—
j. Total collateral assets - FV	\$ —	\$ 219,477,125	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	219,477,125

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 128,204,414	\$ 128,266,025
b. 31 to 60 days	13,187,393	13,189,580
c. 61 to 90 days	5,984,818	5,977,433
d. 91 to 120 days	8,417,793	8,411,583
e. 121 to 180 days	—	—
f. 181 to 365 days	12,020,759	12,022,604
g. 1 to 2 years	25,371,265	25,384,958
h. 2 to 3 years	—	—
i. >3 years	26,290,684	26,301,243

NOTES TO FINANCIAL STATEMENTS

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

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash (collateral - all)	\$ 75,545,750	\$ 270,841,375	\$ 191,578,363	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625	\$ 195,295,625
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash (collateral - all)	\$ 195,295,625	\$ 219,477,125	\$ 205,736,620	\$ 219,477,125	\$ —	\$ —	\$ —	\$ —
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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

2. Type of Repo Trades Used

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

3. Original (Flow) and Residual Maturity

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - No Maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	12,292,144	15,878,213	13,884,128	15,878,213	10,603,686	17,219,325	15,281,709	10,603,686
g. > 1 year	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - No Maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	10,205,601	10,603,686	10,522,815	10,205,601	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

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

NOTES TO FINANCIAL STATEMENTS

Third Quarter				Fourth Quarter			
9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
\$ 14,559,371	\$ 15,050,743	\$ 14,846,533	\$ 14,667,600	\$ —	\$ —	\$ —	\$ —

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	14,667,600	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	26,659
i. Total assets - FV	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 14,667,600	\$ —	\$ 26,659

7. Collateral Pledged - Secured Borrowing

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

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	\$ 10,205,601	\$ 10,603,686	\$ 10,522,815	\$ 10,205,601	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—
c. Securities (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—
d. Nonadmitted subset (BACV)	XXX	XXX	XXX	—	XXX	XXX	XXX	—

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$ —	\$ —
b. 30 days or less	—	—
c. 31 to 90 days	10,205,601	10,205,601
d. >90 days	—	—

9. Recognized Receivable for Return of Collateral - Secured Borrowing

None

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

None

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

NOTES TO FINANCIAL STATEMENTS**N. Offsetting and Netting of Assets and Liabilities**

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

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

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of September 30, 2019 and December 31, 2018, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	\$ 29,172
2021	\$ 7,044
2022	\$ —
2023	\$ —
Thereafter	\$ 131,832
Total Future Settled Premiums	\$ 168,048

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
September 30, 2019	\$ 168,048	\$ (9,151)	\$ (177,199)
December 31, 2018	\$ 168,048	\$ 47,302	\$ (120,746)

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

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

- The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of September 30, 2019 there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2019, the Company's pledge limit is \$928 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

- a. FHLB Capital Stock - Aggregate Totals

1. September 30, 2019

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	3,884,000	3,884,000	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 3,884,000	\$ 3,884,000	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 928,000,000	\$ 928,000,000	\$ —

NOTES TO FINANCIAL STATEMENTS

2. December 31, 2018

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 7,585,500	\$ 7,585,500	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 928,000,000	\$ 928,000,000	\$ —

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

Membership Stock	1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	3,884,000	3,884,000	—	—	—	—

3. The Company had no collateral pledged to the FHLB as of September 30, 2019.

4. The Company had no borrowings from the FHLB as of September 30, 2019.

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

The Company has no direct plans.

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

On September 16, 2019, Talcott Resolution received permission from the Department to pay an extraordinary dividend of \$700,000,000 from TL to its parent, Talcott Resolution Life, Inc. TL paid the dividend on September 17, 2019.

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

2. Detail of Other Contingent Commitments

1	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of September 30, 2019 and December 31, 2018, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
Total	\$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

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

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

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations

NOTES TO FINANCIAL STATEMENTS

when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

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

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the quarter ended September 30, 2019. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

September 30, 2019					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 11	\$ —	\$ 11
Preferred stocks - unaffiliated	—	—	1,894	—	1,894
Common stocks - unaffiliated	9,640	—	17,851	—	27,491
Total bonds and stocks	9,640	—	19,756	—	29,396
Derivative assets					
Credit derivatives	—	66	—	—	66
Equity derivatives	—	—	365	—	365
Foreign exchange derivatives	—	10,400	—	—	10,400
Interest rate derivatives	—	147,776	53,732	—	201,508
GMWB hedging instruments	—	—	33,451	—	33,451
Macro hedge program	—	26,581	14,012	—	40,593
Total derivative assets	—	184,823	101,560	—	286,383
Separate Account assets [1]	34,682,040	39,383,231	550,976	—	74,616,247
Total assets accounted for at fair value	\$ 34,691,680	\$ 39,568,054	\$ 672,292	\$ —	\$ 74,932,026
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	\$ —	\$ (1,090)	\$ —	\$ —	\$ (1,090)
Foreign exchange derivatives	—	(12,048)	—	—	(12,048)
Interest rate derivatives	—	(161,384)	(46,550)	—	(207,934)
GMWB hedging instruments	—	—	(1,158)	—	(1,158)
Macro hedge program	—	—	(24,548)	—	(24,548)
Total liabilities accounted for at fair value	\$ —	\$ (174,522)	\$ (72,256)	\$ —	\$ (246,778)

[1] Excludes approximately \$9.8 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

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

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 using a "waterfall" approach after considering the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-

NOTES TO FINANCIAL STATEMENTS

party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

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

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

The Securities Working Group performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of these analyses, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee.

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

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

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

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

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread

NOTES TO FINANCIAL STATEMENTS

assumptions that are not observable in the marketplace. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in mortgage loans, bonds, limited partnerships and other alternative investments, and stocks. Fair values for mortgage loans are determined 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. Separate Account investments for bonds and stocks 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 carried at fair value using significant unobservable inputs (Level 3) for the quarter ended September 30, 2019 :

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income (1)	Surplus				
Assets									
All other corporate bonds – asset-backed	\$ 12	\$ —	\$ —	\$ —	\$ (3)	\$ —	\$ —	\$ 2	\$ 11
Preferred stocks - unaffiliated	1,882	—	—	—	—	12	—	—	1,894
Common stocks - unaffiliated	19,855	—	—	(1,498)	(506)	—	—	—	17,851
Total bonds and stocks	21,749	—	—	(1,498)	(509)	12	—	2	19,756
Derivatives									
Equity derivatives	981	—	—	—	(616)	—	—	—	365
Interest rate derivatives	(17,957)	—	—	—	25,139	—	—	—	7,182
GMWB hedging instruments	22,701	—	—	—	9,592	—	—	—	32,293
Total derivatives [3]	5,725	—	—	—	34,115	—	—	—	39,840
Separate Accounts	558,715	(12,735)	(11,477)	2,622	(659)	36,323	(18,958)	(2,855)	550,976
Total assets	\$ 586,189	\$ (12,735)	\$ (11,477)	\$ 1,124	\$ 32,947	\$ 36,335	\$ (18,958)	\$ (2,853)	\$ 610,572
Liabilities									
Derivatives									
Macro hedge program	(10,772)	—	—	—	3,022	(2,786)	—	—	(10,536)
Total derivatives [3]	(10,772)	—	—	—	3,022	(2,786)	—	—	(10,536)
Total liabilities	\$ (10,772)	\$ —	\$ —	\$ —	\$ 3,022	\$ (2,786)	\$ —	\$ —	\$ (10,536)

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

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

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

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

Not applicable.

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

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

(Amounts in thousands)	September 30, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 7,381,432	\$ 6,514,332	\$ —	\$ 6,836,971	\$ 544,461	\$ —	\$ —
Preferred stocks - unaffiliated	58,835	57,858	—	34,459	24,376	—	—
Common stocks - unaffiliated	27,491	27,492	9,640	—	17,851	—	—
Mortgage loans	1,218,525	1,159,171	—	—	1,218,525	—	—
Cash, cash equivalents and short-term investments - unaffiliated	326,729	326,768	37,177	289,552	—	—	—
Derivative related assets	320,831	286,383	—	219,271	101,560	—	—
Contract loans	1,320,379	1,320,379	—	—	1,320,379	—	—
Surplus debentures	46,097	31,854	—	21,469	24,628	—	—
Securities lending reinvested collateral assets	141,894	141,890	—	141,894	—	—	—
Separate Account assets [1]	74,616,247	74,616,247	34,682,040	39,383,231	550,976	—	—
Total assets	\$ 85,458,460	\$ 84,482,374	\$ 34,728,857	\$ 46,926,847	\$ 3,802,756	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (219,492)	\$ (222,452)	\$ —	\$ —	\$ (219,492)	\$ —	\$ —
Derivative related liabilities	(241,782)	(246,778)	—	(169,526)	(72,256)	—	—
Separate Account liabilities	(74,616,247)	(74,616,247)	(34,682,040)	(39,383,231)	(550,976)	—	—
Total liabilities	\$ (75,077,521)	\$ (75,085,477)	\$ (34,682,040)	\$ (39,552,757)	\$ (842,724)	\$ —	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$9.8 billion as of September 30, 2019.

(Amounts in thousands)	December 31, 2018						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	\$ 7,150,717	\$ 6,935,105	\$ 309,049	\$ 6,225,185	\$ 616,483	—	\$ —
Preferred stocks - unaffiliated	56,528	55,077	—	33,268	23,260	—	—
Common stocks - unaffiliated	73,846	73,847	44,263	—	29,583	—	—
Mortgage loans	1,115,854	1,101,528	—	—	1,115,854	—	—
Cash, cash equivalents and short-term investments - unaffiliated	238,305	238,224	24,026	214,279	—	—	—
Derivative related assets	130,477	143,007	—	41,145	89,332	—	—
Contract loans	1,323,078	1,323,078	—	—	1,323,078	—	—
Surplus debentures	31,641	25,787	—	31,641	—	—	—
Securities lending reinvested collateral assets	179,253	179,281	—	179,253	—	—	—
Separate Account assets [1]	70,338,872	70,338,872	32,994,176	36,749,824	594,872	—	—
Total assets	\$ 80,638,571	\$ 80,413,806	\$ 33,371,514	\$ 43,474,595	\$ 3,792,462	\$ —	\$ —
Liabilities							
Liability for deposit-type contracts	\$ (234,603)	\$ (241,563)	\$ —	\$ —	\$ (234,603)	\$ —	\$ —
Derivative related liabilities	(203,508)	(198,221)	—	(150,977)	(52,531)	—	—
Separate Account liabilities	(70,338,872)	(70,338,872)	(32,994,176)	(36,749,824)	(594,872)	—	—
Total liabilities	\$ (70,776,983)	\$ (70,778,656)	\$ (32,994,176)	\$ (36,900,801)	\$ (882,006)	\$ —	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$3.6 billion as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

No significant change.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of November 4, 2019.

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

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - a. For the periods ended September 30, 2019, and December 31, 2018, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$36,306,455 and \$61,516,010, respectively.
 - b. For the periods ended September 30, 2019, and December 31, 2018, the total amount of reinsurance credit taken for this agreement was \$45,957,539 and \$77,868,367, respectively.

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019
- 6.4 By what department or departments?
Connecticut State Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [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 August 9, 2019 for technical, administrative and other non-substantive changes.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
The Company has \$253,460,645 of cash and bonds pledged as collateral for derivative activity; \$3,884,000 FHLB capital stock; \$10,205,601 of short term investments subject to reverse repurchase agreements; and \$171,101,942 bonds subject to repurchase agreements and \$366,310 securities pledged for repurchase activity.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 35,370,074
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

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

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	1,221,579,818	1,066,760,289
	0	0
	0	0
	0	0
\$	1,221,579,818	\$ 1,066,760,289
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- 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: \$ 141,894,276
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 141,889,709
- 16.3 Total payable for securities lending reported on the liability page: \$ 141,889,709

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

05323*AA7 Automation SMC Holdings INC

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

Yes [X] No []

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

Yes [X] No []

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

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$	
1.12 Residential mortgages.....	\$	76,077,718
1.13 Commercial mortgages.....	\$	1,083,093,149
1.14 Total mortgages in good standing.....	\$	1,159,170,867
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$	
1.32 Residential mortgages.....	\$	
1.33 Commercial mortgages.....	\$	
1.34 Total mortgages with interest overdue more than three months.....	\$	0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$	
1.42 Residential mortgages.....	\$	
1.43 Commercial mortgages.....	\$	
1.44 Total mortgages in process of foreclosure.....	\$	0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	1,159,170,867
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$	
1.62 Residential mortgages.....	\$	
1.63 Commercial mortgages.....	\$	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$	0
2. Operating Percentages:		
2.1 A&H loss percent.....		
2.2 A&H cost containment percent.....		
2.3 A&H expense percent excluding cost containment expenses.....		
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$	
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes []	No []

Fraternal Benefit Societies Only:

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

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

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

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only						
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts	
			2 Life Insurance Premiums	3 Annuity Considerations					
1.	Alabama	AL	L	263,912	971,288	286,683	8,007,822	9,529,705	26,238,870
2.	Alaska	AK	L	10,035,374		64,937	3,815,249	13,915,560	4,184,525
3.	Arizona	AZ	L	566,022	2,145,473	220,607	4,159,973	7,092,075	13,847,037
4.	Arkansas	AR	L	764,864	560,723	124,353	3,637,669	5,087,609	3,326,720
5.	California	CA	L	4,929,240	11,397,273	1,006,302	105,991,294	123,324,109	123,869,532
6.	Colorado	CO	L	497,148	733,237	333,647	3,034,854	4,598,886	7,755,109
7.	Connecticut	CT	L	2,507,306	2,163,577	304,395	22,346,431	27,321,709	18,205,302
8.	Delaware	DE	L	122,850	232,144	30,383	232,845,227	233,230,604	3,632,537
9.	District of Columbia	DC	L	57,856	1,046,854	50,815	759,645	1,915,170	2,010,584
10.	Florida	FL	L	5,501,216	7,502,948	1,453,725	55,684,563	70,142,452	79,761,016
11.	Georgia	GA	L	760,823	1,416,180	420,877	17,213,453	19,811,333	36,553,170
12.	Hawaii	HI	L	568,500	884,881	1,131,359	3,582,846	6,167,586	10,632,167
13.	Idaho	ID	L	159,473	207,442	84,549	1,706,833	2,158,297	2,143,385
14.	Illinois	IL	L	1,428,278	4,816,580	663,220	13,208,571	20,116,649	34,052,986
15.	Indiana	IN	L	562,280	1,527,618	391,966	13,266,733	15,748,597	12,964,602
16.	Iowa	IA	L	185,638	543,679	86,717	4,223,583	5,039,617	12,705,107
17.	Kansas	KS	L	142,963	1,109,389	209,116	4,146,807	5,608,275	8,234,512
18.	Kentucky	KY	L	188,565	732,124	231,798	4,969,992	6,122,479	18,552,981
19.	Louisiana	LA	L	604,459	2,346,961	210,466	22,426,594	25,588,480	25,868,523
20.	Maine	ME	L	205,385	258,250	138,706	2,361,274	2,963,615	10,310,643
21.	Maryland	MD	L	839,818	2,009,448	433,032	11,295,300	14,577,598	18,800,582
22.	Massachusetts	MA	L	692,638	1,707,289	473,371	20,358,971	23,232,269	15,101,991
23.	Michigan	MI	L	662,536	2,989,530	353,153	19,401,498	23,406,717	30,719,350
24.	Minnesota	MN	L	2,022,186	2,015,921	255,547	43,141,345	47,434,999	19,436,767
25.	Mississippi	MS	L	214,272	103,408	90,494	1,856,097	2,264,271	8,041,491
26.	Missouri	MO	L	280,246	2,566,167	352,746	9,437,666	12,636,825	16,449,262
27.	Montana	MT	L	137,888	614,433	50,046	2,721,394	3,523,761	3,093,717
28.	Nebraska	NE	L	110,555	1,037,955	115,661	2,259,882	3,524,053	4,312,765
29.	Nevada	NV	L	326,572	848,021	117,291	9,747,783	11,039,667	40,317,899
30.	New Hampshire	NH	L	222,032	388,741	85,463	6,311,057	7,007,293	2,387,632
31.	New Jersey	NJ	L	3,550,826	4,991,490	497,146	31,946,040	40,985,502	48,737,654
32.	New Mexico	NM	L	195,015		161,254	2,393,712	2,749,981	1,597,071
33.	New York	NY	L	59,299,888	21,493,834	5,722,661	63,436,650	149,953,033	30,600,348
34.	North Carolina	NC	L	1,589,404	2,811,193	780,686	13,398,009	18,579,292	28,105,099
35.	North Dakota	ND	L	106,103	106,347	17,651	8,071,698	8,301,799	16,455,971
36.	Ohio	OH	L	1,078,155	2,381,577	594,102	17,045,641	21,099,475	37,038,328
37.	Oklahoma	OK	L	553,676	684,896	316,820	4,521,445	6,076,837	7,891,793
38.	Oregon	OR	L	406,190	2,418,434	171,501	7,302,419	10,298,544	8,652,958
39.	Pennsylvania	PA	L	2,156,046	4,324,315	699,036	77,635,723	84,815,120	8,288,558
40.	Rhode Island	RI	L	224,769	243,176	168,253	2,198,981	2,835,179	2,298,374
41.	South Carolina	SC	L	9,908,264	2,911,819	258,502	6,524,899	19,603,484	10,716,144
42.	South Dakota	SD	L	72,069	316,835	55,923	4,490,349	4,935,176	4,299,193
43.	Tennessee	TN	L	678,091	1,452,159	318,082	13,817,166	16,265,498	30,602,691
44.	Texas	TX	L	2,559,882	3,668,263	862,408	62,390,319	69,480,872	106,143,943
45.	Utah	UT	L	1,265,536	88,711	25,177	2,195,571	3,574,995	6,815,202
46.	Vermont	VT	L	132,145	453,359	396,310	3,633,593	4,615,407	4,057,326
47.	Virginia	VA	L	1,518,063	4,218,811	1,914,667	10,097,847	17,749,388	24,384,401
48.	Washington	WA	L	1,004,870	3,508,412	474,299	26,706,127	31,693,708	2,028,235
49.	West Virginia	WV	L	51,306	706,286	109,176	4,315,943	5,182,711	12,668,177
50.	Wisconsin	WI	L	571,814	2,076,444	220,697	21,855,013	24,723,968	1,543,601
51.	Wyoming	WY	L	52,527	146,957	27,017	1,026,731	1,253,232	2,398,595
52.	American Samoa	AS	N					0	
53.	Guam	GU	N	165		427		592	38,834
54.	Puerto Rico	PR	N	11,465		3,401		14,866	28,879
55.	US Virgin Islands	VI	N	36		1,220		1,256	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N	814,922		1,557	37,287	853,766	47,245
58.	Aggregate Other Alien	OT	XXX	39,288	0	620	0	39,908	0
59.	Subtotal	XXX		123,401,410	113,880,852	23,570,018	1,038,961,569	1,299,813,849	1,008,949,384
90.	Reporting entity contributions for employee benefit plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		2,651,711				2,651,711	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		194,797				194,797	
94.	Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		126,247,918	113,880,852	23,570,018	1,038,961,569	1,302,660,357	1,008,949,384
96.	Plus Reinsurance Assumed	XXX		(6,597)	6,752	147	221,325	221,627	
97.	Totals (All Business)	XXX		126,241,321	113,887,604	23,570,165	1,039,182,894	1,302,881,984	1,008,949,384
98.	Less Reinsurance Ceded	XXX		186,262,396	43,987,782	23,569,757	1,038,678,269	1,292,498,204	1,008,146,585
99.	Totals (All Business) less Reinsurance Ceded	XXX		(60,021,075)	69,899,822	408	504,625	10,383,780	802,799

DETAILS OF WRITE-INS

58001.	ZZZ Other Alien	XXX		39,288		620		39,908	
58002.		XXX						0	
58003.		XXX						0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX		39,288	0	620	0	39,908	0
9401.		XXX						0	
9402.		XXX						0	
9403.		XXX						0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX		0	0	0	0	0	0

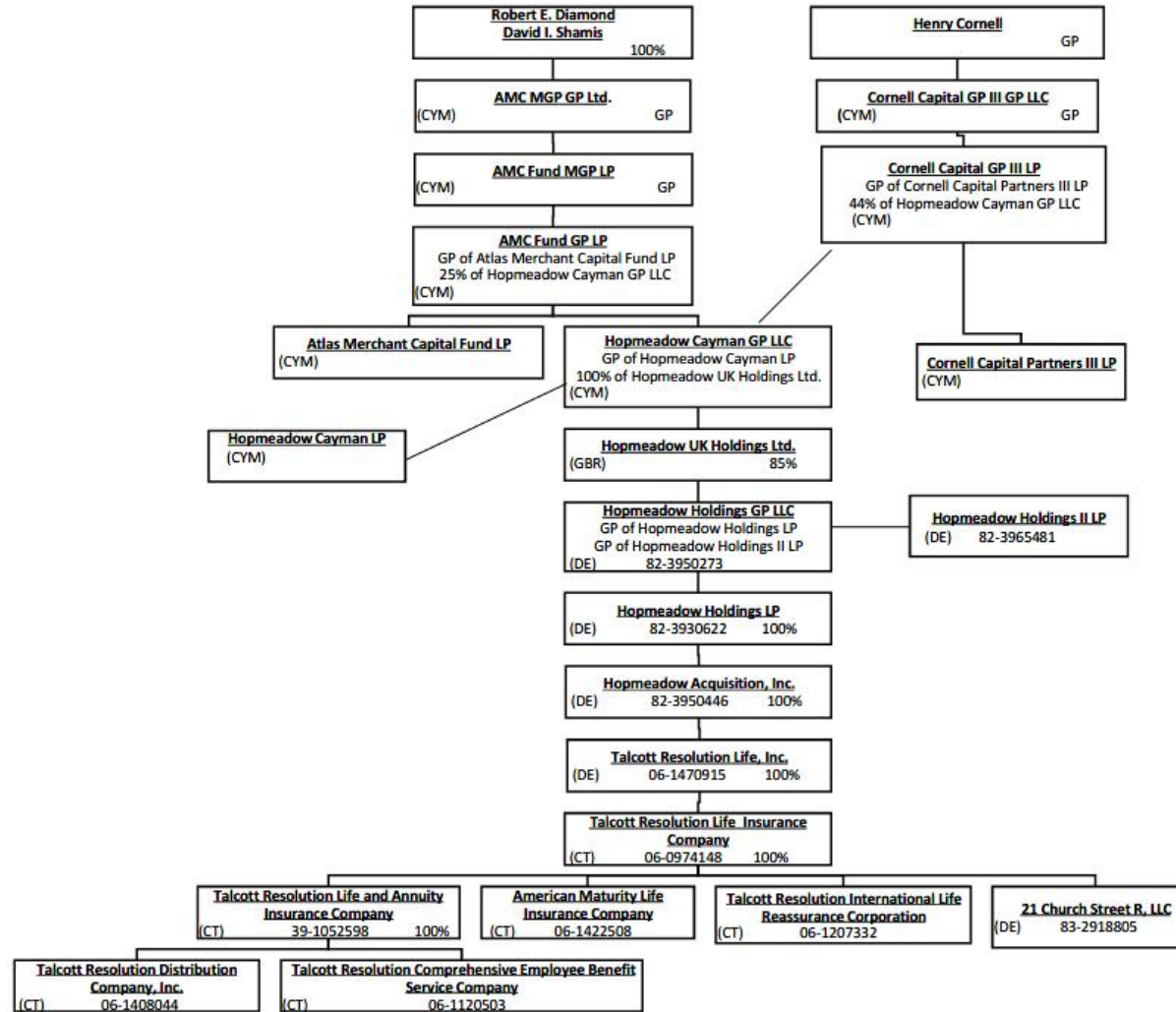
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0
Q - Qualified - Qualified or accredited reinsurer..... 0
N - None of the above - Not allowed to write business in the state..... 6

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

PART 1 – ORGANIZATIONAL CHART



TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



TALCOTT RESOLUTION LIFE INSURANCE COMPANY
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.....	26,751,433	19,277,308
2505. Other liabilities - abandoned property unpaid funds.....	25,619,251	34,288,091
2506. Miscellaneous liabilities.....	1,931,047	964,365
2507. Interest on policy or contract funds due or accrued.....	1,044,323	888,395
2597. Summary of remaining write-ins for Line 25.....	55,346,054	55,418,159

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. IMR adjustment on reinsurance ceded.....		(163,048,269)	(163,048,269)
2797. Summary of remaining write-ins for Line 27.....	0	(163,048,269)	(163,048,269)

TALCOTT RESOLUTION LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	68,504,335
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	14,500,000	
2.2 Additional investment made after acquisition.....		471,465
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(35,792,986)
5. Deduct amounts received on disposals.....		31,500,000
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		1,682,813
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6+7-8).....	14,500,000	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	14,500,000	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,105,232,868	1,724,180,841
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	115,278,236	213,119,887
2.2 Additional investment made after acquisition.....	74,630,740	6,875,217
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	36,688	18,508
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(4,341,529)	1,726,759
7. Deduct amounts received on disposals.....	131,282,745	840,684,252
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	109,627	4,092
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6+7-8+9-10).....	1,159,444,631	1,105,232,868
12. Total valuation allowance.....	(273,764)	(3,704,538)
13. Subtotal (Line 11 plus Line 12).....	1,159,170,867	1,101,528,330
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	1,159,170,867	1,101,528,330

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	403,961,752	1,045,660,843
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	11,048,558	11,548,176
2.2 Additional investment made after acquisition.....	72,982,478	106,976,099
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	8,815,646	(117,431,375)
6. Total gain (loss) on disposals.....	(28)	105,821,610
7. Deduct amounts received on disposals.....	37,989,366	746,775,095
8. Deduct amortization of premium and depreciation.....	15,653	40,083
9. Total foreign exchange change in book/adjusted carrying value.....	(985)	(693)
10. Deduct current year's other-than-temporary impairment recognized.....	9,259,495	1,797,730
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6+7-8+9-10).....	449,542,907	403,961,752
12. Deduct total nonadmitted amounts.....	106,386	121,869
13. Statement value at end of current period (Line 11 minus Line 12).....	449,436,522	403,839,883

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	8,285,608,648	13,659,740,630
2. Cost of bonds and stocks acquired.....	1,166,299,915	3,561,021,653
3. Accrual of discount.....	9,316,635	30,002,807
4. Unrealized valuation increase (decrease).....	(10,499,646)	282,047,663
5. Total gain (loss) on disposals.....	15,963,861	223,831,019
6. Deduct consideration for bonds and stocks disposed of.....	1,775,520,252	9,424,373,496
7. Deduct amortization of premium.....	20,513,582	39,533,018
8. Total foreign exchange change in book/adjusted carrying value.....	(2,037,879)	(3,047,889)
9. Deduct current year's other-than-temporary impairment recognized.....	3,053,475	4,755,406
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	877,924	674,686
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	7,666,442,149	8,285,608,648
12. Deduct total nonadmitted amounts.....	12,021,989	11,826,307
13. Statement value at end of current period (Line 11 minus Line 12).....	7,654,420,160	8,273,782,341

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).....	4,721,290,594	1,179,074,124	695,899,578	(742,041,209)	4,567,393,697	4,721,290,594	4,462,423,932	4,873,884,268
2. NAIC 2 (a).....	2,213,515,251	359,813,780	1,277,447,686	739,315,551	2,300,496,010	2,213,515,251	2,035,196,896	1,898,804,982
3. NAIC 3 (a).....	216,404,229	29,543,360	40,271,133	(939,210)	258,985,230	216,404,229	204,737,245	270,554,225
4. NAIC 4 (a).....	37,273,617	4,274,288	1,768,367	(4,763,745)	36,378,415	37,273,617	35,015,792	33,220,626
5. NAIC 5 (a).....	64,447,984	132,114	1,178,960	2,960,218	72,080,528	64,447,984	66,361,356	79,661,716
6. NAIC 6 (a).....	2,404,359		2,392,261	(1,179)	2,413,067	2,404,359	10,919	28,748
7. Total Bonds.....	7,255,336,035	1,572,837,666	2,018,957,985	(5,469,575)	7,237,746,946	7,255,336,035	6,803,746,141	7,156,154,565
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....	32,915,973			569,297	32,361,056	32,915,973	33,485,270	31,820,563
10. NAIC 3.....							0	
11. NAIC 4.....		9,346					9,346	
12. NAIC 5.....	11,294,135	33,285	251,649	(7)	11,225,536	11,294,135	11,075,764	11,158,771
13. NAIC 6.....	12,139,439	1,148,605			12,164,349	12,139,439	13,288,044	12,097,884
14. Total Preferred Stock.....	56,349,547	1,191,236	251,649	569,290	55,750,941	56,349,547	57,858,424	55,077,219
15. Total Bonds and Preferred Stock.....	7,311,685,582	1,574,028,902	2,019,209,634	(4,900,285)	7,293,497,887	7,311,685,582	6,861,604,565	7,211,231,784

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....110,073,330; NAIC 2 \$.....179,341,225; 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.....	49,211,029	XXX	49,211,341	1,815,371	132,351

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.....	132,096,183	217,915,374
2. Cost of short-term investments acquired.....	132,609,745	2,034,454,611
3. Accrual of discount.....	452,342	449,257
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(6,318)	(51,052)
6. Deduct consideration received on disposals.....	215,921,013	2,120,471,906
7. Deduct amortization of premium.....	19,910	176,282
8. Total foreign exchange change in book/adjusted carrying value.....		(23,820)
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	49,211,029	132,096,183
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	49,211,029	132,096,183

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).....	(55,213,551)
2. Cost paid/(consideration received) on additions.....	1,907,820
3. Unrealized valuation increase/(decrease).....	102,105,462
4. Total gain (loss) on termination recognized.....	4,066,837
5. Considerations received/(paid) on terminations.....	11,459,282
6. Amortization.....	(121,376)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(1,680,217)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	39,605,694
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>39,605,694</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	5,162,805
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	<u>10,526,027</u>
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	2,772,786
3.14 Section 1, Column 18, prior year.....	<u>1,067,174</u> <u>1,705,612</u> <u>1,705,612</u>
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	2,772,786
3.24 Section 1, Column 19, prior year.....	<u>1,067,174</u> <u>1,705,612</u> <u>1,705,612</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	<u>0</u>
4.1 Cumulative variation margin on terminated contracts during the year.....	<u>(12,212,714)</u>
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	<u>(13,279,884)</u> <u>(13,279,884)</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....	<u>1,067,170</u>
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	<u>(1,067,170)</u>
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	15,688,832
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>15,688,832</u>

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replicated Assets Open															
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	5,633,803	5,655,320	6,232,008	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	37,121	149,383	478160 CL 6	JOHNSON & JOHNSON.....	1FE.....	5,618,199	6,082,625
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	4,366,197	4,330,254	5,215,761	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	28,769	115,772	718172 BD 0	PHILIP MORRIS INTERNATIONAL INC	1FE.....	4,301,486	5,099,989
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	9,363,946	9,674,431	10,201,892	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		479,803	3132DV 3L 7	FHLMC 30YR UMBS SUPER.....	1.....	9,674,431	9,722,089
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	17,917,265	18,097,101	19,272,086	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		918,070	3140J8 LL 5	FNMA 30YR.....	1.....	18,097,101	18,354,016
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	5,157,026	5,158,498	5,546,564	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		264,243	3138ER NP 1	FNMA 30YR.....	1.....	5,158,498	5,282,321
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	4,952,535	4,952,535	5,176,525	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		253,765	83162C XY 4	SBAP_16-20H.....	1FE.....	4,952,535	4,922,760
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	27,946,431	29,544,533	37,040,713	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		1,431,958	912810 SE 9	TREASURY BOND.....	1.....	29,544,533	35,608,755
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1Z.....	34,662,799	34,662,799	40,403,631	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29.....		1,776,101	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL REC TRU	1.....	34,662,799	38,627,530
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,470,811	3,539,981	4,951,972	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,197,447	12593Y BE 2	COMM_16-CR28.....	1FM.....	3,539,981	3,754,526
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,773,905	6,783,855	9,055,429	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,337,030	38379Y 6P 8	GNR_16-125.....	1.....	6,783,855	6,718,399
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,578,358	6,599,669	8,785,127	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,269,566	38379U M6 0	GNR_16-128.....	1.....	6,599,669	6,515,561
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,617,302	1,613,323	2,188,321	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		557,977	38379U JW 7	GNR_16-41.....	1.....	1,613,323	1,630,344
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	8,152,459	8,218,959	10,984,737	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,812,638	38379U WD 4	GNR_16-86.....	1.....	8,218,959	8,172,099
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,497,749	6,526,685	8,717,418	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,241,755	38379U ZS 8	GNR_16-96.....	1.....	6,526,685	6,475,663
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	5,336,773	5,353,087	7,156,036	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,841,213	38379U XC 5	GNR_16-98.....	1.....	5,353,087	5,314,823
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	4,023,612	3,965,255	5,417,776	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,388,166	38379R LJ 0	GNR_17-1.....	1.....	3,965,255	4,029,611
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,613,233	1,582,682	2,175,850	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		556,573	38380J DK 1	GNR_17-168.....	1.....	1,582,682	1,619,276
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,521,722	1,493,238	2,049,560	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		525,002	38380J FS 2	GNR_17-171.....	1.....	1,493,238	1,524,559
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	5,323,178	5,250,666	7,169,159	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,836,522	38379R MX 8	GNR_17-22.....	1.....	5,250,666	5,332,637
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	5,386,810	5,308,850	7,254,885	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,858,476	38379U 6J 0	GNR_17-24.....	1.....	5,308,850	5,396,410
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,741,938	1,783,585	2,455,202	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		600,977	50190D AJ 5	LCCM_17-LC26.....	1FM.....	1,783,585	1,854,225
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,654,841	1,690,279	2,252,506	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		570,928	61767F BD 2	MSC_16-UB11.....	1FM.....	1,690,279	1,681,578
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	13,851,019	13,924,747	18,950,103	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		4,778,669	89172U AD 0	TPMT_16-4.....	1FE.....	13,924,747	14,171,434
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	6,423,396	6,497,909	8,805,363	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		2,216,103	89173H AC 0	TPMT_17-2.....	1FM.....	6,497,909	6,589,261
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	1,984,503	2,019,377	2,768,702	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		684,663	94989E AK 3	WFCM_15-LC20.....	1FM.....	2,019,377	2,084,039
91278*AY0..	BOND WITH INTEREST RATE SWAP..	1.....	3,048,391	3,131,399	4,503,796	09/21/2018	09/25/2048	SWP: 3.18%(3ML) 09/25/48.....		1,051,710	95001Q AX 9	WFCM_18-C46.....	1FM.....	3,131,399	3,452,087
9999999999	Total.....		197,359,016	244,731,124	XXX	XXX	XXX	65,890	34,714,508	XXX	XXX	XXX	XXX	197,293,126	210,016,616

QS105

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	10	350,413,856	7	253,944,666	7	218,257,008	0	0	10	350,413,856
2. Add: Opened or acquired transactions.....	5	158,690,765	1	102,619,562					6	261,310,327
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	3,001	XXX	17,110	XXX	53,253	XXX		XXX	73,364
4. Less: Closed or disposed of transactions.....	8	252,467,225	1	138,265,267	4	20,404,496			13	411,136,988
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	2,695,731	XXX	59,063	XXX	546,749	XXX		XXX	3,301,543
7. Ending Inventory.....	7	253,944,666	7	218,257,008	3	197,359,016	0	0	3	197,359,016

TALCOTT RESOLUTION LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	39,605,694
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	15,688,832
3.	Total (Line 1 plus Line 2).....	55,294,526
4.	Part D, Section 1, Column 5.....	302,072,217
5.	Part D, Section 1, Column 6.....	(246,777,691)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	79,049,018
8.	Part B, Section 1, Column 13.....	(1,766,020)
9.	Total (Line 7 plus Line 8).....	77,282,998
10.	Part D, Section 1, Column 8.....	320,831,210
11.	Part D, Section 1, Column 9.....	(243,548,212)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	122,182,077
14.	Part B, Section 1, Column 20.....	16,162,150
15.	Part D, Section 1, Column 11.....	138,344,227
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	96,778,764	
2. Cost of cash equivalents acquired.....	7,016,115,100	6,499,301,465
3. Accrual of discount.....	7,087,066	3,992,412
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	3,843	1,554
6. Deduct consideration received on disposals.....	6,857,388,516	6,406,492,224
7. Deduct amortization of premium.....	25,593	24,444
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	262,570,664	96,778,764
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	262,570,664	96,778,764

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1TM2K0	MIAMI	FL		09/03/2019	5.470		3,734,924	13,489,302
BHM1VRFH9	SEATTLE	WA		08/06/2019	5.210		191,000	424,105
BHM1YFLA0	LACEY	WA		09/03/2019	1.060	97,047	1,172,785	6,767,003
BHM20ZLX1	DEAR PARK	NY		09/30/2019	4.150	8,750,000		12,605,469
BHM215A18	DENVER	CO		08/28/2019	3.510	10,300,000		22,660,000
BHM21LBR5	MADISON	WI		09/11/2019	3.550	6,450,000		5,992,913
BHM21ZL7	PHILLIPSBURG	NJ		09/30/2019	4.590	13,692,196	(375,000)	77,978,641
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	39,289,243	4,723,709	139,917,434
Mortgages in Good Standing - Mezzanine Loans								
BHM21C6E0	MIAMI	FL		08/14/2019	3.690	27,163,636		400,083,448
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	27,163,636	0	400,083,448
0899999. Total - Mortgages in Good Standing				XXX	XXX	66,452,879	4,723,709	540,000,882
3399999. Total Mortgages				XXX	XXX	66,452,879	4,723,709	540,000,882

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
BHM01LDQ9	LINTHICUM	MD		04/28/2006	09/01/2019	73,633						0	73,633	73,633			0
BHM01LDR7	LINTHICUM	MD		04/28/2006	09/01/2019	55,463						0	55,463	55,463			0
BHM0JZXT1	ONTARIO	CA		08/02/2011	07/01/2019	37,420						0	37,420	37,420			0
BHM0RMP52	MULTI-CITY	MU		06/27/2013	07/01/2019	20,340		38				38	30,404	30,404			0
0199999. Total - Mortgages Closed by Repayment						186,856	0	38	0	0	38	0	196,920	196,920	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	09/01/2019	46,109						0	46,109	46,109			0
BHM01FKF8	BALTIMORE	MD		12/21/2005	09/01/2019	71,315						0	71,315	71,315			0
BHM01JC69	NEW YORK	NY		05/10/2019	09/01/2019			(2,844)			(2,844)		29,389	29,389			0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	09/01/2019	208,989						0	208,989	208,989			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	09/01/2019	175,049						0	175,049	175,049			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	09/01/2019	6,851		72			72		6,923	6,923			0
BHM0JECE4	BREA	CA		02/01/2011	09/01/2019	90,840						0	90,840	90,840			0
BHM0JEH2	MULTI-CITY	MU		04/14/2011	09/01/2019	5,213						0	5,213	5,213			0
BHM0JEH22	MULTI-CITY	MU		04/14/2011	09/01/2019	22,504						0	22,504	22,504			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	09/01/2019	147,557						0	147,557	147,557			0
BHM0JEJL1	MULTI-CITY	MU		05/10/2019	09/01/2019	5,242		(503)			(503)		32,487	32,487			0
BHM0JEJN7	MULTI-CITY	MU		05/10/2019	09/01/2019	5,242		(531)			(531)		32,314	32,314			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	09/01/2019	19,131						0	19,131	19,131			0

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
BHM0JMW53	STAMFORD	CT		03/18/2011	09/01/2019	159,405							159,405	159,405			.0
BHM0K4486	MULTI-CITY	MD		09/14/2011	09/01/2019	142,541							142,541	142,541			.0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	09/01/2019	101,805		(2,571)				(2,571)	101,118	101,118			.0
BHM0KTWD9	MISSION VALLEY	CA		05/10/2019	09/01/2019			(882)				(882)	30,355	30,355			.0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	09/01/2019	62,776							62,776	62,776			.0
BHM0KTYD7	IRVINE	CA		09/28/2011	09/01/2019	11,414							11,414	11,414			.0
BHM0KTYG0	IRVINE	CA		10/26/2011	09/01/2019	89,278							89,278	89,278			.0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012	09/01/2019	21,888							21,888	21,888			.0
BHM0L6753	MULTI-CITY	MU		04/11/2012	09/01/2019	14,592		(469)				(469)	40,075	40,075			.0
BHM0L83Z7	IRVINE	CA		03/28/2012	09/01/2019	68,189							68,189	68,189			.0
BHM0L8411	IRVINE	CA		03/28/2012	09/01/2019	62,506							62,506	62,506			.0
BHM0L84Z9	NEWPORT BEACH	CA		03/28/2012	09/01/2019	39,777							39,777	39,777			.0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011	09/01/2019	16,548							16,548	16,548			.0
BHM0LC8T7	SAN BRUNO	CA		12/09/2011	09/01/2019	159,170							159,170	159,170			.0
BHM0LKG86	ENCINITAS	CA		02/16/2012	09/01/2019	107,629							107,629	107,629			.0
BHM0LZHT6	CARLSBAD	CA		04/03/2012	09/01/2019	16,967							16,967	16,967			.0
BHM0M2AN8	CHICAGO	IL		04/24/2012	09/01/2019	70,255							70,255	70,255			.0
BHM0M2C06	EVANSTON	IL		04/28/2015	09/01/2019	28,904							28,904	28,904			.0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	09/01/2019	770,362							770,362	770,362			.0
BHM0MN1N5	WASHINGTON	DC		06/28/2012	09/01/2019	55,808							55,808	55,808			.0
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019	09/01/2019			(456)				(456)	19,949	19,949			.0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	09/01/2019	10,727							10,727	10,727			.0
BHM0T2SQ5	BOSTON	MA		04/28/2015	09/01/2019	5,130							5,130	5,130			.0
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	09/01/2019	53,800							53,800	53,800			.0
BHM0U02F9	BOSTON	MA		04/28/2015	09/01/2019	12,195							12,195	12,195			.0
BHM0UBFX2	NEW YORK	NY		08/07/2013	09/01/2019	29,117							29,117	29,117			.0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	09/01/2019	26,994							26,994	26,994			.0
BHM0UPQ68	BOSTON	MA		09/13/2013	09/01/2019	26,224							26,224	26,224			.0
BHM0V2CJ5	DALLAS	TX		10/03/2013	09/01/2019	28,737							28,737	28,737			.0
BHM0XQNM1	TIMONIUM	MD		01/15/2014	09/01/2019	88,106							88,106	88,106			.0
BHM13T3U0	CHARLESTON	SC		05/10/2019	08/01/2019			(78)				(78)	35,248	35,248			.0
BHM15T4C7	LAUREL	MD		05/10/2019	09/01/2019			1,400				1,400	29,869	29,869			.0
BHM15X6S1	GLEN MILLS	PA		05/10/2019	09/01/2019			1,712				1,712	41,437	41,437			.0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	09/01/2019	58,148							58,148	58,148			.0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	09/01/2019	43,317							43,317	43,317			.0
BHM1EZCW0	RALEIGH	NC		01/19/2016	09/01/2019	20,287							20,287	20,287			.0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	09/01/2019	17,532							17,532	17,532			.0
BHM1K89H0	CARROLLTON	TX		02/16/2017	09/01/2019	44,842							44,842	44,842			.0
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016	09/01/2019	31,800							31,800	31,800			.0
BHM1R8X11	JERICO	NY		08/31/2017	09/01/2019	222,882							222,882	222,882			.0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	09/01/2019	242,409							242,409	242,409			.0

QE02.1

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
BHM1W9NJ5.....	FLORISSANT.....	MO.....	.....	07/20/2018....	09/01/2019....	.....298,531	.....	......683	.....	.....	......683	.....	.....299,214	.....299,214	.....	.....	......0
BHM1ZBA51.....	WILMINGTON.....	SC.....	.....	05/10/2019....	09/01/2019....	.....	.....	.....	.....	.....	......0	.....	.....55,818	.....55,818	.....	.....	......0
BHM21C6E0.....	MIAMI.....	FL.....	.....	08/14/2019....	09/01/2019....	.....	.....	......120	.....	.....	......120	.....	.....29,925	.....29,925	.....	.....	......0
0299999. Total - Mortgages With Partial Repayments.....						.....4,064,633	......0	.....(4,348)	......0	......0	.....(4,348)	......0	.....4,416,490	.....4,416,490	......0	......0	......0
Mortgages Disposed																	
BHM01LDQ9.....	LINTHICUM.....	MD.....	.....	04/28/2006....	09/30/2019....	.....4,943,231	.....	.....	.....	.....	......0	.....	.....4,943,231	.....4,943,231	.....	.....	......0
BHM01LDR7.....	LINTHICUM.....	MD.....	.....	04/28/2006....	09/30/2019....	.....3,723,474	.....	.....	.....	.....	......0	.....	.....3,723,474	.....3,723,474	.....	.....	......0
BHM0JZXT1.....	ONTARIO.....	CA.....	.....	08/02/2011....	07/17/2019....	.....17,025,915	.....	.....	.....	.....	......0	.....	.....17,025,915	.....17,025,915	.....	.....	......0
BHMORMP52.....	MULTI-CITY.....	MU.....	.....	06/27/2013....	07/16/2019....	.....10,084,389	.....	.....2,964	.....	.....	.....2,964	.....	.....15,058,331	.....15,074,329	.....	.....15,998	.....15,998
0399999. Total - Mortgages Disposed.....						.....35,777,009	......0	.....2,964	......0	......0	.....2,964	......0	.....40,750,951	.....40,766,948	......0	.....15,998	.....15,998
0599999. Total Mortgages.....						.....40,028,498	......0	.....(1,346)	......0	......0	.....(1,346)	......0	.....45,364,361	.....45,380,359	......0	.....15,998	.....15,998

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
			3	4									
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
BHM03W	XD	0	APOLLO INVESTMENT FUND VII.....	NEW YORK.....	NY.....	CAPITAL CALL.....	09/24/2019.....	3	9,046	1,865,367	0.195		
BHM1JY	L4	0	BLACKSTONE CAPITAL PARTNERS VII LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	08/05/2019.....		1,558,877	5,790,269	0.084		
BHM1VF	GN	1	CAPITAL PARTNERS INCOME FUND III L.....	NORWALK.....	CT.....	CAPITAL CALL.....	08/08/2019.....		88,329	12,064,719	2.920		
BHM02X	9R	5	CARLYLE PARTNERS V L.P.....	WASHINGTON.....	DC.....	CAPITAL CALL.....	09/30/2019.....	3	22,682	3,305,333	0.119		
BHM0LK	HQ	5	CAROUSEL CAPITAL PARTNERS IV LP.....	CHARLOTTE.....	NC.....	VARIOUS.....	07/17/2019.....	3	15,395	990,165	1.976		
BHM1NX	L3	9	CAROUSEL CAPITAL PARTNERS V LP.....	CHARLOTTE.....	NC.....	CAPITAL CALL.....	07/17/2019.....		905,052	4,838,319	1.895		
BHM018	OZ	2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON.....	MA.....	CAPITAL CALL.....	09/25/2019.....	3	4,201	301,917	0.919		
BHM1KA	3R	9	CIP CAPITAL FUND II LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	08/09/2019.....	3	1,334,998	1,237,147	3.269		
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP.....	GREENWICH.....	CT.....	CAPITAL CALL.....	07/19/2019.....	3	7,773	798,073	3.374		
BHM1CS	2E	9	CORTEC GROUP FUND VI LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	07/08/2019.....	3	5,300	4,483,240	2.650		
BHM0L7	3Z	9	EDG PARTNERS II LP.....	ATLANTA.....	GA.....	CAPITAL CALL.....	07/19/2019.....	3	43,860	164,953	3.374		
BHM1RX	UR	2	ELLIOTT ASSOCIATES LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	07/01/2019.....		3,000,000	4,500,000	0.029		
BHM1GW	W0	3	ENCORE CONSUMER CAPITAL FUND III L.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....	08/09/2019.....	3	203,279	3,755,914	3.362		
BHM1JX	C1	8	GAMUT INVESTMENT FUND I LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	07/17/2019.....	3	81,215	6,765,644	1.090		
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....	NEW YORK.....	NY.....	CAPITAL CALL.....	08/01/2019.....		1,162	1,509,581	0.535		
BHM20N	5B	4	INVENTUS POWER HOLDINGS LLC.....	WESTCHESTER.....	IL.....	DIRECT WITH ISSUER.....	08/30/2019.....		163,547	0.420			
BHM1TX	MA	6	LEEDS EQUITY PARTNERS VI LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	09/25/2019.....		139,099	1,578,891	0.441		
BHM1NU	BT	9	LEXINGTON MIDDLE MARKET INV IV.....	NEW YORK.....	NY.....	CAPITAL CALL.....	09/27/2019.....		918,620	21,325,515	1.143		
BHM1B4	26	0	LINEAGE CAPITAL II LP.....	BOSTON.....	MA.....	CAPITAL CALL.....	09/09/2019.....	3	221,000	1,670,500	3.053		
BHM1K2	P8	5	MONOMOY CAPITAL PARTNERS III LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	09/18/2019.....		209,929	10,564,204	1.826		
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	07/17/2019.....		42,974	569,433	0.212		
BHM1Q2	BC	5	MPE PARTNERS II LP.....	BOSTON.....	MA.....	CAPITAL CALL.....	09/16/2019.....	3	1,347,007	6,519,308	5.264		
BHM1EM	SA	0	MSOUTH EQUITY PARTNERS III LP.....	ATLANTA.....	GA.....	CAPITAL CALL.....	09/17/2019.....	3	735,846	2,708,449	2.586		
BHM1NB	HY	4	PARTHENON INVESTORS V LP.....	BOSTON.....	MA.....	CAPITAL CALL.....	08/29/2019.....	3	740,622	6,520,567	1.352		
BHM1JV	Y9	1	SAW MILL CAPITAL PARTNERS II LP.....	BRIARCLIFF MANOR.....	NY.....	CAPITAL CALL.....	07/24/2019.....	3	85,442	8,430,496	4.241		
BHM1M5	PC	7	SILVER OAK SERVICE PARTNERS III LP.....	EVANSTON.....	IL.....	CAPITAL CALL.....	09/26/2019.....	3	457,875	5,036,750	4.982		
BHM1K1	G4	6	STRATEGIC PARTNERS FUND VII LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	07/25/2019.....		10,573	10,549,439	0.314		
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	08/05/2019.....	3	2,618	1,037,508	0.586		
BHM1X3	6F	4	TAILWIND CAPITAL PARTNERS III LP.....	NEW YORK.....	NY.....	CAPITAL CALL.....	08/29/2019.....		902,045	12,151,685	1.002		
BHM1TJ	8F	2	TRINITY HUNT PARTNERS V LP.....	DALLAS.....	TX.....	CAPITAL CALL.....	09/30/2019.....		91,308	12,675,761	4.284		
BHM1PZ	KU	3	UNION CAPITAL EQUITY PARTNERS II L.....	GREENWICH.....	CT.....	CAPITAL CALL.....	07/31/2019.....	3	672,893	3,834,602	3.704		
BHM1UE	C8	2	VMG PARTNERS IV LP.....	SAN FRANCISCO.....	CA.....	CAPITAL CALL.....	07/17/2019.....		1,095,025	8,839,135	2.130		
BHM1QG	HQ	7	WIND POINT PARTNERS VIII A LP.....	CHICAGO.....	IL.....	CAPITAL CALL.....	07/15/2019.....	3	329,054	5,399,223	1.471		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	15,446,645	0	171,782,107	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
BHM1JJ	EN	9	MERITEX INVESTMENT ENTITY - JV.....	MINNEAPOLIS.....	MN.....	CAPITAL CALL.....	08/01/2019.....		374,996	1,191,152	12.771		
BHM1AB	XW	4	VALLEY CREEK (JV EQUITY).....	WOODBURY.....	MN.....	CAPITAL CALL.....	09/13/2019.....		14,206	357	9.000		
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0	389,202	0	1,191,510	XXX.....
Surplus Debentures - Unaffiliated													

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION	1FE	09/20/2019		2,909,963				
2399999. Total - Surplus Debentures - Unaffiliated								2,909,963	0	0	0	XXX
4499999. Subtotal - Unaffiliated								2,909,963	15,835,847	0	172,973,617	XXX
4699999. Totals								2,909,963	15,835,847	0	172,973,617	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	01/17/2008	09/30/2019						0		557,794	557,794			0	
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	05/21/2012	09/24/2019	80,857	18,285				18,285		99,142	99,142			0	3,931
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/17/2017	08/05/2019	25,895	(4,949)				(4,949)		20,946	20,946			0	815
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL CALL	11/17/2010	09/26/2019	122,533	(31,980)				(31,980)		90,553	90,553			0	
BHM030 T6 0	CARLYLE MC PARTNERS LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	11/05/2007	09/30/2019	3,444	40,815				40,815		44,258	44,258			0	(44,258)
BHM0L6 YU 8	CARLYLE PARTNERS V AIV LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	07/29/2011	09/30/2019	4,106	18,576				18,576		22,682	22,682			0	
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	06/18/2015	09/24/2019	883,942	(465,169)				(465,169)		418,773	418,773			0	6,593
BHM018 OZ 2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CAPITAL DISTRIBUTION	11/05/2010	09/25/2019	89,142	(1,928)				(1,928)		87,214	87,214			0	13,710
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/31/2006	08/15/2019	7,129	(3,353)				(3,353)		3,776	3,776			0	2,963
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2016	07/17/2019	4,023	824				824		4,846	4,846			0	
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	VARIOUS	11/23/2010	09/30/2019	256,959	(145,520)				(145,520)		298,309	298,309			0	275,559
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	01/25/2012	09/30/2019						0		127,482	127,482			0	
BHM1TE KY 8	HIGHLAND CRUSADER FUND LP	OAKS	PA	CAPITAL DISTRIBUTION	12/29/2017	08/16/2019	51,060	(1,462)				(1,462)		49,599	49,599			0	(769)
BHM1S8 E4 5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2017	09/05/2019	119,222	1,198				1,198		120,420	120,420			0	9,803
995636 35 4	MESIROW PARTNERSHIP FUND I	CHICAGO	IL	CAPITAL DISTRIBUTION	02/17/2000	09/30/2019	110,928	14,503				14,503		110,928	110,928			0	3,279
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	DIRECT WITH ISSUER	12/04/2017	09/30/2019						0		531,850	531,850			0	
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/26/2011	07/17/2019	456,424	(71,133)				(71,133)		385,291	385,291			0	17,525
BHM01V U9 6	NEWTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	VARIOUS	05/14/2015	09/27/2019	74,210	(73,983)				(73,983)		3,483	3,483			0	55,167
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/27/2016	07/25/2019	482,522	(93,190)				(93,190)		389,332	389,332			0	15,813
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2018	09/10/2019	644,321					0		644,321	644,321			0	97,903
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	09/02/2015	09/18/2019	83,878	(34,482)				(34,482)		49,396	49,396			0	67,462
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/19/2017	09/03/2019	470,444	(4,154)				(4,154)		466,290	466,290			0	17
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	07/29/2015	09/03/2019	76,292	(11,354)				(11,354)		64,938	64,938			0	1
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	VARIOUS	05/01/2017	09/30/2019	1,417,445	(254,085)				(254,085)		3,173,584	3,173,584			0	706,525

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						5,464,775	(1,102,541)	0	0	0	(1,102,541)	0	7,765,207	7,765,207	0	0	0	1,232,037
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM12A	EH 9 GRAMERCY APARTMENTS (JV EQUITY).....	NEW ALBANY.....	OH.	CAPITAL DISTRIBUTION.....	07/16/2014	09/27/2019	725,287	1,884,903				1,884,903		2,610,190	2,610,190				2,284,214
BHM1JJ	EN 9 MERITEX INVESTMENT ENTITY - JV.....	MINNEAPOLIS.....	MN.	DIRECT WITH ISSUER.....	08/09/2016	09/30/2019						0		172,308	172,308				0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						725,287	1,884,903	0	0	0	1,884,903	0	2,782,498	2,782,498	0	0	0	2,284,214
Surplus Debentures - Unaffiliated																			
668131	AA 3 NORTHWESTERN MUTUAL LIFE INSURANCE.....	MILWAUKEE.....	WI.	HIMCO OPERATIONAL TRANSACTION.....	09/07/2011	09/20/2019	2,917,034		(7,044)			(7,044)		2,909,991	2,909,963		(27)	(27)	150,666
2399999	Total - Surplus Debentures - Unaffiliated.....						2,917,034	0	(7,044)	0	0	(7,044)	0	2,909,991	2,909,963	0	(27)	(27)	150,666
4499999	Subtotal - Unaffiliated.....						9,107,096	782,362	(7,044)	0	0	775,318	0	13,457,696	13,457,668	0	(27)	(27)	3,666,916
4699999	Totals.....						9,107,096	782,362	(7,044)	0	0	775,318	0	13,457,696	13,457,668	0	(27)	(27)	3,666,916

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
38380N KC 2	GNR 19-105 IS.....		08/21/2019.....	JEFFERIES & CO. INC.....		3,914,469		27,627	1.....
0599999	Total - Bonds - U.S. Government.....					3,914,469	0	27,627	.XXX.....
Bonds - All Other Government									
29135L AA 8	ABU DHABI (EMIRATE OF).....	D.....	07/30/2019.....	STANDARD CHARTERED SECURITIES (NORT.....		832,800	800,000	7,639	1FE.....
09076A AA 5	BIOCEANICO SOVEREIGN CERTIFICATE.....	D.....	09/26/2019.....	Various.....		1,558,125	2,250,000		3FE.....
V73789 AD 7	COTE D IVOIRE (REPUBLIC OF).....	D.....	07/02/2019.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		604,500	600,000	12,963	4FE.....
501499 AB 3	KUWAIT STATE OF (GOVERNMENT).....	D.....	07/30/2019.....	MIZUHO SECURITIES USA INC.....		424,750	400,000	5,094	1FE.....
68205L AB 9	OMAN SULTANATE OF (GOVERNMENT).....	D.....	07/25/2019.....	STANDARD CHARTERED SECURITIES (NORT.....		1,400,000	1,400,000		3FE.....
698299 BK 9	PANAMA REPUBLIC OF (GOVERNMENT).....	D.....	07/18/2019.....	Various.....		2,601,900	2,600,000		2FE.....
74727P BA 8	QATAR (STATE OF).....	D.....	07/30/2019.....	BARCLAYS CAPITAL INC.....		218,500	200,000	3,044	1FE.....
M6320U AC 3	SAUDI ARABIA (KINGDOM OF).....	D.....	07/30/2019.....	JP MORGAN SECURITIES LLC.....		849,200	800,000	9,500	1FE.....
M6320U AT 6	SAUDI ARABIA (KINGDOM OF).....	D.....	07/30/2019.....	BARCLAYS CAPITAL INC.....		442,600	400,000	5,104	1FE.....
1099999	Total - Bonds - All Other Government.....					8,932,375	9,450,000	43,344	.XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
20268J AC 7	COMMONSPIRIT HEALTH.....		08/07/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		5,810,000	5,810,000		2FE.....
235036 4W 7	DALLAS FORT WORTH TEX INTL ARP.....		08/08/2019.....	JP MORGAN SECURITIES LLC.....		4,200,000	4,200,000		1FE.....
235036 4X 5	DALLAS FORT WORTH TEX INTL ARP.....		08/08/2019.....	JP MORGAN SECURITIES LLC.....		3,465,000	3,465,000		1FE.....
31334W HP 9	FHLMC 30YR UMBS.....		06/17/2019.....	Various.....		(37,339)	(37,078)	(43)	1Z.....
31334W MM 0	FHLMC 30YR UMBS.....		06/20/2019.....	Various.....		(5,004)	(4,833)	(8)	1.....
3131YB MV 7	FHLMC 30YR UMBS MIRROR.....		06/17/2019.....	Various.....		(3,718)	(3,649)	(5)	1Z.....
3132DV 3R 4	FHLMC 30YR UMBS SUPER.....		06/17/2019.....	Various.....		(6,865)	(6,491)	(13)	1.....
31335B HE 9	FHLMC GOLD 30YR GIANT.....		06/17/2019.....	Various.....		(146,242)	(141,318)	(220)	1.....
3137FN BB 5	FHMS_K096 IS.....		08/15/2019.....	JP MORGAN SECURITIES LLC.....		5,232,629		39,652	1.....
3138WF BK 1	FNMA 30YR.....		06/18/2019.....	Various.....		(3,965)	(3,980)	(4)	1.....
3140FC JD 1	FNMA 30YR.....		06/17/2019.....	Various.....		(2,940)	(2,976)	(3)	1.....
3140H8 YC 3	FNMA 30YR.....		06/17/2019.....	Various.....		(3,996)	(3,911)	(5)	1Z.....
3140J9 EJ 6	FNMA 30YR.....		06/17/2019.....	Various.....		(30,623)	(30,976)	(30)	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					18,466,937	13,239,787	39,321	.XXX.....
Bonds - Industrial and Miscellaneous									
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO.....	A.....	09/06/2019.....	MORGAN STANLEY & CO. LLC.....		39,000	39,000		3FE.....
00130H BW 4	AES CORP.....		08/06/2019.....	MORGAN STANLEY & CO. LLC.....		148,005	143,000	2,469	3FE.....
00130H BT 1	AES CORPORATION (THE).....		08/29/2019.....	RBC CAPITAL MARKETS, LLC.....		351,623	346,000	5,060	3FE.....
013092 AB 7	ALBERTSONS LLC.....		08/01/2019.....	BANC OF AMERICA SECURITIES LLC.....		81,000	81,000		1Z.....
00175P AB 9	AMN HEALTHCARE INC.....		09/26/2019.....	SUNTRUST ROBINSON HUMPHREY, INC.....		86,000	86,000		3FE.....
032510 AC 3	ANADARKO PETROLEUM CORPORATION.....		08/08/2019.....	Various.....		2,991,363	2,474,000	61,509	2FE.....
05323* AA 7	AUTOMATION SMC HOLDINGS INC.....		09/30/2019.....	SCHEDULED ACQUISITION.....		923	923		4Z.....
05324# AA 2	AUTOMATION SMC HOLDINGS INC.....		09/30/2019.....	SCHEDULED ACQUISITION.....		39,175	39,175		5.....
05971U 2A 4	BANCO DE CREDITO DEL PERU.....	D.....	09/30/2019.....	JP MORGAN SECURITIES LLC.....		299,896	300,000	284	2FE.....
07335C AK 0	BBCMS_19-C4 IS.....		08/12/2019.....	BARCLAYS CAPITAL INC.....		2,501,522		26,582	1FE.....
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS.....		08/26/2019.....	SCHEDULED ACQUISITION.....		898	898		1FE.....
102590 A# 3	BOWLES FLUIDICS CORPORATION.....		09/30/2019.....	SCHEDULED ACQUISITION.....		3,740	3,740		5.....
102590 A@ 5	BOWLES FLUIDICS CORPORATION.....		09/30/2019.....	SCHEDULED ACQUISITION.....		4,251	4,251		5.....
12513G BD 0	CDW LLC.....		09/12/2019.....	MORGAN STANLEY & CO. LLC.....		42,000	42,000		3FE.....
151191 BD 4	CELULOSA ARAUCO Y CONSTITUCION SA.....	D.....	08/21/2019.....	SANTANDER INVESTMENT SECURITIES INC.....		446,600	400,000	6,783	2FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
15135B AJ 0	CENTENE CORPORATION.....		08/07/2019.....	CITIGROUP GLOBAL MARKETS, INC.....		214,693	211,000	668	3FE.....
16411Q AE 1	CHENIERE ENERGY PARTNERS LP.....		09/18/2019.....	Various.....		405,216	404,000	263	3FE.....
21240B AD 3	CONTROLADORA MABE SA DE CV.....	D.....	08/12/2019.....	SCOTIA CAPITAL (USA) INC.....		1,274,400	1,200,000	20,720	2FE.....
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR.....		07/31/2019.....	MORGAN STANLEY & CO. LLC.....		128,375	130,000	2,173	3FE.....
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT.....		07/01/2019.....	SCHEDULED ACQUISITION.....		11,461	11,461		5.....
25277L AA 4	DIAMOND SPORTS GROUP LLC.....		09/18/2019.....	Various.....		648,691	634,000	1,211	3FE.....
25278X AE 9	DIAMONDBACK ENERGY INC.....		08/08/2019.....	DEUTSCHE BANK SECURITIES INC.....		239,994	235,000	3,132	3FE.....
28414H AG 8	ELANCO ANIMAL HEALTH INC.....		07/02/2019.....	EXCHANGE.....		3,500,000	3,500,000	59,072	3FE.....
P36020 AB 4	ENGIE ENERGIA CHILE SA.....	D.....	08/22/2019.....	Various.....		861,884	800,000	2,600	2FE.....
30251G BA 4	FMG RESOURCES (AUGUST 2006) PTY LT.....	D.....	09/05/2019.....	JP MORGAN SECURITIES LLC.....		181,000	181,000		3FE.....
35671D BJ 3	FREEPORT-MCMORAN INC.....		07/31/2019.....	BARCLAYS CAPITAL INC.....		262,870	271,000	3,171	3FE.....
30298F AJ 3	FREMF_19-K735.....		07/17/2019.....	JP MORGAN SECURITIES LLC.....		4,147,608	4,000,000	11,086	2FE.....
30310X AE 9	FREMF_19-K94.....		07/09/2019.....	WELLS FARGO ADVISORS, LLC.....		7,802,194	7,631,000	14,779	2FE.....
30314D AE 9	FREMF_19-K96.....		08/14/2019.....	JP MORGAN SECURITIES LLC.....		10,572,470	10,000,000	22,986	2FE.....
BHM217 XU 5	GRIDFLEX GENERATION LLC.....		09/26/2019.....	CANTOR FITZGERALD & CO.....		9,000,000	9,000,000		3Z.....
431475 AD 4	HILL-ROM HOLDINGS INC.....		09/05/2019.....	JP MORGAN SECURITIES LLC.....		41,000	41,000		3FE.....
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY.....		07/31/2019.....	DEUTSCHE BANK SECURITIES INC.....		103,000	100,000	569	3FE.....
53079E BJ 2	LIBERTY MUTUAL GROUP INC.....		09/27/2019.....	HIMCO OPERATIONAL TRANSACTION.....		774,534	735,000		2FE.....
57233# AA 3	MARSHALL EXCELSIOR CO.....		09/30/2019.....	SCHEDULED ACQUISITION.....		15,465	15,465		3PL.....
58547D AC 3	MELCO RESORTS FINANCE LTD.....	D.....	07/10/2019.....	DEUTSCHE BANK SECURITIES INC.....		200,000	200,000		3FE.....
59565X AC 4	MIDCONTINENT COMMUNICATIONS.....		07/25/2019.....	SUNTRUST ROBINSON HUMPHREY, INC.....		203,750	200,000		4FE.....
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC.....		09/30/2019.....	SCHEDULED ACQUISITION.....		1,831	1,831		5.....
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC.....		09/30/2019.....	SCHEDULED ACQUISITION.....		1,026	1,026		5.....
606822 BK 9	MITSUBISHI UFJ FINANCIAL GROUP INC.....	D.....	07/11/2019.....	MORGAN STANLEY & CO. LLC.....		12,615,000	12,615,000		1FE.....
55342U AH 7	MPT OPERATING PARTNERSHIP LP.....		07/17/2019.....	Various.....		677,750	650,000	8,429	3FE.....
55342U AJ 3	MPT OPERATING PARTNERSHIP LP / MPT.....		07/19/2019.....	Various.....		4,039,345	4,053,000		3FE.....
553777 AA 1	MTS SYSTEMS CORPORATION.....		07/11/2019.....	WELLS FARGO ADVISORS, LLC.....		80,000	80,000		1Z.....
626738 AE 8	MURPHY OIL USA INC.....		09/18/2019.....	Various.....		461,904	456,000	246	3FE.....
62979* AA 5	NATIONAL STORAGE AFFILIATES TRUST.....		08/30/2019.....	US BANCORP INVESTMENTS, INC.....		3,500,000	3,500,000		2Z.....
63938C AE 8	NAVIENT CORP.....		07/29/2019.....	BANC OF AMERICA SECURITIES LLC.....		600,875	550,000	13,956	3FE.....
64110L AN 6	NETFLIX INC.....		07/29/2019.....	BARCLAYS CAPITAL INC.....		403,988	399,000	3,685	3FE.....
64110L AT 3	NETFLIX INC.....		07/18/2019.....	TD SECURITIES (USA) LLC.....		133,916	123,000	1,345	3FE.....
629377 CC 4	NRG ENERGY INC.....		08/06/2019.....	Various.....		246,331	231,000	588	3FE.....
67400E AE 4	OAKCL_19-3A - ABS.....		07/17/2019.....	WELLS FARGO ADVISORS, LLC.....		12,200,000	12,200,000		1FE.....
67402C AG 1	OAKCL_19-4A - ABS.....	C.....	09/26/2019.....	WELLS FARGO ADVISORS, LLC.....		6,650,000	6,650,000		1FE.....
674599 CX 1	OCCIDENTAL PETROLEUM CORPORATION.....		08/06/2019.....	Various.....		2,877,749	2,880,000		2FE.....
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATION.....		08/06/2019.....	Various.....		3,453,971	3,483,000		2FE.....
674599 DJ 1	OCCIDENTAL PETROLEUM CORPORATION.....		09/18/2019.....	EXCHANGE.....		2,989,746	2,474,000	1,278	2FE.....
674599 DN 2	OCCIDENTAL PETROLEUM CORPORATION.....		09/18/2019.....	EXCHANGE.....		1,983,473	1,871,000	59,638	2FE.....
674599 DR 3	OCCIDENTAL PETROLEUM CORPORATION.....		09/18/2019.....	EXCHANGE.....		2,489,448	2,371,000	57,922	2FE.....
674599 DU 6	OCCIDENTAL PETROLEUM CORPORATION.....		09/18/2019.....	EXCHANGE.....		1,114,694	1,000,000	33,788	2FE.....
67095# AA 9	OMEGA ACQUISITION CORP.....		07/01/2019.....	SCHEDULED ACQUISITION.....		28,345	28,345		5.....
BHM20Y YL 6	OMEGA ACQUISITION CORP.....		07/01/2019.....	HIMCO OPERATIONAL TRANSACTION.....		2,940,000	3,000,000		4Z.....
72756# AA 9	PLASTIC COMPONENTS INC.....		09/30/2019.....	SCHEDULED ACQUISITION.....		2,929	2,929		5GI.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
74166M AC 0	PRIME SECURITY SERVICES BORROWER L		09/13/2019	DEUTSCHE BANK SECURITIES INC		421,260	413,000	528	3FE
74840L AA 0	QUICKEN LOANS INC		09/11/2019	CREDIT SUISSE SECURITIES (USA) LLC		271,170	262,000	5,524	3FE
75888H AC 5	REG12_19-1A - ABS	C	09/03/2019	BNP PARIBAS SECURITIES CORP		2,400,000	2,400,000		1FE
78653# AA 0	SAFEMARK INC		09/30/2019	SCHEDULED ACQUISITION		39,354	39,354		5
80282K AW 6	SANTANDER HOLDINGS USA INC		07/11/2019	Various		5,274,038	5,200,000	19,211	2FE
84762L AV 7	SB/RH HOLDINGS LLC		09/10/2019	CREDIT SUISSE SECURITIES (USA) LLC		25,000	25,000		4FE
81728U AA 2	SENSATA TECHNOLOGIES INC		09/16/2019	Various		533,919	535,000		3FE
82967N AU 2	SIRIUS XM RADIO INC		08/06/2019	BANC OF AMERICA SECURITIES LLC		105,315	102,000	1,721	3FE
83614N AC 7	SNDPT_19-3A - ABS		09/04/2019	CREDIT SUISSE SECURITIES (USA) LLC		1,400,000	1,400,000		1FE
85769F AD 0	SPST_19-WL1 - ABS		07/25/2019	JEFFERIES & CO. INC		3,375,000	3,375,000		2FE
85769F AE 8	SPST_19-WL1 - ABS		07/25/2019	JEFFERIES & CO. INC		12,000,000	12,000,000		2FE
85769F AF 5	SPST_19-WL1 - ABS		07/25/2019	JEFFERIES & CO. INC		6,000,000	6,000,000		2FE
87952V AM 8	TELESAT CANADA / TELESAT LLC	A	09/27/2019	GOLDMAN SACHS & CO LLC		49,000	49,000		4FE
92769X AL 9	VIRGIN MEDIA SECURED FINANCE PLC	D	07/26/2019	Various		769,000	750,000	1,466	3FE
92840V AF 9	VISTRA OPERATIONS COMPANY LLC		07/17/2019	GOLDMAN SACHS & CO LLC		266,175	260,000	1,011	3FE
92857W BM 1	VODAFONE GROUP PLC	D	07/17/2019	Various		2,748,683	2,532,000	17,914	2FE
92857W BS 8	VODAFONE GROUP PLC	D	07/26/2019	Various		1,966,475	1,888,000	7,816	2FE
961214 EF 6	WESTPAC BANKING CORP	D	07/16/2019	CITIGROUP GLOBAL MARKETS, INC		3,695,000	3,695,000		1Z
98212B AJ 2	WPX ENERGY INC		09/10/2019	BANC OF AMERICA SECURITIES LLC		87,000	87,000		3FE
988498 AL 5	YUM! BRANDS INC		09/04/2019	WELLS FARGO ADVISORS, LLC		98,000	98,000		4FE
3899999	Total - Bonds - Industrial and Miscellaneous					148,641,310	143,190,400	481,181	XXX
Bonds - Bank Loans									
C6901L AE 7	1011778 BC UNLIMITED LIABILITY CO	A	08/22/2019	JP MORGAN SECURITIES LLC		410,000	410,000		3FE
BHM20E EN 8	BERRY GLOBAL GROUP INC		07/09/2019	Various					3FE
15670B AB 8	CENTURYLINK INC		08/22/2019	BANC OF AMERICA SECURITIES LLC		246,563	250,000		3FE
52729K AN 6	LEVEL 3 COMMUNICATIONS INC		09/12/2019	BANC OF AMERICA SECURITIES LLC		175,219	175,000		2FE
BHM219 XL 1	NASCAR HOLDINGS INC		09/30/2019	GOLDMAN SACHS & CO LLC		113,916	114,488		3FE
70215E AN 3	PARTY CITY HOLDINGS INC		09/16/2019	RBC CAPITAL MARKETS, LLC		123,594	125,000		3FE
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC		09/30/2019	JP MORGAN SECURITIES LLC		448,795	449,000		3FE
78466D BF 0	SS&C TECHNOLOGIES INC		08/16/2019	CREDIT SUISSE SECURITIES (USA) LLC		405,506	405,000		3FE
92532Y AB 5	VERSUM MATERIALS INC		09/30/2019	CITIGROUP GLOBAL MARKETS, INC		211,984	211,455		3FE
BHM21Y 1D 9	WELLS ENTERPRISES INC		09/30/2019	BMO CAPITAL MARKETS CORP		353,115	354,000		4FE
8299999	Total - Bonds - Bank Loans					2,488,690	2,493,943	0	XXX
8399997	Total - Bonds - Part 3					182,443,780	168,374,130	591,474	XXX
8399999	Total - Bonds					182,443,780	168,374,130	591,474	XXX
Preferred Stocks - Industrial and Miscellaneous									
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		09/30/2019	HIMCO OPERATIONAL TRANSACTION		5,900	58,990	1.00	P6*V
23989* 12 3	DPL HOLDING CORPORATION		09/30/2019	HIMCO OPERATIONAL TRANSACTION		18,420	184,210	1.00	P6*V
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP		09/30/2019	HIMCO OPERATIONAL TRANSACTION		9,172,550	871,393	1.00	P6*V
BHM21B G3 5	MES PARTNERS INC		07/29/2019	HIMCO OPERATIONAL TRANSACTION		23,286,760	9,346	1.00	P4ZV
55331# 11 8	MPE FLOW HOUSE INC		09/30/2019	HIMCO OPERATIONAL TRANSACTION		117,910	12,290	1.00	P5A
53226# 12 9	MPE POWER STRUCTURES INC - PFD A		09/30/2019	HIMCO OPERATIONAL TRANSACTION		340,120	34,012	1.00	P6*V
BHM1PT U2 8	PLASTIC COMPONENTS INC		09/30/2019	HIMCO OPERATIONAL TRANSACTION		209,950	20,995	1.00	RP5GIV
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					1,191,236	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3					1,191,236	XXX	0	XXX

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
8999999	Total - Preferred Stocks					1,191,236	XXX	0	XXX
Common Stocks - Mutual Funds									
41664R 37 4	HARTFORD AARP BLD RETIR CL Y		08/29/2019	DIVIDEND REINVESTMENT	16,985.930	155,369	XXX		U
9299999	Total - Common Stocks - Mutual Funds					155,369	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					155,369	XXX	0	XXX
9799999	Total - Common Stocks					155,369	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					1,346,604	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					1,837,903,85	XXX	591,474	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....1.

QE04.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
25044@	AA 1		07/07/2019	DESERT SUNLIGHT FUNDING I-GTD.....		62,618	62,618	62,618	62,618				0	62,618			0	1,647	09/30/2036	1PL.....	
36200Q	JD 7		09/01/2019	GNMA 30YR.....		50	50	53	59	(8)			(8)	50			0	3	03/01/2032	1.....	
36200Q	WP 5		09/01/2019	GNMA 30YR.....		28	28	29	32	(4)			(4)	28			0	1	01/01/2032	1.....	
36200W	TB 7		09/01/2019	GNMA 30YR.....		33	33	34	35	(2)			(2)	33			0	2	11/01/2031	1.....	
36201C	PY 4		09/01/2019	GNMA 30YR.....		414	414	420	426	(12)			(12)	414			0	20	01/01/2032	1.....	
36201E	3C 2		09/01/2019	GNMA 30YR.....		262	262	269	282	(20)			(20)	262			0	13	05/01/2032	1.....	
36201F	PK 7		09/01/2019	GNMA 30YR.....		1,083	1,083	1,113	1,167	(84)			(84)	1,083			0	55	05/01/2032	1.....	
36201F	Q6 7		09/01/2019	GNMA 30YR.....		3,910	3,910	4,019	4,168	(257)			(257)	3,910			0	183	05/01/2032	1.....	
36201F	T5 6		09/01/2019	GNMA 30YR.....		3,440	3,440	3,506	3,643	(203)			(203)	3,440			0	158	03/01/2032	1.....	
36201J	EW 5		09/01/2019	GNMA 30YR.....		712	712	732	760	(48)			(48)	712			0	36	04/01/2032	1.....	
36201U	AH 7		09/01/2019	GNMA 30YR.....		4,480	4,480	4,671	5,160	(680)			(680)	4,480			0	226	08/01/2032	1.....	
36209A	6R 6		09/01/2019	GNMA 30YR.....		9	9	9	10	(0)			(0)	9			0	1	07/01/2030	1.....	
36209E	VR 0		09/01/2019	GNMA 30YR.....		25	25	26	28	(4)			(4)	25			0	1	10/01/2028	1.....	
36209S	TU 5		09/01/2019	GNMA 30YR.....		220	220	230	241	(20)			(20)	220			0	11	06/01/2028	1.....	
3620A1	X7 8		09/01/2019	GNMA 30YR.....		50	50	52	53	(3)			(3)	50			0	2	06/01/2039	1.....	
3620A8	LU 5		09/01/2019	GNMA 30YR.....		980	980	1,010	1,028	(48)			(48)	980			0	37	08/01/2039	1.....	
3620A9	SH 5		09/01/2019	GNMA 30YR.....		2,019	2,019	2,082	2,097	(78)			(78)	2,019			0	74	09/01/2039	1.....	
3620AC	3Z 5		09/01/2019	GNMA 30YR.....		7,211	7,211	7,432	7,520	(308)			(308)	7,211			0	265	09/01/2039	1.....	
3620AC	4G 6		09/01/2019	GNMA 30YR.....		311	311	321	327	(15)			(15)	311			0	12	09/01/2039	1.....	
36210P	UP 7		09/01/2019	GNMA 30YR.....		212	212	221	247	(35)			(35)	212			0	11	02/01/2029	1.....	
36211S	XZ 5		09/01/2019	GNMA 30YR.....		37	37	38	40	(4)			(4)	37			0	2	11/01/2029	1.....	
36212J	WR 3		09/01/2019	GNMA 30YR.....		108	108	109	111	(3)			(3)	108			0	6	08/01/2030	1.....	
36213D	3C 0		09/01/2019	GNMA 30YR.....		254	254	260	262	(8)			(8)	254			0	12	02/01/2032	1.....	
36213E	YA 8		09/01/2019	GNMA 30YR.....		22	22	23	24	(1)			(1)	22			0	1	04/01/2032	1.....	
36213S	EB 7		09/01/2019	GNMA 30YR.....		86	86	88	92	(6)			(6)	86			0	4	06/01/2031	1.....	
36213T	6Y 4		09/01/2019	GNMA 30YR.....		558	558	569	586	(29)			(29)	558			0	28	10/01/2031	1.....	
36213V	R2 6		09/01/2019	GNMA 30YR.....		1,206	1,206	1,268	1,263	(57)			(57)	1,206			0	61	11/01/2031	1.....	
36213X	T5 3		09/01/2019	GNMA 30YR.....		42	42	45	44	(3)			(3)	42			0	2	05/01/2032	1.....	
36225B	G7 7		09/01/2019	GNMA 30YR PLATINUM.....		274	274	283	297	(23)			(23)	274			0	14	12/01/2029	1.....	
36225B	LL 0		09/01/2019	GNMA 30YR PLATINUM.....		1,395	1,395	1,442	1,518	(124)			(124)	1,395			0	71	12/01/2030	1.....	
36225B	NC 8		09/01/2019	GNMA 30YR PLATINUM.....		67	67	68	71	(4)			(4)	67			0	3	05/01/2031	1.....	
36225B	PM 4		09/01/2019	GNMA 30YR PLATINUM.....		551	551	568	601	(50)			(50)	551			0	28	09/01/2031	1.....	
36225B	TE 8		09/01/2019	GNMA 30YR PLATINUM.....		5,813	5,813	6,061	6,741	(927)			(927)	5,813			0	297	05/01/2032	1.....	
36179U	CA 8		09/01/2019	GNMA2 30YR.....		69,669	69,669	69,538	69,542	127			127	69,669			0	1,779	09/01/2048	1.....	
36179U	CB 6		09/01/2019	GNMA2 30YR.....		368,633	368,633	376,121	375,916	(7,283)			(7,283)	368,633			0	10,733	09/01/2048	1.....	
36202E	3E 7		09/01/2019	GNMA2 30YR.....		6,789	6,789	6,927	6,986	(197)			(197)	6,789			0	220	03/01/2039	1.....	
36202F	CN 4		09/01/2019	GNMA2 30YR.....		3,493	3,493	3,532	3,543	(50)			(50)	3,493			0	114	11/01/2039	1.....	
36202F	DB 9		09/01/2019	GNMA2 30YR.....		3,021	3,021	3,099	3,119	(98)			(98)	3,021			0	99	12/01/2039	1.....	
36202F	E6 9		09/01/2019	GNMA2 30YR.....		8,156	8,156	8,239	8,273	(117)			(117)	8,156			0	265	03/01/2040	1.....	
36202F	EH 5		09/01/2019	GNMA2 30YR.....		6,646	6,646	6,698	6,714	(68)			(68)	6,646			0	217	02/01/2040	1.....	

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
36202F GW 0	GNMA2 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		4,749	4,749	5,277	5,629		(880)		(880)		4,749			0	155	06/01/2040.	1.....
36202F HY 5	GNMA2 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		58,517	58,517	62,530	64,860		(6,343)		(6,343)		58,517			0	2,124	07/01/2040.	1.....
36202F LP 9	GNMA2 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		15,514	15,514	16,246	16,520		(1,006)		(1,006)		15,514			0	506	10/01/2040.	1.....
3620AR JT 9	GNMA2 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		19,554	19,554	20,299	20,338		(784)		(784)		19,554			0	638	10/01/2040.	1.....
38373T NX 9	GNR_01-65.....		06/20/2019.	Various.....		1	1	1	427,218		(305)		(305)		1			0	6,053	02/20/2029.	1.....
38377L TS 7	GNR_10-131.....		09/01/2019.	SCHEDULED REDEMPTION.....		49,536	49,536	51,092	50,057		(521)		(521)		49,536			0	1,614	05/01/2040.	1.....
38378X GD 7	GNR_14-110 IS.....		09/16/2019.	PREPAYMENT PENALTY.....		1,597							0					0	1,597	01/01/2057.	1.....
38379Y 6P 8	GNR_16-125.....		09/01/2019.	SCHEDULED REDEMPTION.....		538,448	538,448	539,468	539,295		(847)		(847)		538,448			0	8,437	12/01/2057.	1.....
38379U M6 0	GNR_16-128.....		09/01/2019.	SCHEDULED REDEMPTION.....		32,532	32,532	32,669	32,651		(119)		(119)		32,532			0	552	09/01/2056.	1.....
38379U DM 5	GNR_16-3.....		09/01/2019.	SCHEDULED REDEMPTION.....		62,290	62,290	62,237	62,249		41		41		62,290			0	1,215	04/01/2056.	1.....
38379R HG 1	GNR_16-39.....		09/01/2019.	SCHEDULED REDEMPTION.....		10,565	10,565	10,602	10,592		(28)		(28)		10,565			0	207	01/01/2056.	1.....
38379U JW 7	GNR_16-41.....		09/01/2019.	SCHEDULED REDEMPTION.....		47,364	47,364	47,187	47,233		131		131		47,364			0	917	06/01/2057.	1.....
38379U SR 8	GNR_16-64.....		09/01/2019.	SCHEDULED REDEMPTION.....		14,435	14,435	14,488	14,478		(42)		(42)		14,435			0	256	12/01/2057.	1.....
38379U WD 4	GNR_16-86.....		09/01/2019.	SCHEDULED REDEMPTION.....		548,446	548,446	554,830	553,518		(5,072)		(5,072)		548,446			0	10,462	03/01/2058.	1.....
38379U ZS 8	GNR_16-96.....		09/01/2019.	SCHEDULED REDEMPTION.....		358,034	358,034	360,272	359,866		(1,831)		(1,831)		358,034			0	6,400	12/01/2057.	1.....
38379U XC 5	GNR_16-98.....		09/01/2019.	SCHEDULED REDEMPTION.....		79,478	79,478	79,860	79,762		(284)		(284)		79,478			0	1,384	03/01/2057.	1.....
38379R LJ 0	GNR_17-1.....		09/01/2019.	SCHEDULED REDEMPTION.....		189,119	189,119	185,204	186,045		3,074		3,074		189,119			0	3,200	12/01/2058.	1.....
38380J DK 1	GNR_17-168.....		09/01/2019.	SCHEDULED REDEMPTION.....		9,210	9,210	8,979	9,011		199		199		9,210			0	170	12/01/2059.	1.....
38380J FS 2	GNR_17-171.....		09/01/2019.	SCHEDULED REDEMPTION.....		9,628	9,628	9,389	9,424		205		205		9,628			0	176	09/01/2059.	1.....
38380J HY 7	GNR_17-181.....		09/01/2019.	SCHEDULED REDEMPTION.....		14,474	14,474	14,152	14,192		281		281		14,474			0	262	02/01/2059.	1.....
38379R MX 8	GNR_17-22.....		09/01/2019.	SCHEDULED REDEMPTION.....		27,814	27,814	27,266	27,383		431		431		27,814			0	502	12/01/2057.	1.....
38379R MK 6	GNR_17-23.....		09/01/2019.	SCHEDULED REDEMPTION.....		229,720	229,720	224,552	225,650		4,071		4,071		229,720			0	3,865	05/01/2059.	1.....
38379U 6J 0	GNR_17-24.....		09/01/2019.	SCHEDULED REDEMPTION.....		29,053	29,053	28,441	28,571		482		482		29,053			0	525	12/01/2056.	1.....
38379U 6M 3	GNR_17-28.....		09/01/2019.	SCHEDULED REDEMPTION.....		30,209	30,209	29,619	29,744		466		466		30,209			0	546	02/01/2057.	1.....
38379U 7E 0	GNR_17-30.....		09/01/2019.	SCHEDULED REDEMPTION.....		21,875	21,875	21,453	21,543		332		332		21,875			0	395	08/01/2058.	1.....
38379R QA 4	GNR_17-35.....		09/01/2019.	SCHEDULED REDEMPTION.....		94,504	94,504	91,876	92,403		2,101		2,101		94,504			0	1,590	05/01/2059.	1.....
38379U 7H 3	GNR_17-46.....		09/01/2019.	SCHEDULED REDEMPTION.....		12,514	12,514	12,200	12,264		250		250		12,514			0	226	11/01/2057.	1.....
38379R UK 7	GNR_17-64.....		09/01/2019.	SCHEDULED REDEMPTION.....		40,375	40,375	39,514	39,685		691		691		40,375			0	729	11/01/2057.	1.....
38379U 4D 5	GNR_17-9.....		09/01/2019.	SCHEDULED REDEMPTION.....		31,638	31,638	31,099	31,215		423		423		31,638			0	571	09/01/2056.	1.....
38380J VN 5	GNR_18-47.....		09/01/2019.	SCHEDULED REDEMPTION.....		22,340	22,340	21,585	21,700		640		640		22,340			0	444	09/01/2050.	1.....
38380J XK 9	GNR_18-50.....		09/01/2019.	SCHEDULED REDEMPTION.....		38,620	38,620	37,347	37,498		1,122		1,122		38,620			0	756	06/01/2058.	1.....
83162C VX 8	SBAP_13-20K.....		07/31/2019.	BANC OF AMERICA SECURITIES LLC.....		576,923	555,151	555,151	555,151				0		555,151		21,772	21,772	14,779	11/01/2033.	1FE.....
83162C WX 7	SBAP_15-20C.....		07/31/2019.	BANC OF AMERICA SECURITIES LLC.....		5,094,784	5,019,878	5,021,974	5,021,518		(126)		(126)		5,021,392		73,392	73,392	131,106	03/01/2035.	1FE.....
83162C XA 6	SBAP_15-20E.....		07/31/2019.	BANC OF AMERICA SECURITIES LLC.....		6,694,721	6,585,140	6,647,075	6,636,272		(3,308)		(3,308)		6,632,964		61,757	61,757	140,427	05/01/2035.	1FE.....
83162C XP 3	SBAP_16-20B.....		08/01/2019.	Various.....		5,234,529	5,269,841	5,269,841	5,269,841				0		5,269,841		(35,313)	(35,313)	121,654	02/01/2036.	1FE.....
83162C XR 9	SBAP_16-20C.....		09/01/2019.	SCHEDULED REDEMPTION.....		245,556	245,556	245,556	245,556				0		245,556			0	6,299	03/01/2036.	1FE.....
83162C XY 4	SBAP_16-20H.....		08/01/2019.	SCHEDULED REDEMPTION.....		620,202	620,202	620,202	620,202				0		620,202			0	13,286	08/01/2036.	1FE.....
83162C YH 0	SBAP_17-20B.....		08/01/2019.	SCHEDULED REDEMPTION.....		156,014	156,014	156,014	156,014				0		156,014			0	4,727	02/01/2037.	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
83162C ZS 5	SBAP_18-25B.....		08/01/2019.	SCHEDULED REDEMPTION.....		21,287	21,287	21,287	21,287				0		21,287			0	759	08/01/2043.	1FE.....
83162C ZV 8	SBAP_18-25C.....		07/31/2019.	WELLS FARGO ADVISORS, LLC.....		2,733,835	2,564,912	2,564,912	2,564,912				0		2,564,912		168,923	168,923	83,997	09/01/2043.	1FE.....
83162C A9 4	SBAP_19-25B.....		08/01/2019.	Various.....		4,426,679	4,200,000	4,200,000				0		4,200,000		226,679	226,679	72,545	02/01/2044.	1FE.....	
912810 RN 0	TREASURY BOND.....		09/16/2019.	HSBC SECURITIES (USA) INC.....		3,435,009	3,079,000	3,093,192	3,092,136		(237)		(237)		3,091,900		343,110	343,110	96,219	08/15/2045.	1.....
912810 SC 3	TREASURY BOND.....		09/16/2019.	MORGAN STANLEY & CO. LLC.....		2,834,512	2,415,000	2,434,446	2,434,277		(290)		(290)		2,433,988		400,524	400,524	63,164	05/15/2048.	1.....
912810 SD 1	TREASURY BOND.....		09/16/2019.	TD SECURITIES (USA) LLC.....		2,238,996	1,950,000	1,823,479	1,823,912		1,795		1,795		1,825,707		413,289	413,289	63,587	08/15/2048.	1.....
912810 SE 9	TREASURY BOND.....		09/16/2019.	CITIGROUP GLOBAL MARKETS, INC.....		12,800,531	10,400,000	11,072,422	4,338,150		(9,075)		(9,075)		11,063,184		1,737,347	1,737,347	293,772	11/15/2048.	1.....
912810 SF 6	TREASURY BOND.....		09/16/2019.	TD SECURITIES (USA) LLC.....		9,773,672	8,500,000	8,553,125			(547)		(547)		8,552,578		1,221,094	1,221,094	149,674	02/15/2049.	1.....
912828 VB 3	TREASURY NOTE.....		07/23/2019.	JP MORGAN SECURITIES LLC.....		599,109	600,000	576,810	589,169		1,331		1,331		590,500		8,609	8,609	7,247	05/15/2023.	1.....
0599999	Total - Bonds - U.S. Government.....					60,693,405	55,387,429	56,069,040	37,014,634				(24,332)		56,050,624		4,641,183	4,641,183	1,336,427	XXX	XXX
Bonds - All Other Government																					
QE05.2	P3772N HK 1		09/30/2019.	BANC OF AMERICA SECURITIES LLC.....		200,800	200,000	198,000	198,672		226		226		198,898		1,902	1,902	5,498	03/15/2023.	2FE.....
	V25125 BD 2		07/03/2019.	JP MORGAN SECURITIES LLC.....		690,800	704,000	689,656	691,806		359		359		692,166		(1,366)	(1,366)	41,840	12/31/2032.	4.....
	Y20722 AM 9		07/16/2019.	JP MORGAN SECURITIES LLC.....		772,065	673,410	691,422	694,868		(663)		(663)	(6,443)	687,761	(6,194)	90,498	84,304	21,980	07/30/2025.	2FE.....
	91086Q BB 3		08/12/2019.	Various.....		665,303	630,000	655,090	139,278		(170)		(170)		654,448		10,855	10,855	15,600	03/08/2044.	2FE.....
	91087B AC 4		08/12/2019.	MARKET AXESS TRADING PLATFORM (GO).....		421,048	400,000	419,340	209,099		(725)		(725)		417,314		3,734	3,734	10,421	03/28/2027.	2FE.....
	68205L AB 9		09/11/2019.	Various.....		1,387,400	1,400,000	1,400,000				0		1,400,000		(12,600)	(12,600)	9,600	08/01/2029.	3FE.....	
	698299 AW 4		07/18/2019.	DEUTSCHE BANK SECURITIES INC.....		818,250	600,000	826,500	806,478		(5,272)		(5,272)		801,206		17,044	17,044	39,753	01/26/2036.	2FE.....
	698299 BE 3		07/18/2019.	BANC OF AMERICA SECURITIES LLC.....		3,784,500	3,600,000	3,747,600	3,721,870		(10,020)		(10,020)		3,711,850		72,650	72,650	114,750	03/16/2025.	2FE.....
	718286 BN 6		07/26/2019.	BARCLAYS CAPITAL INC.....		1,655,500	1,400,000	1,701,750	1,619,883		(15,883)		(15,883)		1,604,000		51,500	51,500	64,167	03/30/2026.	2FE.....
1099999	Total - Bonds - All Other Government.....					10,395,666	9,607,410	10,329,358	8,081,954				(32,148)	(6,443)	10,167,643	(6,194)	234,216	228,022	323,609	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
	452151 LF 8		07/22/2019.	Various.....		5,054,189	4,970,000	4,758,996	4,763,164		5,225		5,225		4,768,388		285,801	285,801	159,228	06/01/2033.	2FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					5,054,189	4,970,000	4,758,996	4,763,164				5,225		4,768,388		285,801	285,801	159,228	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
	30711X AC 8		09/25/2019.	SCHEDULED REDEMPTION.....		178,601	178,601	178,601	178,601				0		178,601			0	3,658	01/25/2024.	1.....
	3128FY 5N 1		09/01/2019.	SCHEDULED REDEMPTION.....		1,550	1,550	1,591	1,593		(42)		(42)		1,550			0	85	04/01/2028.	1.....
	31292G TN 6		09/01/2019.	SCHEDULED REDEMPTION.....		354	354	360	360		(6)		(6)		354			0	17	10/01/2027.	1.....
	31292G Y5 9		09/01/2019.	SCHEDULED REDEMPTION.....		4	4	4	4		(0)		(0)		4			0	0	03/01/2029.	1.....
	31292H 4H 4		09/01/2019.	SCHEDULED REDEMPTION.....		6,554	6,554	6,485	6,481		73		73		6,554			0	237	12/01/2033.	1.....
	31296P TL 6		09/01/2019.	SCHEDULED REDEMPTION.....		411	411	414	414		(3)		(3)		411			0	16	10/01/2033.	1.....
	31298F 2A 9		09/01/2019.	SCHEDULED REDEMPTION.....		55	55	54	54		0		0		55			0	2	01/01/2031.	1.....
	31298F JL 7		09/01/2019.	SCHEDULED REDEMPTION.....		58	58	57	57		0		0		58			0	3	01/01/2031.	1.....
	3132GG A7 0		09/01/2019.	SCHEDULED REDEMPTION.....		290	290	302	303		(13)		(13)		290			0	8	08/01/2041.	1.....
	3132GG BD 6		09/01/2019.	SCHEDULED REDEMPTION.....		3,003	3,003	3,125	3,126		(122)		(122)		3,003			0	81	08/01/2041.	1.....
	3132GG BZ 7		09/01/2019.	SCHEDULED REDEMPTION.....		9,486	9,486	9,873	9,923		(437)		(437)		9,486			0	264	08/01/2041.	1.....
	3132GJ EE 5		09/01/2019.	SCHEDULED REDEMPTION.....		91	91	95	96		(4)		(4)		91			0	3	09/01/2041.	1.....

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
3132GJ MJ 5	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		3,782	3,782	3,936	3,968		(187)		(187)		3,782			0	113	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		3,176	3,176	3,305	3,318		(143)		(143)		3,176			0	95	09/01/2041	1
3132GK BW 5	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		146	146	151	153		(7)		(7)		146			0	4	10/01/2041	1
3132GK DE 3	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		1,345	1,345	1,397	1,400		(55)		(55)		1,345			0	39	10/01/2041	1
3132GK DR 4	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		588	588	612	611		(23)		(23)		588			0	17	10/01/2041	1
3132GK EN 2	FGOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		4,788	4,788	4,983	4,977		(189)		(189)		4,788			0	132	10/01/2041	1
31283H QX 6	FGOLD 30YR GIANT		09/01/2019	SCHEDULED REDEMPTION		560	560	578	583		(23)		(23)		560			0	25	03/01/2032	1
31283H X8 3	FGOLD 30YR GIANT		09/01/2019	SCHEDULED REDEMPTION		886	886	922	938		(52)		(52)		886			0	39	08/01/2033	1
3128M7 BX 3	FGOLD 30YR GIANT		09/01/2019	SCHEDULED REDEMPTION		163	163	173	175		(12)		(12)		163			0	7	12/01/2038	1
31334W HP 9	FHLMC 30YR UMBS		08/01/2019	Various		11,038,800	10,897,164	10,973,785			(949)		(949)		10,972,836		65,965	65,965	38,099	06/01/2049	1
31334W MM 0	FHLMC 30YR UMBS		09/01/2019	SCHEDULED REDEMPTION		11,671	11,671	12,086			(414)		(414)		11,671			0	78	06/01/2049	1
3131YB MV 7	FHLMC 30YR UMBS MIRROR		08/01/2019	Various		2,557,883	2,496,351	2,543,548			(692)		(692)		2,542,856		15,027	15,027	10,189	04/01/2049	1
3132DV 3L 7	FHLMC 30YR UMBS SUPER		09/01/2019	Various		23,117,014	22,321,318	23,109,540			(48,688)		(48,688)		23,060,852		56,162	56,162	210,458	07/01/2049	1
3132DV 3R 4	FHLMC 30YR UMBS SUPER		09/01/2019	SCHEDULED REDEMPTION		131,340	131,340	138,892			(7,552)		(7,552)		131,340			0	1,095	07/01/2049	1
3132VQ N5 1	FHLMC GOLD 30YR		09/01/2019	Various		1,611,106	1,595,724	1,602,955			(178)		(178)		1,602,777		8,329	8,329	9,557	06/01/2049	1
3132WP LD 7	FHLMC GOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		56,706	56,706	56,130	56,143		564		564		56,706			0	1,407	07/01/2047	1
3132XU LE 3	FHLMC GOLD 30YR		08/01/2019	Various		8,023,106	7,929,856	7,988,091			(1,190)		(1,190)		7,986,901		36,205	36,205	47,334	11/01/2047	1
3132XV RG 0	FHLMC GOLD 30YR		09/01/2019	SCHEDULED REDEMPTION		372,068	372,068	385,323			(13,255)		(13,255)		372,068			0	3,259	12/01/2047	1
3132XX MY 2	FHLMC GOLD 30YR		09/01/2019	Various		2,301,746	2,233,515	2,210,132	2,210,748		2,503		2,503		2,213,252		88,495	88,495	54,623	03/01/2048	1
3132Y1 UJ 5	FHLMC GOLD 30YR		09/01/2019	Various		4,954,018	4,728,816	4,907,624	4,902,461		(28,052)		(28,052)		4,874,409		79,609	79,609	148,618	08/01/2048	1
31335B HE 9	FHLMC GOLD 30YR GIANT		09/01/2019	SCHEDULED REDEMPTION		20,549	20,549	21,265			(716)		(716)		20,549			0	137	08/01/2047	1
312903 NH 6	FHLMC_121		08/15/2019	SCHEDULED REDEMPTION		1	1	6			1		1		1			0	5	02/13/2021	1
312910 ZD 7	FHLMC_1306		09/01/2019	SCHEDULED REDEMPTION		7	7	200	84		(76)		(76)		7			0	52	06/01/2022	1
31394J WW 3	FHLMC_2680		09/15/2019	SCHEDULED REDEMPTION		25,711	25,711	25,759	25,721		(10)		(10)		25,711			0	536	10/15/2022	1
31362J UN 3	FN 6/12 11TH COFI ARM		09/01/2019	SCHEDULED REDEMPTION		353	353	344	347		6		6		353			0	11	06/01/2028	1
31418P 6N 0	FNMA 15YR		09/01/2019	SCHEDULED REDEMPTION		3,111	3,111	3,187	3,178		(67)		(67)		3,111			0	90	03/01/2025	1
31419A BJ 5	FNMA 15YR		09/01/2019	SCHEDULED REDEMPTION		4,936	4,936	5,264	5,198		(262)		(262)		4,936			0	180	06/01/2025	1
31371H VJ 4	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		11	11	11	11		0		0		11			0	1	09/01/2029	1
31371L CD 9	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		367	367	378	381		(14)		(14)		367			0	13	09/01/2033	1
31371L DH 9	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		5,387	5,387	5,419	5,420		(34)		(34)		5,387			0	214	10/01/2033	1
31383J WE 6	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		19	19	19	19		0		0		19			0	1	07/01/2029	1
31383M QB 2	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		553	553	560	560		(7)		(7)		553			0	30	12/01/2028	1
31383Q FC 3	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		133	133	133	133		0		0		133			0	6	08/01/2029	1
31383S W5 5	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		155	155	155	155		0		0		155			0	9	10/01/2029	1
31386M ZB 9	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		2,044	2,044	2,080	2,095		(51)		(51)		2,044			0	94	10/01/2030	1
3138A2 BL 2	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		1,146	1,146	1,195	1,195		(49)		(49)		1,146			0	33	12/01/2040	1
3138AK SA 8	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		403	403	420	425		(23)		(23)		403			0	12	08/01/2041	1
3138AR X3 3	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		3,673	3,673	3,828	3,829		(155)		(155)		3,673			0	109	09/01/2041	1
3138EG EW 0	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		5,468	5,468	5,698	5,710		(242)		(242)		5,468			0	158	11/01/2040	1
31390B WE 4	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		1,426	1,426	1,510	1,501		(75)		(75)		1,426			0	72	04/01/2032	1
31390P GK 7	FNMA 30YR		09/01/2019	SCHEDULED REDEMPTION		1,308	1,308	1,367	1,441		(133)		(133)		1,308			0	60	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)	
31391W 5H 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		288	288	297	300		(12)		(12)		288			0	10	04/01/2033	1	
31400J SJ 9	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		35	35	36	36		(2)		(2)		35			0	1	02/01/2033	1	
31401B 4L 6	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		745	745	750	750		(6)		(6)		745			0	28	05/01/2033	1	
31401B NS 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		675	675	679	680		(6)		(6)		675			0	27	04/01/2033	1	
31402C PL 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		14,959	14,959	15,728	15,820		(861)		(861)		14,959			0	540	11/01/2033	1	
31402C U6 7	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		630	630	650	654		(25)		(25)		630			0	23	03/01/2034	1	
31402E AQ 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		148	148	153	156		(8)		(8)		148			0	5	07/01/2033	1	
31403F JW 5	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		32,154	32,154	32,321	32,321		(167)		(167)		32,154			0	1,251	10/01/2033	1	
31404B SQ 6	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		5,842	5,842	6,212	6,201		(359)		(359)		5,842			0	237	02/01/2034	1	
31405A U9 2	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		2,865	2,865	2,819	2,813		51		51		2,865			0	117	06/01/2034	1	
31406A 6Y 3	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		552	552	559	562		(10)		(10)		552			0	22	12/01/2034	1	
31406D EL 6	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81			0	3	12/01/2034	1	
31410G RA 3	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		5,703	5,703	6,158	6,687		(984)		(984)		5,703			0	272	12/01/2037	1	
31412N SL 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		378	378	404	407		(29)		(29)		378			0	16	12/01/2038	1	
31413U TQ 2	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		691	691	728	732		(41)		(41)		691			0	30	12/01/2037	1	
31415Q P9 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		47,220	47,220	51,669	53,303		(6,082)		(6,082)		47,220			0	1,819	01/01/2038	1	
31416B VH 8	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		305	305	315	319		(14)		(14)		305			0	11	12/01/2034	1	
31418M A2 8	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		2,585	2,585	2,709	2,733		(148)		(148)		2,585			0	104	08/01/2037	1	
31418M PU 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		6,435	6,435	6,890	7,216		(781)		(781)		6,435			0	274	03/01/2037	1	
31419A VB 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		14,480	14,480	15,770	16,562		(2,082)		(2,082)		14,480			0	568	04/01/2037	1	
3138EL 5M 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		400,039	400,039	427,542	428,500		(28,461)		(28,461)		400,039			0	13,796	11/01/2043	1	
3138EM HU 8	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		49,458	49,458	52,800	52,869		(3,411)		(3,411)		49,458			0	1,603	01/01/2044	1	
3138ER NP 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		253,985	253,985	254,065	254,063		(78)		(78)		253,985			0	5,679	10/01/2046	1	
3138WA SP 3	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		16,095	16,095	16,621	16,637		(542)		(542)		16,095			0	462	01/01/2044	1	
3138WF BK 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		8,158	8,158	8,128			31		31		8,158			0	34	07/01/2045	1	
3138WJ AU 2	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		52,692	52,692	52,676	52,677		16		16		52,692			0	1,161	10/01/2046	1	
3138X0 PT 9	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		34,602	34,602	35,962	35,958		(1,357)		(1,357)		34,602			0	999	07/01/2043	1	
3138X1 UK 0	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		43,159	43,159	45,721	45,473		(2,314)		(2,314)		43,159			0	1,184	08/01/2043	1	
3138XB XY 5	FNMA 30YR	09/01/2019	Various		1,341,936	1,254,932	1,341,209	1,344,821		(25,214)		(25,214)		1,319,606		22,329	22,329	39,537	12/01/2043	1	
3138XF C4 5	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		10,018	10,018	10,472	10,430		(412)		(412)		10,018			0	290	04/01/2044	1	
3138XQ VJ 7	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		98,199	98,199	100,961	101,132		(2,933)		(2,933)		98,199			0	2,322	07/01/2044	1	
3138XS EJ 2	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		8,986	8,986	9,239	9,251		(264)		(264)		8,986			0	227	07/01/2044	1	
3138Y5 WF 9	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		14,991	14,991	16,057	16,372		(1,380)		(1,380)		14,991			0	426	12/01/2044	1	
31402R UN 7	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		14,580	14,580	15,459	16,024		(1,445)		(1,445)		14,580			0	577	02/01/2035	1	
3140FC JD 1	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		5,977	5,977	5,905			72		72		5,977			0	25	08/01/2046	1	
3140FN AS 3	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		470,935	470,935	484,474			(13,539)		(13,539)		470,935			0	6,936	07/01/2047	1	
3140H8 YC 3	FNMA 30YR	08/01/2019	Various		2,836,413	2,765,643	2,825,709			(494)		(494)		2,825,216		11,197	11,197	11,288	07/01/2048	1	
3140J8 LL 5	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		908,283	908,283	917,507			(9,225)		(9,225)		908,283			0	6,512	09/01/2046	1	
3140J9 EJ 6	FNMA 30YR	09/01/2019	SCHEDULED REDEMPTION		100,507	100,507	99,361			1,146		1,146		100,507			0	419	11/01/2047	1	
3140JA H9 2	FNMA 30YR	08/01/2019	Various		3,578,432	3,407,050	3,560,101			(14,468)		(14,468)		3,545,633		32,799	32,799	67,910	11/01/2048	1	

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
31410L VC 3	FNMA 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		409,365	409,365	411,731	411,614				(2,249)		409,365			0	8,684	01/01/2047.	1.....
31413L 2G 3	FNMA 30YR.....		09/01/2019.	SCHEDULED REDEMPTION.....		77	77	78	78		(2)		(2)		77			0	4	09/01/2037.	1.....
31359S JT 8	FNMA_01-5.....		09/01/2019.	SCHEDULED REDEMPTION.....		3,553	3,553	3,592	3,586		(33)		(33)		3,553			0	182	03/01/2031.	1.....
313921 A5 7	FNMA_01-65.....		09/25/2019.	SCHEDULED REDEMPTION.....		5,927	5,927	5,939	6,007		(80)		(80)		5,927			0	130	11/25/2031.	1.....
31392D WQ 1	FNMA_02-51.....		09/25/2019.	SCHEDULED REDEMPTION.....		5,563	5,563	5,572	5,566		(3)		(3)		5,563			0	119	08/25/2032.	1.....
31396V NH 7	FNMA_07-26.....		09/01/2019.	SCHEDULED REDEMPTION.....		572,498	572,498	519,868	542,857		29,641		29,641		572,498			0	22,776	04/01/2037.	1.....
31396W G5 9	FNMA_07-65.....		09/01/2019.	SCHEDULED REDEMPTION.....		272,816	272,816	246,499	257,357		15,459		15,459		272,816			0	11,075	07/01/2037.	1.....
31397L TB 5	FNMA_08-49.....		09/01/2019.	SCHEDULED REDEMPTION.....		3,209	3,209	3,378	3,429		(220)		(220)		3,209			0	119	04/01/2038.	1.....
313603 BF 8	FNMA_89-77.....		09/01/2019.	SCHEDULED REDEMPTION.....		20	20	19	20		0		0		20			0	0	11/01/2019.	1.....
313603 B4 3	FNMA_90-18.....		09/01/2019.	SCHEDULED REDEMPTION.....		399	399	354	396		3		3		399			0	20	03/01/2020.	1.....
3137G0 AL 3	STACR_14-DN1.....		09/25/2019.	SCHEDULED REDEMPTION.....		537,921	537,921	537,556	537,681		240		240		537,921			0	18,201	02/25/2024.	1.....
3137G0 FT 1	STACR_15-DNA2.....		09/25/2019.	SCHEDULED REDEMPTION.....		267,456	267,456	267,456	267,456				0		267,456			0	9,853	12/25/2027.	1.....
3137G0 GT 0	STACR_15-DNA3.....		09/25/2019.	SCHEDULED REDEMPTION.....		416,943	416,943	416,893	416,903		40		40		416,943			0	16,127	04/25/2028.	1.....
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB		07/01/2019.	CALL TRANSACTION.....		1,280,000	1,280,000	1,280,000	1,280,000				0		1,280,000			0	68,736	07/01/2020.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					68,628,071	66,897,987	68,347,755	13,709,380	0	(174,094)	0	(174,094)	0	68,211,955	0	416,116	416,116	854,159	XXX	XXX
Bonds - Industrial and Miscellaneous																					
68245X AH 2	1011778 BC UNLIMITED LIABILITY CO...	A	09/09/2019.	STIFEL, NICOLAUS & COMPANY INCORPOR		39,341	39,000	39,000					0	39,000		341	341			01/15/2028.	3FE.....
04542B KS 0	ABFC_05-HE1.....		09/25/2019.	SCHEDULED REDEMPTION.....		72,627	72,627	70,562	71,622		1,005		1,005		72,627			0	1,629	03/25/2035.	1FM.....
00841L AV 8	ABMT_14-3.....		09/01/2019.	SCHEDULED REDEMPTION.....		2,747	2,747	2,729	2,732		15		15		2,747			0	76	11/01/2044.	1FM.....
00841X BJ 8	ABMT_15-2.....		09/01/2019.	SCHEDULED REDEMPTION.....		8,904	8,904	8,229	8,289		615		615		8,904			0	240	03/01/2045.	1FM.....
00842A AD 1	ABMT_15-4.....		09/01/2019.	SCHEDULED REDEMPTION.....		96,387	96,387	96,522	96,486		(99)		(99)		96,387			0	2,395	06/01/2045.	1FM.....
04541G SK 9	ABSHE_05-HE5.....		09/25/2019.	SCHEDULED REDEMPTION.....		37,858	37,858	35,871	36,530		1,329		1,329		37,858			0	875	06/25/2035.	1FM.....
04541G TM 4	ABSHE_05-HE6.....		09/25/2019.	SCHEDULED REDEMPTION.....		129,617	129,617	125,741	128,963		653		653		129,617			0	3,073	07/25/2035.	1FM.....
00432C CJ 8	ACSS_05-A.....		07/25/2019.	SCHEDULED REDEMPTION.....		575,181	575,181	555,014	575,181				0		575,181			0	13,140	07/25/2034.	1FE.....
004421 MF 7	ACE_05-HE2.....		09/25/2019.	SCHEDULED REDEMPTION.....		130,409	130,409	126,835	129,313		1,096		1,096		130,409			0	3,216	04/25/2035.	1FM.....
004421 PS 6	ACE_05-HE4.....		09/25/2019.	SCHEDULED REDEMPTION.....		65,036	65,036	62,313	63,932		1,104		1,104		65,036			0	1,584	07/25/2035.	1FM.....
00774C AB 3	AECOM.....		09/30/2019.	JP MORGAN SECURITIES LLC.....		174,300	166,000	168,607	168,354		(179)		(179)		168,175		6,125	6,125	8,909	03/15/2027.	3FE.....
00130H BW 4	AES CORP.....		08/27/2019.	STIFEL, NICOLAUS & COMPANY INCORPOR		364,656	350,000	361,375	359,889		(1,397)		(1,397)		358,492		6,165	6,165	16,790	04/15/2025.	3FE.....
01185* AA 3	ALASKA VENTURES LLC.....		09/30/2019.	SCHEDULED REDEMPTION.....		61,574	61,574	61,574	61,574				0		61,574			0	2,157	06/30/2033.	2PL.....
013092 AB 7	ALBERTSONS LLC.....		08/02/2019.	CITIGROUP GLOBAL MARKETS, INC		81,101	81,000	81,000					0	81,000		101	101			02/15/2028.	1Z.....
02665W CL 3	AMERICAN HONDA FINANCE CORPORATION		09/16/2019.	WELLS FARGO ADVISORS, LLC.....		5,002,600	5,000,000	5,000,000	5,000,000				0		5,000,000		2,600	2,600	112,679	02/21/2020.	1FE.....
00252F CU 3	AMIT_05-4.....		09/25/2019.	SCHEDULED REDEMPTION.....		261,703	261,703	261,703	261,703				0		261,703			0	5,971	10/25/2035.	1FM.....
03072S QC 2	AMSI_04-R3.....		09/25/2019.	SCHEDULED REDEMPTION.....		69,313	69,313	65,107	66,273		3,040		3,040		69,313			0	1,635	05/25/2034.	1FM.....
03072S RX 5	AMSI_04-R5.....		09/25/2019.	SCHEDULED REDEMPTION.....		545,182	545,182	517,975	528,609		16,572		16,572		545,182			0	13,207	07/25/2034.	1FM.....
03072S SM 8	AMSI_04-R6.....		09/25/2019.	SCHEDULED REDEMPTION.....		135,488	135,488	136,696	135,847		(359)		(359)		135,488			0	4,527	07/25/2034.	1FM.....
03072S TZ 8	AMSI_04-R8.....		09/25/2019.	SCHEDULED REDEMPTION.....		140,262	140,262	139,911	140,165		97		97		140,262			0	3,503	09/25/2034.	1FM.....
03072S G3 3	AMSI_05-R6.....		09/25/2019.	SCHEDULED REDEMPTION.....		163,078	163,078	157,167	159,507		3,571		3,571		163,078			0	4,031	08/25/2035.	1FM.....

QE05.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
03072S J9 7	AMSL_05-R7.....		09/25/2019	SCHEDULED REDEMPTION.....		185,359	185,359	164,738	175,801		9,558		9,558		185,359			0	4,296	09/25/2035	1FM.....
03072S L9 4	AMSL_05-R8.....		09/25/2019	SCHEDULED REDEMPTION.....		147,483	147,483	133,495	141,865		5,618		5,618		147,483			0	3,478	10/25/2035	1FM.....
907834 AB 1	ANADARKO HOLDING CO.....		09/18/2019	EXCHANGE.....		1,983,473	1,871,000	2,113,556	1,992,260		(8,787)		(8,787)		1,983,473			0	131,672	10/15/2026	2FE.....
907834 AG 0	ANADARKO HOLDING CO.....		09/18/2019	EXCHANGE.....		2,489,448	2,371,000	2,595,984	2,496,636		(7,188)		(7,188)		2,489,448			0	145,056	05/15/2028	2FE.....
907834 AJ 4	ANADARKO HOLDING CO.....		09/18/2019	EXCHANGE.....		1,114,694	1,000,000	1,205,560	1,120,802		(6,107)		(6,107)		1,114,694			0	73,538	04/15/2029	2FE.....
032510 AC 3	ANADARKO PETROLEUM CORPORATION		09/18/2019	EXCHANGE.....		2,989,746	2,474,000	2,991,363			(1,616)		(1,616)		2,989,746			0	80,446	03/15/2040	2FE.....
03674X AJ 5	ANTERO RESOURCES CORP.....		07/29/2019	Various.....		1,043,655	1,150,000	1,148,860	1,148,749		(38)		(38)		1,148,711		(105,056)	(105,056)	52,524	03/01/2025	3FE.....
03464N AA 0	AOMT_18-3.....		07/25/2019	Various.....		4,151,089	4,106,476	4,106,445	4,106,451		5		5		4,106,456		44,633	44,633	96,009	09/01/2048	1FE.....
03464N AB 8	AOMT_18-3.....		09/01/2019	SCHEDULED REDEMPTION.....		188,686	188,686	188,684	188,684		2		2		188,686			0	5,131	09/01/2048	1FM.....
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	07/22/2019	GOLDMAN SACHS & CO LLC.....		594,500	580,000	571,610	571,906		944		944		572,851		21,649	21,649	18,554	05/15/2023	3FE.....
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	08/14/2019	CALL TRANSACTION.....		280,465	266,000	279,300	278,492		(2,123)		(2,123)		276,369		(10,369)	(10,369)	28,875	05/15/2024	4FE.....
042856 AA 2	ARRW_18-1.....		09/01/2019	SCHEDULED REDEMPTION.....		639,354	639,354	639,341	639,344		10		10		639,354			0	17,349	04/01/2048	1FE.....
042856 AB 0	ARRW_18-1.....		09/01/2019	SCHEDULED REDEMPTION.....		336,727	336,727	336,723	336,724		3		3		336,727			0	9,752	04/01/2048	1FM.....
06050T MH 2	BANK OF AMERICA NA.....		08/28/2019	CALL TRANSACTION.....		3,570,000	3,570,000	3,570,000	3,570,000		0		0		3,570,000			0	77,662	08/28/2020	1FE.....
07387# AA 2	BEAR SWAMP FINANCE LP.....		09/30/2019	Various.....		279,471	279,471	279,471	279,471				0		279,471			0	13,403	10/08/2025	2PL.....
12328M AW 1	BLX_06-AA.....		07/24/2019	Various.....		384,368	410,040	114,374	370,041		(8,214)		(8,214)		361,827		22,541	22,541	7,321	10/20/2038	1FE.....
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS.....		08/26/2019	SCHEDULED REDEMPTION.....		17,505	17,505	17,505	17,460				0		17,505			0	1,146	02/26/2021	1FE.....
073879 VF 2	BSABS_05-TC1.....		09/25/2019	SCHEDULED REDEMPTION.....		4,446	4,446	4,251	4,331		114		114		4,446			0	99	05/25/2035	1FM.....
07383F R2 6	BSCMS_04-PWR5 IS.....		08/01/2019	SCHEDULED REDEMPTION.....				22,117	37,321		(37,321)		(37,321)					0	21,643	07/01/2042	5FE.....
120111 BM 0	BUILDING MATERIALS CORP OF AMERICA		09/23/2019	BANC OF AMERICA SECURITIES LLC		558,260	542,000	535,358	534,781		528		528		535,309		22,951	22,951	25,086	11/15/2024	3FE.....
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/02/2019	SCHEDULED REDEMPTION.....		6,979	6,979	6,979	6,979				0		6,979			0	264	01/02/2021	1FE.....
12189P AH 5	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/15/2019	SCHEDULED REDEMPTION.....		17,890	17,890	17,890	17,890				0		17,890			0	707	01/15/2020	1FE.....
22534M AE 0	CAALT_16-2.....		08/15/2019	SCHEDULED REDEMPTION.....		250,000	250,000	249,936	249,984		16		16		250,000			0	7,065	11/15/2024	1FE.....
144531 CZ 1	CARR_05-NC3.....		09/25/2019	SCHEDULED REDEMPTION.....		122,001	122,001	116,968	119,507		2,493		2,493		122,001			0	2,805	06/25/2035	1FM.....
144531 DN 7	CARR_05-NC5.....		07/25/2019	Various.....		1,467,311	1,467,087	1,468,463	1,468,445		(126)		(126)		1,468,319		(1,008)	(1,008)	26,711	10/25/2035	1FM.....
12489W ME 1	CBASS_05-CB4.....		09/25/2019	SCHEDULED REDEMPTION.....		43,001	43,001	39,453	42,068		932		932		43,001			0	891	07/25/2035	1FM.....
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/05/2019	Various.....		264,603	250,000	248,750	248,799		94		94		248,894		15,709	15,709	15,188	02/15/2026	3FE.....
12527E AD 0	CFCRE_11-C1.....		09/01/2019	SCHEDULED REDEMPTION.....		8,157	8,157	8,383	8,206		(49)		(49)		8,157			0	292	04/01/2044	1FM.....
16163Y AC 8	CHASE_16-1.....		09/01/2019	SCHEDULED REDEMPTION.....		58,599	58,599	57,804	58,080		518		518		58,599			0	1,596	04/01/2045	1FE.....
16163Y AD 6	CHASE_16-1.....		09/01/2019	SCHEDULED REDEMPTION.....		162,095	162,095	157,548	158,534		3,561		3,561		162,095			0	4,415	04/01/2045	2FE.....
16164A AD 7	CHASE_16-2.....		09/01/2019	SCHEDULED REDEMPTION.....		102,252	102,252	102,302	102,286		(34)		(34)		102,252			0	2,759	12/01/2045	2FE.....
163851 AE 8	CHEMOURS COMPANY.....		09/24/2019	Various.....		225,918	249,000	254,352	253,781		(345)		(345)		253,436		(27,518)	(27,518)	11,522	05/15/2027	3FE.....
12559Q AA 0	CITM_07-1.....		09/25/2019	SCHEDULED REDEMPTION.....		411,050	411,050	408,995	409,226		1,824		1,824		411,050			0	11,352	10/25/2037	1FM.....
17307G SL 3	CMLTI_05-OPT3.....		09/25/2019	SCHEDULED REDEMPTION.....		135,506	135,506	120,092	130,778		4,728		4,728		135,506			0	3,064	05/25/2035	1FM.....

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
17321L AA 7	CMLTI_13-J1		09/01/2019	SCHEDULED REDEMPTION		17,890	17,890	17,525	17,600				290		17,890			0	448	10/01/2043	1FM
19688A AB 2	COLT_18-4		09/01/2019	SCHEDULED REDEMPTION		575,468	575,468	575,458	575,458		10		10		575,468			0	17,170	12/01/2048	1FM
19688A AC 0	COLT_18-4		09/01/2019	SCHEDULED REDEMPTION		245,937	245,937	245,933	245,933		4		4		245,937			0	7,520	12/01/2048	1FM
20030N CV 1	COMCAST CORPORATION		09/16/2019	GOLDMAN SACHS & CO LLC		3,547,540	3,540,000	3,540,000	3,540,000				0		3,540,000		7,540	7,540	97,570	10/01/2020	1FE
12625E AA 7	COMM_13-SFS		09/01/2019	SCHEDULED REDEMPTION		8,992	8,992	8,992	8,992				0		8,992			0	121	04/01/2035	1FM
20338Q AB 9	COMMSCOPE FINANCE LLC		09/06/2019	Various		404,995	396,000	405,900			(903)		(903)		404,997		(2)	(2)	11,207	03/01/2024	3FE
12637F AC 6	CPS_16-D		09/15/2019	SCHEDULED REDEMPTION		84,113	84,113	84,096	84,108		5		5		84,113				1,829	01/17/2023	1FE
64072T AC 9	CSC HOLDINGS LLC		08/13/2019	JP MORGAN SECURITIES LLC		384,300	360,000	371,250	370,540		(1,141)		(1,141)		369,399		14,901	14,901	25,838	10/15/2025	3FE
12647M BY 0	CSMC_13-6		09/01/2019	SCHEDULED REDEMPTION		29,595	29,595	29,046	29,083		512		512		29,595			0	761	08/01/2043	1FM
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		09/10/2019	SCHEDULED REDEMPTION		39,381	39,381	39,381	39,381				0		39,381			0	2,239	10/10/2031	2
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		09/10/2019	SCHEDULED REDEMPTION		40,108	40,108	40,108	40,108				0		40,108			0	2,420	07/10/2031	2FE
126673 NW 8	CWABS_04-12		09/25/2019	SCHEDULED REDEMPTION		389,668	389,668	386,502	388,284		1,384		1,384		389,668			0	10,671	03/25/2035	1FM
126673 QG 0	CWL_04-AB2		09/25/2019	SCHEDULED REDEMPTION		229,535	229,535	213,467	221,217		8,318		8,318		229,535			0	5,452	05/25/2036	1FM
126670 EK 0	CWL_05-12		09/25/2019	SCHEDULED REDEMPTION		167,878	167,878	155,287	163,785		4,093		4,093		167,878			0	3,742	02/25/2036	1FM
126670 LP 1	CWL_05-14		09/25/2019	SCHEDULED REDEMPTION		393,627	393,627	343,440	375,182		18,446		18,446		393,627			0	8,265	04/25/2036	1FM
269330 AA 4	E3_19-1 - ABS		09/20/2019	SCHEDULED REDEMPTION		240,561	240,561	240,554			7		7		240,561			0	902	09/20/2055	1FE
31573N AA 9	EFMT_18-1		09/01/2019	SCHEDULED REDEMPTION		978,740	978,740	978,738	978,738		2		2		978,740			0	29,441	10/01/2058	1FE
28414H AB 9	ELANCO ANIMAL HEALTH INC		07/02/2019	EXCHANGE		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	144,822	08/28/2028	3FE
29445F BZ 0	EMLT_04-3		09/25/2019	SCHEDULED REDEMPTION		274,572	274,572	275,430	275,409		(837)		(837)		274,572			0	6,860	12/25/2034	1FM
29445F CP 1	EMLT_05-1		09/25/2019	SCHEDULED REDEMPTION		16,842	16,842	16,105	16,595		248		248		16,842			0	386	04/25/2035	1FM
29444U AR 7	EQUINIX INC		08/22/2019	WELLS FARGO ADVISORS, LLC		1,043,825	971,000	1,010,688	1,003,683		(3,478)		(3,478)		1,000,206		43,619	43,619	40,738	05/15/2027	2FE
35104X AA 6	FCRT_17-1		09/15/2019	SCHEDULED REDEMPTION		60,057	60,057	60,053	60,055		2		2		60,057			0	1,028	04/15/2022	1FE
32027N LA 7	FFML_04-FF7		09/25/2019	SCHEDULED REDEMPTION		148,235	148,235	137,234	140,665		7,570		7,570		148,235			0	3,475	09/25/2034	1FM
32027N LR 0	FFML_04-FFH3		09/25/2019	SCHEDULED REDEMPTION		39,145	39,145	38,106	38,781		365		365		39,145			0	945	10/25/2034	1FM
32027N VV 0	FFML_05-FF9		09/25/2019	SCHEDULED REDEMPTION		92,241	92,241	86,015	87,651		4,590		4,590		92,241			0	2,104	10/25/2035	1FM
32027N XD 8	FFML_05-FFH4		09/25/2019	SCHEDULED REDEMPTION		15,994	15,994	15,095	15,533		462		462		15,994			0	370	12/25/2035	1FM
320276 AB 4	FFML_06-FF9		09/25/2019	SCHEDULED REDEMPTION		826,145	826,145	767,541	775,499		50,647		50,647		826,145			0	15,396	06/25/2036	1FM
35729P JE 1	FHLT_05-1		09/25/2019	SCHEDULED REDEMPTION		122,998	122,998	83,523	119,406		3,592		3,592		122,998			0	2,987	06/25/2035	1FM
31659T DV 4	FMIC_05-2		09/25/2019	SCHEDULED REDEMPTION		104,491	104,491	79,185	90,583		13,908		13,908		104,491			0	2,211	12/25/2035	1FM
34528F AC 2	FORDO_18-A		09/16/2019	SCHEDULED REDEMPTION		457,386	457,386	457,386	457,386				0		457,386			0	8,430	02/15/2021	1FE
350910 AN 5	FTST_06-4TS		09/11/2019	SCHEDULED REDEMPTION		27,508	27,508	27,645	27,529		(21)		(21)		27,508			0	1,071	12/11/2028	1FM
38082J AA 7	GLDN_16-2A - ABS		09/20/2019	SCHEDULED REDEMPTION		103,460	103,460	103,460	103,460				0		103,460			0	3,269	09/20/2047	1FE
98417E AR 1	GLENCORE FINANCE CANADA LTD	A	09/12/2019	BNP PARIBAS SECURITIES CORP		123,916	115,000	112,988	113,067		28		28		113,095		10,821	10,821	5,691	10/25/2042	2FE
36254M AC 2	GMCAR_17-3A		07/16/2019	SCHEDULED REDEMPTION		103,493	103,493	103,477	103,481		13		13		103,493			0	221	09/16/2020	1FE
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE		08/10/2019	SCHEDULED REDEMPTION		155,027	155,027	155,027	155,027				0		155,027			0	6,744	08/10/2031	1
38218G AA 0	GOODG_18-1 - ABS	C	09/15/2019	SCHEDULED REDEMPTION		177,100	177,100	177,082	177,082		18		18		177,100			0	3,556	10/15/2053	1FE
36242D 2A 0	GSAMP_05-AHL		09/25/2019	SCHEDULED REDEMPTION		213,621	213,621	211,294	213,621				0		213,621			0	3,430	04/25/2035	1FM
36245E AE 8	GSAMP_06-HE7		09/25/2019	SCHEDULED REDEMPTION		191,533	191,533	174,355	177,886		13,648		13,648		191,533			0	3,669	10/25/2046	1FM
362334 EC 4	GSAMP_06-NC1		09/25/2019	SCHEDULED REDEMPTION		195,201	195,201	169,581	182,840		12,361		12,361		195,201			0	3,951	02/25/2036	1FM
36253G AK 8	GSMS_14-GC24		06/06/2019	Various					2,546,929		(3,274)		(3,274)					0	56,841	09/01/2047	1FM

QE05.7

SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
410345 AL 6	HANESBRANDS INC.....		09/05/2019.	Various.....		504,604	477,000	467,663	313,322			823	823		468,995		35,609	35,609	15,138	05/15/2026.	3FE.....
404119 BR 9	HCA INC.....		09/27/2019.	Various.....		452,198	410,000	410,725	410,670		(57)		(57)		410,613		41,585	41,585	24,755	02/01/2025.	3FE.....
437084 ET 9	HEAT_04-6.....		09/25/2019.	SCHEDULED REDEMPTION.....		15,309	15,309	14,415	14,905		404		404		15,309			0	358	12/25/2034.	1FM.....
437084 JU 1	HEAT_05-2.....		09/25/2019.	SCHEDULED REDEMPTION.....		38,699	38,699	35,046	37,007		1,692		1,692		38,699			0	1,004	07/25/2035.	1FM.....
437084 MH 6	HEAT_05-5.....		09/25/2019.	SCHEDULED REDEMPTION.....		12,796	12,796	12,236	12,686		111		111		12,796			0	275	11/25/2035.	1FM.....
437084 ND 4	HEAT_05-6.....		09/25/2019.	SCHEDULED REDEMPTION.....		31,982	31,982	30,513	31,499		483		483		31,982			0	686	12/25/2035.	1FM.....
437084 QY 5	HEAT_05-9.....		09/25/2019.	SCHEDULED REDEMPTION.....		135,262	135,262	122,521	126,935		8,327		8,327		135,262			0	2,895	04/25/2036.	1FM.....
42770R AA 8	HERO_14-1A - ABS.....		09/20/2019.	SCHEDULED REDEMPTION.....		91,158	91,158	95,032	94,741		(3,583)		(3,583)		91,158			0	4,330	09/20/2038.	1FE.....
42770U AA 1	HERO_15-2A - ABS.....		09/20/2019.	SCHEDULED REDEMPTION.....		90,086	90,086	92,000	93,790		(3,704)		(3,704)		90,086			0	3,499	09/20/2040.	1FE.....
431475 AD 4	HILL-ROM HOLDINGS INC.....		09/06/2019.	JP MORGAN SECURITIES LLC.....		41,769	41,000	41,000					0		41,000		769	769		09/15/2027.	3FE.....
43789A AA 2	HOF_18-1.....		07/25/2019.	Various.....		2,252,773	2,233,278	2,233,267	2,233,267		0		0		2,233,268		19,505	19,505	54,237	06/01/2048.	1FM.....
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS		09/10/2019.	SCHEDULED REDEMPTION.....		186,205	186,205	186,193	186,658		(453)		(453)		186,205			0	10,290	01/10/2023.	2.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2019.	SCHEDULED REDEMPTION.....		150,347	150,347	150,347	150,347				0		150,347			0	4,984	05/31/2033.	2PL.....
44963B AE 8	IHO VERWALTUNGS GMBH.....	D	09/03/2019.	SUSQUEHANNA FINANCIAL GROUP, LLLP		200,585	200,000	200,000					0		200,000		585	585	2,967	05/15/2027.	3FE.....
46185J AA 6	IHSFR_18-SFR1 - ABS.....		09/17/2019.	SCHEDULED REDEMPTION.....		88,811	88,811	88,811	88,811				0		88,811			0	2,001	03/17/2037.	1FE.....
456606 HU 9	INABS_05-C.....		09/25/2019.	SCHEDULED REDEMPTION.....		489,296	489,296	428,134	462,129		27,168		27,168		489,296			0	10,478	10/25/2035.	1FM.....
449934 AD 0	IQVIA INC.....		09/12/2019.	BARCLAYS CAPITAL INC.....		987,480	936,000	938,538	684,955		(286)		(286)		937,169		50,311	50,311	36,780	10/15/2026.	3FE.....
46642E AX 4	JPMBB_14-C21.....		08/01/2019.	SCHEDULED REDEMPTION.....		16,333	16,333	16,581	16,498		(164)		(164)		16,333			0	438	08/01/2047.	1FM.....
46625M AN 9	JPMCC_01-CIBC.....		09/01/2019.	SCHEDULED REDEMPTION.....		26,615	26,615	16,184	13,964		12,651		12,651		26,615			0	1,110	03/01/2033.	1FM.....
46634G AB 7	JPMCC_09-IWST.....		09/01/2019.	SCHEDULED REDEMPTION.....		2,000,000	2,000,000	2,257,188	2,033,583		(33,583)		(33,583)		2,000,000			0	84,495	12/01/2027.	1FM.....
46635T CG 5	JPMCC_11-C3.....		09/01/2019.	SCHEDULED REDEMPTION.....		22,115	22,115	22,629	22,240		(126)		(126)		22,115			0	752	02/01/2046.	1FM.....
493268 AW 6	KSLT_00-A.....		08/26/2019.	SCHEDULED REDEMPTION.....		10,950	10,950	10,950	10,950				0		10,950			0	244	05/25/2029.	1FE.....
493268 AU 0	KSLT_99-B.....		08/26/2019.	SCHEDULED REDEMPTION.....		170,700	170,700	170,700	170,700				0		170,700			0	4,319	11/25/2036.	1FE.....
542514 KU 7	LBMLT_05-2.....		09/25/2019.	SCHEDULED REDEMPTION.....		49,089	49,089	47,908	48,666		423		423		49,089			0	1,207	04/25/2035.	1FM.....
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		09/01/2019.	SCHEDULED REDEMPTION.....		210,281	210,281	215,416	212,542		(2,261)		(2,261)		210,281			0	10,101	08/01/2027.	2.....
53079E AZ 7	LIBERTY MUTUAL GROUP INC.....		09/27/2019.	HIMCO OPERATIONAL TRANSACTION		1,080,537	735,000	777,745	775,132		(598)		(598)		774,534		306,003	306,003	43,263	05/01/2042.	2FE.....
50212Y AB 0	LPL HOLDINGS INC.....		09/09/2019.	Various.....		153,427	145,000	149,423	148,673		(553)		(553)		148,121		5,306	5,306	8,235	09/15/2025.	4FE.....
525221 EM 5	LXS_05-7N.....		09/25/2019.	SCHEDULED REDEMPTION.....		25,084	25,084	23,540	23,609		1,475		1,475		25,084			0	536	12/25/2035.	1FM.....
57643L JH 0	MABS_05-HE1.....		09/25/2019.	SCHEDULED REDEMPTION.....		64,033	64,033	56,349	62,274		1,760		1,760		64,033			0	1,534	05/25/2035.	1FM.....
57643L JZ 0	MABS_05-WF1.....		07/25/2019.	KEYBANC CAPITAL MARKETS, INC.		9,950,056	9,936,083	9,883,298	9,891,033		6,925		6,925		9,897,958		52,098	52,098	197,172	06/25/2035.	1FM.....
G5814# AB 0	MARI BOYLE LTD SERIES B.....		09/30/2019.	SCHEDULED REDEMPTION.....		24,939	24,939	24,939	24,939				0		24,939			0	1,411	06/30/2031.	2PL.....
G5814# AA 2	MARI JONE LTD SERIES A.....		09/30/2019.	SCHEDULED REDEMPTION.....		24,939	24,939	24,939	24,939				0		24,939			0	1,411	06/30/2031.	2PL.....
573284 AR 7	MARTIN MARIETTA MATERIALS INC.....		09/16/2019.	US BANCORP INVESTMENTS, INC.		10,111,526	10,095,000	10,095,000	10,095,000				0		10,095,000		16,526	16,526	269,401	05/22/2020.	2FE.....
573284 AU 0	MARTIN MARIETTA MATERIALS INC.....		08/13/2019.	BARCLAYS CAPITAL INC.....		8,610,300	8,680,000	8,646,033	8,646,626		371		371		8,646,997		(36,697)	(36,697)	245,933	12/15/2047.	2FE.....

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
58772R AC 8	MBART_18-1.....		09/16/2019.	SCHEDULED REDEMPTION.....		892,749	892,749	892,749	892,749				0		892,749		0	0	16,379	04/15/2021.	1FE.....
585055 BT 2	MEDTRONIC INC.....		07/12/2019.	TENDER TRANSACTION.....		4,135,017	3,553,000	3,725,442					(2,820)		3,722,622		412,395	412,395	109,582	03/15/2035.	1FE.....
585055 BU 9	MEDTRONIC INC.....		07/12/2019.	TENDER TRANSACTION.....		657,235	531,000	549,558	549,524				(203)		549,321		107,914	107,914	20,261	03/15/2045.	1FE.....
58547D AB 5	MELCO RESORTS FINANCE LTD.....	D	07/10/2019.	CITIGROUP GLOBAL MARKETS, INC.....		200,250	200,000	200,250					(9)		200,241		9	9	2,217	04/26/2026.	3FE.....
61913P AS 1	MHL_05-1.....		09/25/2019.	SCHEDULED REDEMPTION.....		9,369	9,369	8,725	8,809				561		9,369		0	0	216	02/25/2035.	1FM.....
59748T AA 7	MIDLAND COGENERATION VENTURE LP.....		09/15/2019.	SCHEDULED REDEMPTION.....		73,948	73,948	73,948	73,948				0		73,948		0	0	4,437	03/15/2025.	3FE.....
59020U WL 5	MLMI_05-WMC2.....		09/25/2019.	SCHEDULED REDEMPTION.....		162,054	162,054	154,888	160,277				1,777		162,054		0	0	4,085	04/25/2036.	1FM.....
59022H HA 3	MLMT_05-MKB2 IS.....		09/01/2019.	SCHEDULED REDEMPTION.....				20,806					0				0	0	32,648	09/01/2042.	6FE.....
617451 ER 6	MSAC_06-HE2.....		09/25/2019.	SCHEDULED REDEMPTION.....		300,034	300,034	274,343	280,305				19,728		300,034		0	0	6,106	03/25/2036.	1FM.....
61749H AA 8	MSAC_06-HE3.....		09/25/2019.	SCHEDULED REDEMPTION.....		461,972	461,972	428,046	436,529				25,444		461,972		0	0	8,989	04/25/2036.	1FM.....
59166D AA 5	MST_18-1A.....		09/01/2019.	SCHEDULED REDEMPTION.....		397,233		397,233	397,910				(677)		397,233		0	0	10,765	03/01/2057.	1FM.....
553777 AA 1	MTS SYSTEMS CORPORATION.....		07/16/2019.	WELLS FARGO ADVISORS, LLC.....		81,800	80,000	80,000					0		80,000		1,800	1,800	26	08/15/2027.	1Z.....
65479G AC 3	NAROT_18-B.....		09/16/2019.	SCHEDULED REDEMPTION.....		470,119	470,119	470,119	470,119				0		470,119		0	0	8,670	07/15/2021.	1FE.....
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.....	D	09/30/2019.	SCHEDULED REDEMPTION.....		37,500	37,500	37,500	37,500				0		37,500		0	0	2,415	06/30/2035.	2PL.....
63939E AB 9	NAVSL_15-AA.....		09/15/2019.	SCHEDULED REDEMPTION.....		312,302	312,302	312,187	312,245				57		312,302		0	0	5,973	12/15/2028.	1FE.....
64352V KU 4	NCHET_05-2.....		07/25/2019.	Various.....		1,019,720	1,019,794	1,019,794	1,019,794				0		1,019,794		(74)	(74)	17,795	06/25/2035.	1FM.....
64352V LL 3	NCHET_05-3.....		09/25/2019.	SCHEDULED REDEMPTION.....		277,463	277,463	250,800	265,885				11,577		277,463		0	0	6,360	07/25/2035.	1FM.....
64352V MV 0	NCHET_05-4.....		07/25/2019.	Various.....		2,453,441	2,452,540	2,454,073	2,454,024				(293)		2,453,730		(289)	(289)	45,256	09/25/2035.	1FM.....
64079* AB 8	NEPTUNE SNR SECURED NOTES.....		09/30/2019.	SCHEDULED REDEMPTION.....		67,639	67,639	74,461	72,188				(4,550)		67,639		0	0	3,150	06/30/2027.	1PL.....
65536H BE 7	NHELI_05-HE1.....		09/25/2019.	SCHEDULED REDEMPTION.....		67,679	67,679	65,564	67,343				336		67,679		0	0	1,565	09/25/2035.	1FM.....
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS.....		09/10/2019.	SCHEDULED REDEMPTION.....		30,237	30,237	30,237	30,237				0		30,237		0	0	1,145	12/10/2032.	1.....
64830G AB 2	NRZT_18-1.....		09/01/2019.	SCHEDULED REDEMPTION.....		25,311	25,311	25,362	25,360				(49)		25,311		0	0	733	12/01/2057.	1FM.....
64829X AC 6	NRZT_18-5.....		09/01/2019.	SCHEDULED REDEMPTION.....		524,209	524,209	526,297	526,291				(2,082)		524,209		0	0	16,022	12/01/2057.	1FM.....
64829X AT 9	NRZT_18-5.....		09/01/2019.	SCHEDULED REDEMPTION.....		41,417	41,417	41,226	41,228				188		41,417		0	0	1,272	12/01/2057.	1FM.....
67103Q BA 4	OFSBS_13-5A - ABS.....	C	07/17/2019.	SCHEDULED REDEMPTION.....		145,584	145,584	145,584	145,584				0		145,584		0	0	4,342	04/17/2025.	1FE.....
68241F AA 0	OLCMT_04-C3.....		09/11/2019.	SCHEDULED REDEMPTION.....		429,745	429,745	423,847	424,757				1,364		429,745		0	0	17,946	10/11/2030.	1FM.....
68389F JY 1	OOMLT_05-5.....		09/25/2019.	SCHEDULED REDEMPTION.....		187,226	187,226	163,238	176,641				10,586		187,226		0	0	3,800	12/25/2035.	1FM.....
683715 AB 2	OPEN TEXT CORPORATION.....	A	09/11/2019.	Various.....		421,455	394,000	406,805	405,702				(1,331)		404,372		17,083	17,083	18,070	06/01/2026.	3FE.....
694308 GM 3	PACIFIC GAS & ELECTRIC CO.....		08/20/2019.	GOLDMAN SACHS & CO LLC.....		2,640,488	2,395,000	2,391,599	2,392,212				49		2,392,261		248,226	248,226		02/15/2038.	6FE.....
698525 AA 0	PANOCH ENERGY CENTER LLC.....		08/31/2019.	SCHEDULED REDEMPTION.....		185,557	185,557	185,557	185,557				0		185,557		0	0	12,776	07/31/2029.	5FE.....
72650T AA 6	PLAINS END FINANCING LLC.....		07/15/2019.	SCHEDULED REDEMPTION.....		135,390	135,390	137,392	136,905				(1,515)		135,390		0	0	6,103	04/15/2028.	3FE.....
72756# AA 9	PLASTIC COMPONENTS INC.....		08/27/2019.	Various.....		1,003,403	993,403	973,995	973,116				14,604		993,403		0	0	100,400	09/01/2024.	5GI.....
69353R FD 5	PNC BANK NATIONAL ASSOCIATION.....		09/16/2019.	US BANCORP INVESTMENTS, INC.....		6,813,804	6,800,000	6,800,000	6,800,000				0		6,800,000		13,804	13,804	166,496	05/19/2020.	1FE.....
70069F AY 3	PPSI_04-WCW2.....		09/25/2019.	SCHEDULED REDEMPTION.....		47,527	47,527	46,665	46,701				826		47,527		0	0	1,185	10/25/2034.	1FM.....
70069F KF 3	PPSI_05-WCW1.....		09/25/2019.	SCHEDULED REDEMPTION.....		40,451	40,451	36,330	38,727				1,724		40,451		0	0	855	09/25/2035.	1FM.....
70069F LW 5	PPSI_05-WCW3.....		07/25/2019.	Various.....		2,213,636	2,214,995	2,217,072	2,217,086				(45)		2,217,042		(3,406)	(3,406)	36,890	08/25/2035.	1FM.....
70069F HV 2	PPSI_05-WHQ2.....		09/25/2019.	SCHEDULED REDEMPTION.....		213,606	213,606	81,619	183,155				30,451		213,606		0	0	4,813	05/25/2035.	1FM.....
70069F MS 3	PPSI_05-WHQ4.....		07/25/2019.	Various.....		6,618,788	6,618,538	6,618,538	6,618,538				0		6,618,538		250	250	121,955	09/25/2035.	1FM.....
69700L AA 9	PSTAT_18-3A - ABS.....		08/15/2019.	SCHEDULED REDEMPTION.....		319,858	319,858	319,858	319,858				0		319,858		0	0	8,381	08/15/2026.	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
76112B LJ 7	RAMP_05-RS3.....		09/25/2019	SCHEDULED REDEMPTION.....		18,665	18,665	17,600	18,510				155		18,665			0	401	03/25/2035	1FM.....
76112B 2D 1	RAMP_06-RS2.....		09/25/2019	SCHEDULED REDEMPTION.....		45,030	45,030	40,260	40,641		4,389		4,389		45,030			0	898	03/25/2036	1FM.....
76112B Z3 7	RAMP_06-RZ1.....		09/25/2019	SCHEDULED REDEMPTION.....		204,177	204,177	187,493	196,455		7,722		7,722		204,177			0	4,562	03/25/2036	1FM.....
75156X AC 5	RAMP_06-RZ4.....		09/25/2019	SCHEDULED REDEMPTION.....		444,194	444,194	376,927	409,254		34,940		34,940		444,194			0	8,719	10/25/2036	1FM.....
76110W G3 4	RASC_04-KS10.....		07/25/2019	Various.....		4,771,604	4,767,736	4,767,736	4,767,736				0		4,767,736		3,868	3,868	93,749	11/25/2034	1FM.....
753910 AD 0	RASC_05-KS12.....		09/25/2019	SCHEDULED REDEMPTION.....		263,499	263,499	245,343	258,614		4,884		4,884		263,499			0	5,866	01/25/2036	1FM.....
76110W 3T 1	RASC_05-KS8.....		09/25/2019	SCHEDULED REDEMPTION.....		238,813	238,813	218,589	233,832		4,981		4,981		238,813			0	5,470	08/25/2035	1FM.....
76113A AG 6	RASC_06-KS1.....		09/25/2019	SCHEDULED REDEMPTION.....		34,976	34,976	31,303	33,546		1,430		1,430		34,976			0	779	02/25/2036	1FM.....
75406E AD 3	RASC_06-KS4.....		09/25/2019	SCHEDULED REDEMPTION.....		8,452	8,452	7,971	8,285		167		167		8,452			0	167	06/25/2036	1FM.....
75406W AD 3	RASC_06-KS6.....		09/25/2019	SCHEDULED REDEMPTION.....		45,350	45,350	40,163	42,325		3,025		3,025		45,350			0	882	08/25/2036	1FM.....
78012U GD 1	ROYAL BANK OF CANADA (NEW YORK BRA		09/16/2019	RBC CAPITAL MARKETS, LLC.....		4,999,984	5,000,000	5,000,000	5,000,000				0		5,000,000		(16)	(16)	101,459	09/20/2019	1FE.....
81375W GU 4	SABR_05-OP2.....		09/25/2019	SCHEDULED REDEMPTION.....		78,438	78,438	70,987	75,616		2,822		2,822		78,438			0	1,482	10/25/2035	1FM.....
81376E AC 9	SABR_06-NC2.....		09/25/2019	SCHEDULED REDEMPTION.....		37,881	37,881	35,804	36,051		1,830		1,830		37,881			0	806	03/25/2036	1FM.....
81375W JF 4	SABR_06-OP1.....		07/25/2019	SCHEDULED REDEMPTION.....		3,808	3,808	3,669	3,785		23		23		3,808			0	10	10/25/2035	1FM.....
86358E RB 4	SAIL_05-2.....		07/25/2019	Various.....		5,985,825	5,983,065	5,983,065	5,983,065				0		5,983,065		2,761	2,761	112,566	03/25/2035	1FM.....
86358E WC 6	SAIL_05-7.....		09/25/2019	SCHEDULED REDEMPTION.....		215,236	215,236	202,322	212,386		2,850		2,850		215,236			0	5,042	08/25/2035	1FM.....
86358E XP 6	SAIL_05-8.....		07/25/2019	Various.....		2,622,089	2,622,162	2,568,080	2,607,886		7,357		7,357		2,615,243		7,846	7,846	43,661	10/25/2035	1FM.....
86358E UV 6	SAIL_05-HE1.....		09/25/2019	SCHEDULED REDEMPTION.....		33,211	33,211	31,966	31,961		1,250		1,250		33,211			0	739	07/25/2035	1FM.....
86359A PY 3	SASC_03-BC2.....		09/25/2019	SCHEDULED REDEMPTION.....		54,123	54,123	51,790	54,137		(14)		(14)		54,123			0	1,547	02/25/2033	1FM.....
86359U AE 9	SASC_06-OPT1.....		09/25/2019	SCHEDULED REDEMPTION.....		35,642	35,642	33,306	34,194		1,448		1,448		35,642			0	852	04/25/2036	1FM.....
80556X AA 5	SAST_06-2.....		09/25/2019	SCHEDULED REDEMPTION.....		120,734	120,734	114,207	116,033		4,702		4,702		120,734			0	2,203	09/25/2036	1FM.....
84762L AV 7	SB/RH HOLDINGS LLC.....		09/11/2019	CREDIT SUISSE SECURITIES (USA) LLC		25,156	25,000	25,000					0		25,000		156	156		10/01/2029	4FE.....
L8038* AA 4	SBM BALEIA AZUL SARL.....	D	09/15/2019	SCHEDULED REDEMPTION.....		144,480	144,480	143,173	143,425		1,055		1,055		144,480			0	5,960	09/15/2027	3.....
35563P HH 5	SCRT_18-4.....		09/01/2019	SCHEDULED REDEMPTION.....		18,851	18,851	17,919	17,917		933		933		18,851			0	477	03/01/2058	1FE.....
81745D AE 1	SEMT_13-9.....		09/01/2019	SCHEDULED REDEMPTION.....		110,651	110,651	107,751	107,333		3,318		3,318		110,651			0	2,808	07/01/2043	1FM.....
81746N CB 2	SEMT_16-3.....		09/01/2019	SCHEDULED REDEMPTION.....		25,779	25,779	26,391	26,315		(536)		(536)		25,779			0	688	11/01/2046	1FM.....
81746N CC 0	SEMT_16-3.....		09/01/2019	SCHEDULED REDEMPTION.....		19,334	19,334	19,128	19,153		182		182		19,334			0	516	11/01/2046	1FM.....
81746Q CB 5	SEMT_18-2.....		09/01/2019	SCHEDULED REDEMPTION.....		16,390	16,390	16,431	16,429		(39)		(39)		16,390			0	446	02/01/2048	1FM.....
81746Q CC 3	SEMT_18-2.....		09/01/2019	SCHEDULED REDEMPTION.....		10,271	10,271	10,151	10,157		113		113		10,271			0	279	02/01/2048	1FM.....
82967N AU 2	SIRIUS XM RADIO INC.....		09/23/2019	Various.....		636,470	613,000	622,056	232,506		(255)		(255)		621,848		14,622	14,622	18,478	04/15/2025	3FE.....
78443C CL 6	SLMA_06-A.....		09/16/2019	SCHEDULED REDEMPTION.....		173,147	173,147	149,340	160,368		12,780		12,780		173,147			0	3,796	06/15/2039	1FE.....
78443C CY 8	SLMA_06-BW.....		09/16/2019	SCHEDULED REDEMPTION.....		451,043	451,043	414,960	430,577		20,466		20,466		451,043			0	9,581	12/15/2039	1FE.....
83609G AQ 8	SNDPT_15-2A - ABS.....	C	07/16/2019	CALL TRANSACTION.....		3,600,000	3,600,000	3,588,660	3,589,218		3,053		3,053		3,592,271		7,729	7,729	108,001	07/20/2027	1FE.....
R8047# AA 3	SOLVEIG GAS NORWAY AS.....	D	08/08/2019	CALL TRANSACTION.....		5,778,600	5,778,600	5,778,600	5,778,600				0		5,778,600			0	139,971	12/30/2027	2FE.....
837004 CM 0	SOUTH CAROLINA ELECTRIC & GAS COMP		09/13/2019	TENDER TRANSACTION.....		5,157,450	4,500,000	4,512,929	4,512,549		(755)		(755)		4,511,794		645,656	645,656	205,062	08/15/2028	1FE.....
84519# AD 6	SOUTHWEST POWER POOL INC.....		09/30/2019	SCHEDULED REDEMPTION.....		23,580	23,580	25,018	24,835		(1,255)		(1,255)		23,580			0	568	12/30/2042	1.....
84519# AG 9	SOUTHWEST POWER POOL INC.....		09/30/2019	SCHEDULED REDEMPTION.....		125,000	125,000	125,000	125,000				0		125,000			0	2,031	09/30/2024	1.....
84861A AA 7	SPMF_14-3A.....		09/01/2019	SCHEDULED REDEMPTION.....		28,981,955	28,981,955	29,029,660	29,001,310		(19,355)		(19,355)		28,981,955			0	2,698,496	03/01/2042	1FE.....

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)	
84861C AF 2	SPMF_17-1.....	09/01/2019	SCHEDULED REDEMPTION.....		10,615,000	10,615,000	10,614,540	10,614,619			381	381		10,615,000			0	844,840	12/01/2047	2FE.....	
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC.....	09/20/2019	SCHEDULED REDEMPTION.....		184,750	184,750	185,665	185,276		(526)		(526)		184,750			0	4,656	09/20/2021	2FE.....	
858119 BF 6	STEEL DYNAMICS INC.....	07/12/2019	Various.....		1,002,105	958,000	920,118	792,259		2,053		2,053		922,291		79,814	79,814	27,827	12/15/2026	3FE.....	
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU	09/15/2019	SCHEDULED REDEMPTION.....		721	721	721	721				0		721			0	43	12/15/2025	1.....	
84751P GZ 6	SURF_05-BC3.....	09/25/2019	SCHEDULED REDEMPTION.....		18,808	18,808	18,008	18,282		525		525		18,808			0	434	06/25/2036	1FM.....	
83611M EA 2	SVHE_05-DO1.....	09/25/2019	SCHEDULED REDEMPTION.....		225,549	225,549	225,549	225,549				0		225,549			0	5,486	05/25/2035	1FM.....	
83611M DH 8	SVHE_05-OPT1.....	09/25/2019	SCHEDULED REDEMPTION.....		70,919	70,919	61,877	64,964		5,955		5,955		70,919			0	1,331	06/25/2035	1FM.....	
83612M AE 7	SVHE_06-WF2.....	09/25/2019	SCHEDULED REDEMPTION.....		156,379	156,379	147,681	154,688		1,691		1,691		156,379			0	2,802	12/25/2036	1FM.....	
89238T AC 7	TAOT_18-B.....	09/16/2019	SCHEDULED REDEMPTION.....		440,328	440,328	440,328	440,328				0		440,328			0	8,112	03/15/2021	1FE.....	
878742 AS 4	TECK RESOURCES LTD.....	09/04/2019	STIFEL, NICOLAUS & COMPANY INCORPOR		810,767	738,000	809,365	807,767		(1,260)		(1,260)		806,507		4,260	4,260	46,863	08/15/2040	2FE.....	
879369 AE 6	TELEFLEX INCORPORATED.....	09/03/2019	Various.....		405,146	385,000	384,062	383,696		(69)		(69)		383,628		21,519	21,519	14,141	06/01/2026	3FE.....	
87264A AU 9	T-MOBILE USA INC.....	08/27/2019	TD SECURITIES (USA) LLC.....		274,230	264,000	254,738	255,460		676		676		256,136		18,094	18,094	12,804	02/01/2026	3FE.....	
89173F AA 8	TPMT_17-1.....	07/25/2019	Various.....		8,852,726	8,814,474	8,605,131	8,609,524		18,271		18,271		8,627,795		224,931	224,931	157,836	10/01/2056	1FM.....	
89307# AA 7	TRANS BAY CABLE LLC.....	09/30/2019	SCHEDULED REDEMPTION.....		114,840	114,840	114,840	114,840				0		114,840			0	2,524	06/30/2047	1PL.....	
90139P AB 5	TWIN BROOK I - ONSHORE - ABS.....	09/26/2019	Various.....		1,702,370	1,702,370	1,702,370	1,702,370				0		1,702,370			0	26,117	04/25/2024	1PL.....	
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS.....	09/26/2019	Various.....		1,603,912	1,603,912	1,603,912	1,603,912				0		1,603,912			0	24,522	04/25/2024	1PL.....	
73019# AA 0	UNION PACIFIC RR 2012-A.....	09/13/2019	SCHEDULED REDEMPTION.....		189,803	189,803	189,803	189,803				0		189,803			0	5,694	09/13/2027	1.....	
73019# AB 8	UNION PACIFIC RR 2012-B.....	09/13/2019	SCHEDULED REDEMPTION.....		196,947	196,947	196,947	196,947				0		196,947			0	5,908	09/13/2027	1.....	
73019# AC 6	UNION PACIFIC RR 2012-C.....	09/13/2019	SCHEDULED REDEMPTION.....		179,905	179,905	179,905	179,905				0		179,905			0	5,397	09/13/2027	1.....	
911365 BE 3	UNITED RENTALS (NORTH AMERICA) INC	07/09/2019	BARCLAYS CAPITAL INC.....		378,963	355,000	381,181	377,210		(2,191)		(2,191)		375,020		3,943	3,943	17,148	09/15/2026	3FE.....	
91803* AP 3	UTILITIES INC COLLATERAL TRST NOTE	07/19/2019	SCHEDULED REDEMPTION.....		750,000	750,000	750,000	750,000				0		750,000			0	49,350	07/21/2036	2.....	
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I	09/15/2019	SCHEDULED REDEMPTION.....		29,654	29,654	29,654	29,654				0		29,654			0	817	05/15/2035	2.....	
Q9396# AD 3	VICTORIA POWER NETWORKS (FINANCE)	08/25/2019	MATURED.....		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	176,890	08/25/2019	1.....	
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC	09/30/2019	SCHEDULED REDEMPTION.....		8,997	8,997	8,997	8,997				0		8,997			0	265	06/30/2030	1FE.....	
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS	09/25/2019	SCHEDULED REDEMPTION.....		50,855	50,855	50,855	50,855				0		50,855			0	1,877	12/25/2036	2.....	
92922F 4R 6	WAMU_05-AR13.....	09/25/2019	SCHEDULED REDEMPTION.....		543,073	543,073	493,767	505,029		38,044		38,044		543,073			0	13,069	10/25/2045	1FM.....	
92922F 4S 4	WAMU_05-AR13.....	09/25/2019	SCHEDULED REDEMPTION.....		56,928	56,928	51,662	54,732		2,196		2,196		56,928			0	1,311	10/25/2045	1FM.....	
92925C BD 3	WAMU_05-AR19.....	09/25/2019	SCHEDULED REDEMPTION.....		54,154	54,154	49,342	49,615		4,539		4,539		54,154			0	1,272	12/25/2045	1FM.....	
92922F U5 5	WAMU_05-AR9.....	09/25/2019	SCHEDULED REDEMPTION.....		81,053	81,053	71,428	71,481		9,572		9,572		81,053			0	1,941	07/25/2045	1FM.....	
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS	09/10/2019	SCHEDULED REDEMPTION.....		149,789	149,789	149,789	149,789				0		149,789			0	6,964	10/10/2027	2.....	
95058X AG 3	WEN_19-1A.....	09/15/2019	SCHEDULED REDEMPTION.....		22,500	22,500	22,500	22,500				0		22,500			0	187	06/15/2049	2FE.....	
961214 EF 6	WESTPAC BANKING CORP.....	07/26/2019	CITIGROUP GLOBAL MARKETS, INC		3,771,819	3,695,000	3,695,000					0		3,695,000		76,819	76,819	2,531	07/24/2034	1Z.....	

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
94981P	AJ 9		07/25/2019	BARCLAYS CAPITAL INC.....		1,700,863	1,700,000	1,701,063	1,701,072				(221)		1,700,852		12	12	34,656	03/25/2035	1FM.....
98162C	AC 5		09/16/2019	SCHEDULED REDEMPTION.....		567,273	567,273	567,273	567,273				0		567,273			0	10,791	06/15/2021	1FE.....
98212B	AJ 2		09/10/2019	DEUTSCHE BANK SECURITIES INC.....		87,109	87,000	87,000					0		87,000		109	109		10/15/2027	3FE.....
988498	AL 5		09/06/2019	WELLS FARGO ADVISORS, LLC..		100,205	98,000	98,000					0		98,000		2,205	2,205		01/15/2030	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					228,557,399	225,156,167	225,339,038	212,001,457	0	423,181	0	423,181	0	226,053,552	0	2,479,382	2,479,382	8,626,849	XXX	XXX
Bonds - Hybrid Securities																					
G07980	AF 5		09/13/2019	IMPERIAL CAPITAL LLC.....		16,743,750	23,500,000	17,419,375					49,429		17,468,804		(725,054)	(725,054)	197,496	01/01/9999	3FE.....
G07980	AH 1		09/20/2019	IMPERIAL CAPITAL LLC.....		7,200,000	10,000,000	7,454,000					22,164		7,476,164		(276,164)	(276,164)	165,382	01/01/9999	3FE.....
4899999	Total - Bonds - Hybrid Securities.....					23,943,750	33,500,000	24,873,375	0	0	71,593	0	71,593	0	24,944,968	0	(1,001,218)	(1,001,218)	362,878	XXX	XXX
Bonds - Bank Loans																					
C6901L	AE 7		09/13/2019	SINKING FUND TRANSACTION.....		15,281	15,281	15,281					0		15,281			0		02/17/2024	3FE.....
02406M	AP 2		08/14/2019	AMERICAN AXLE AND MANUFACTURING IN.....		585,610	596,103	599,829	596,103				0		596,103		(10,493)	(10,493)	19,951	03/08/2024	3FE.....
BHM20E	EN 8		09/30/2019	SINKING FUND TRANSACTION.....		1,078	1,078	1,075					0		1,075		3	3	6	05/16/2026	3FE.....
15670B	AB 8		09/30/2019	SINKING FUND TRANSACTION.....		1,844	1,844	1,830	1,205				1		1,831		13	13	48	01/31/2025	3FE.....
58004G	AB 4		09/30/2019	MCDERMOTT TECHNOLOGY AMERICAS INC.....		214,760	368,991	370,368	368,587			(875)	(875)		368,966		(128,144)	(128,144)	21,724	03/27/2025	4FE.....
55303K	AC 7		09/30/2019	SINKING FUND TRANSACTION.....		1,297	1,297	1,294	1,294				0		1,295		3	3	44	03/16/2025	3FE.....
63937Y	AE 1		07/31/2019	SINKING FUND TRANSACTION.....		2,086	2,086	2,076	2,077				1		2,078		8	8	84	11/02/2024	3FE.....
70215E	AN 3		09/30/2019	SINKING FUND TRANSACTION.....		42,470	42,470	42,470					0		42,470			0	1,051	08/19/2022	3FE.....
85208E	AB 6		09/30/2019	SINKING FUND TRANSACTION.....		2,230	2,230	2,225	1,743				1		2,221		9	9	83	02/02/2024	3FE.....
78466D	BF 0		09/30/2019	SINKING FUND TRANSACTION.....		2,431	2,431	2,418					1		2,419		11	11	39	04/16/2025	3FE.....
8299999	Total - Bonds - Bank Loans.....					869,086	1,033,810	1,038,865	971,009	0	(871)	0	(871)	0	1,033,739	0	(138,591)	(138,591)	43,031	XXX	XXX
8399997	Total - Bonds - Part 4.....					398,141,566	396,552,803	390,756,426	276,541,598	0	268,553	0	268,553	(6,443)	391,230,870	(6,194)	6,916,890	6,910,696	11,706,179	XXX	XXX
8399999	Total - Bonds.....					398,141,566	396,552,803	390,756,426	276,541,598	0	268,553	0	268,553	(6,443)	391,230,870	(6,194)	6,916,890	6,910,696	11,706,179	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
84748*	10 1		08/30/2019	HIMCO OPERATIONAL TRANSACTION.....		4,946,181		1.00					0					0		XXX	P6A.....
84748*	11 9		08/30/2019	HIMCO OPERATIONAL TRANSACTION.....		3,288,945		1.00					0					0		XXX	P6A.....
84748*	12 7		08/30/2019	HIMCO OPERATIONAL TRANSACTION.....		4,285,718		1.00					0					0		XXX	P6.....
87403#	12 2		09/30/2019	HIMCO OPERATIONAL TRANSACTION.....		5,032,970		1.00	251,649				0		251,649			0	(93,432)	XXX	RP5GIV....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					251,649	XXX	251,649	251,649	0	0	0	0	0	251,649	0	0	0	(93,432)	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					251,649	XXX	251,649	251,649	0	0	0	0	0	251,649	0	0	0	(93,432)	XXX	XXX
8999999	Total - Preferred Stocks.....					251,649	XXX	251,649	251,649	0	0	0	0	0	251,649	0	0	0	(93,432)	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					

QE05.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol/ Market Indicator (a)
45069# 10 9	TALCOTT RESOLUTION LIFE & ANNUITY INSURANCE COMPANY		09/17/2019	DIRECT WITH INSURER.....		141,822,891	XXX	141,833,891					0		141,833,891			0	108,166,109	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					141,822,891	XXX	141,833,891	0	0	0	0	0	0	141,833,891	0	0	0	108,166,109	XXX	XXX
Common Stocks - Mutual Funds																					
41664R 37 4	HARTFORD AARP BLD RETIR CL Y.....		09/20/2019	DIVIDEND REINVESTMENT.....	1,869,557.522	17,207,034	XXX	16,481,857	15,016,319	547,354			547,354		16,481,857		725,177	725,177	918,178	XXX	U.....
9299999.	Total - Common Stocks - Mutual Funds.....					17,207,034	XXX	16,481,857	15,016,319	547,354			547,354	0	16,481,857	0	725,177	725,177	918,178	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					159,029,925	XXX	158,315,748	15,016,319	547,354			547,354	0	158,315,748	0	725,177	725,177	109,084,287	XXX	XXX
9799999.	Total - Common Stocks.....					159,029,925	XXX	158,315,748	15,016,319	547,354			547,354	0	158,315,748	0	725,177	725,177	109,084,287	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					159,281,573	XXX	158,567,396	15,267,968	547,354			547,354	0	158,567,396	0	725,177	725,177	108,990,855	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					557,423,139	XXX	549,323,822	291,809,566	547,354	268,553		815,907	(6,443)	549,798,266	(6,194)	7,642,067	7,635,873	120,697,034	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

QE05.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

Purchased Options - Hedging Other - Call Options and Warrants

SWPTN: 15Y RTR 3ML(3.08%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/27/2018	02/28/2028	.....	10,000,000	3.09.....	725,000	.....	.....	1,845,710	.....	1,845,710	986,450	.....	.....	.....	.....	.....	4.....
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/27/2018	02/28/2028	.....	5,000,000	3.05.....	439,000	.....	.....	1,154,000	.....	1,154,000	632,835	.....	.....	.....	.....	.....	4.....
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/27/2018	02/27/2025	.....	5,000,000	3.21.....	285,000	.....	.....	719,290	.....	719,290	391,065	.....	.....	.....	.....	.....	4.....
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/27/2018	02/27/2025	.....	20,000,000	3.19.....	1,499,000	.....	.....	3,936,700	.....	3,936,700	2,192,300	.....	.....	.....	.....	.....	4.....
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/27/2018	02/27/2025	.....	5,000,000	3.08.....	428,000	.....	.....	1,176,350	.....	1,176,350	674,695	.....	.....	.....	.....	.....	4.....
CMS IDX CALL @ 50BP 03/19/21.....	Bond Portfolio.....	D PART 1	E.....	CITIBANK, N.A.... E570DZWZ7FF32TWEFA76...	02/05/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	600,000	.....	176,000	.....	176,000	(424,000)	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.....	Bond Portfolio.....	D PART 1	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	02/12/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	630,000	.....	189,000	.....	189,000	(441,000)	.....	.....	.....	.....	.....	100/100.....
CMS IDX CALL @ 50BP 03/19/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E570DZWZ7FF32TWEFA76...	03/22/2019	03/19/2021	.....	1,000,000,000	0.50.....	.....	640,000	.....	251,000	.....	251,000	(389,000)	.....	.....	.....	.....	.....	3.....
CMS IDX CALL @ 50BP 06/18/21.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E570DZWZ7FF32TWEFA76...	06/11/2019	06/18/2021	.....	1,000,000,000	0.50.....	.....	787,000	.....	288,000	.....	288,000	(499,000)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3175 01/17/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	06/21/2019	01/17/2020	.....	148,837,000	3,175.00.....	.....	1,664,625	.....	759,547	.....	759,547	(905,078)	.....	.....	.....	.....	.....	3.....
S&P IDX CALL @ 3175 01/17/20.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	06/28/2019	01/17/2020	.....	148,837,000	3,175.00.....	.....	1,216,000	.....	759,547	.....	759,547	(456,453)	.....	.....	.....	.....	.....	3.....
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										3,376,000	5,537,625	0	11,255,145	XX	11,255,145	1,762,815	0	0	0	0	XXX	XXX

Purchased Options - Hedging Other - Put Options

S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804.....	07/12/2018	06/20/2025	.....	106,269,618	2,800.00.....	.....	.....	.....	(1,749,080)	^	(1,749,080)	(5,647,604)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	07/13/2018	06/20/2025	.....	106,269,618	2,800.00.....	.....	.....	.....	(1,844,643)	^	(1,844,643)	(5,654,783)	.....	.....	.....	.....	.....	3.....
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	HSBC BANK USA 1E8VN30JCEQV1H4R804.....	08/02/2018	06/20/2025	.....	91,402,380	1,670.00.....	.....	.....	.....	4,207,959	^	4,207,959	(3,032,893)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	08/16/2018	06/19/2026	.....	98,435,552	1,920.00.....	.....	.....	.....	3,595,647	^	3,595,647	(3,465,526)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/16/2018	06/16/2028	.....	104,483,574	2,850.00.....	.....	.....	.....	(720,447)	^	(720,447)	(4,797,016)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/21/2018	06/16/2028	.....	104,483,574	2,850.00.....	.....	.....	.....	(446,620)	^	(446,620)	(4,767,630)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/17/2018	06/16/2028	.....	102,697,530	2,900.00.....	.....	.....	.....	365,866	^	365,866	(4,709,746)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	10/30/2018	12/18/2020	.....	158,706,072	1,600.00.....	.....	.....	.....	(5,056,102)	^	(5,056,102)	(7,304,237)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	10/30/2018	12/18/2020	.....	79,353,036	1,600.00.....	.....	.....	.....	(2,555,026)	^	(2,555,026)	(3,652,880)	.....	.....	.....	.....	.....	3.....
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQU57RNE97.	11/07/2018	12/18/2020	.....	76,518,999	1,675.00.....	.....	.....	.....	(1,657,724)	^	(1,657,724)	(4,165,372)	.....	.....	.....	.....	.....	3.....
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E570DZWZ7FF32TWEFA76...	11/07/2018	12/18/2020	.....	106,269,618	2,525.00.....	.....	.....	.....	(2,039,551)	^	(2,039,551)	(5,793,792)	.....	.....	.....	.....	.....	3.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO31MB27..	11/09/2018	12/19/2025		108,651,010	2,750.00				(1,067,323)	^	(1,067,323)	(5,374,842)						3
RTY IDX PUT @ 1350 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528..	11/27/2018	12/18/2020		102,065,991	1,350.00				(1,978,629)	^	(1,978,629)	(4,793,975)						3
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528..	11/28/2018	03/19/2021		100,542,618	1,370.00				(1,475,250)	^	(1,475,250)	(4,823,753)						3
0099999999. Total-Purchased Options-Hedging Other-Put Options											0	0	0	(12,420,925)	XX	(12,420,925)	(67,984,048)	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											3,376,000	5,537,625	0	(1,165,781)	XX	(1,165,781)	(66,221,233)	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																							
CFF HOLDING CORPORATION						01/31/2011			7														
HIBERNATION HOLDING CO						06/30/2014			44,016							0							
TURBO CAYMAN - WTS #1						06/30/2009			123														
WILSHIRE NEW YORK PARTNERS III LP						12/28/2000			16														
0299999999. Total-Purchased Options-Other-Call Options and Warrants											0	0	0	0	XX	0	0	0	0	0	0	XXX	XXX
0359999999. Total-Purchased Options-Other											0	0	0	0	XX	0	0	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											3,376,000	5,537,625	0	11,255,145	XX	11,255,145	1,762,815	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Put Options											0	0	0	(12,420,925)	XX	(12,420,925)	(67,984,048)	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											3,376,000	5,537,625	0	(1,165,781)	XX	(1,165,781)	(66,221,233)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
SWPTN: 10Y RTR 3ML(1.40%) 12/10/19	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	09/10/2019	12/10/2019		280,000,000	1.40				(1,869,000)		(2,041,200)	(172,200)						3
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants											0	(1,869,000)	0	(2,041,200)	XX	(2,041,200)	(172,200)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(336,460)		(336,460)	404,680						4
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(205,050)		(205,050)	249,605						4
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(80,460)		(80,460)	155,780						4
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(400,180)		(400,180)	864,800						4
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - GMWB Derivatives	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(135,765)		(135,765)	277,010						4
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	11E8VN30JCEQV1H4R804....	07/12/2018	06/20/2025		106,269,618	1,400.00				720,578	^	720,578	1,439,500						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	07/13/2018	06/20/2025		106,269,618	1,400.00				820,199	^	820,199	1,446,984						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	11E8VN30JCEQV1H4R804....	08/02/2018	06/20/2025		91,402,380	835.00				(514,023)	^	(514,023)	1,100,704						3
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C3868....	08/16/2018	06/19/2026		98,435,552	960.00				398,957	^	398,957	996,942						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528..	08/16/2018	06/16/2028		104,483,574	1,425.00				589,133	^	589,133	1,702,679						3

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Interest Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)				
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/21/2018	06/16/2028		104,483,574	1,425.00				361,136	^	361,136	1,678,212							3			
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/17/2018	06/16/2028		102,697,530	1,450.00				344,205	^	344,205	1,697,034							3			
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO31MB27...	11/09/2018	12/19/2025		108,651,010	1,375.00				549,966	^	549,966	1,468,852							3			
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41...	06/21/2019	01/17/2020		148,837,000	2,400.00			(1,120,000)	(522,029)		(522,029)	597,971							3			
S&P IDX PUT @ 2400 01/17/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	06/28/2019	01/17/2020		148,837,000	2,400.00			(1,220,000)	(522,029)		(522,029)	697,971							3			
SWPTN: 10Y RTP 3ML(1.90%) 11/13/19	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	08/13/2019	11/13/2019		280,000,000	1.90			(917,000)	(357,840)		(357,840)	559,160							3			
0519999999. Total-Written Options-Hedging Other-Put Options										(3,110,100)	(3,257,000)	0	710,339	XX	710,339	15,337,884	0	0	0	0	0	XXX	XXX			
0569999999. Total-Written Options-Hedging Other										(3,110,100)	(5,126,000)	0	(1,330,861)	XX	(1,330,861)	15,165,684	0	0	0	0	0	0	XXX	XXX		
0789999999. Total-Written Options-Call Options and Warrants										0	(1,869,000)	0	(2,041,200)	XX	(2,041,200)	(172,200)	0	0	0	0	0	0	XXX	XXX		
0799999999. Total-Written Options-Put Options										(3,110,100)	(3,257,000)	0	710,339	XX	710,339	15,337,884	0	0	0	0	0	0	XXX	XXX		
0849999999. Total-Written Options										(3,110,100)	(5,126,000)	0	(1,330,861)	XX	(1,330,861)	15,165,684	0	0	0	0	0	0	XXX	XXX		
Swaps - Hedging Effective - Interest Rate																										
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573...	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			(587,297)			1,688,928								100/100			
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXNXD88...	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			(533,219)			1,919,627								100/100			
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXNXD88...	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			(1,226,244)			4,896,874								99/100			
SWP: 2.11%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXNXD88...	12/20/2016	03/16/2022		200,000,000	2.11%(3ML)			(717,133)			2,551,492								99/100			
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	0	0	(3,063,893)	XX	11,056,920	0	0	0	0	0	0	0	0	6,900,268	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																										
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			114,772			1,194,500								100/100			
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA 1E8VN30JCEQV1H4R804...	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			149,229			1,939,800								100/100			
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	10/20/2004	06/05/2026		21,920,860	USD 5.79%(GBP 5.50%)			315,423			7,145,685								100/100			
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573...	07/18/2006	08/01/2021		93,693,784	EUR 10YLIBR(USD 5.84%)					@	(17,910,963)	(34)	(3,971,250)						100/100			
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97...	10/05/2016	10/27/2024		3,364,500	USD 3.00%(EUR 0.98%)			51,619			89,400								100/100			
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC	D PART 1	D	CITIBANK, N.A. E570DZWZ7F32TWEFA76...	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			46,283			30,450								100/100			

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Interest Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA	D PART 1	D	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	USD 4.00%(EUR 1.84%)			82,640	(119,429)		(198,669)		264,750			76,298		100/100
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	759,966	(1,648,377)	XX	(7,910,591)	(34)	(1,715,910)	0	0	1,373,638	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	(2,303,927)	(1,648,377)	XX	3,146,329	(34)	(1,715,910)	0	0	8,273,906	XXX	XXX

Swaps - Hedging Other - Interest Rate

SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/19/2006	05/23/2026		115,000,000	3ML(5.68%)			(2,681,007)	(30,413,209)		(30,413,209)	(6,741,611)				1,482,710		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	06/02/2006	06/06/2021		64,750,000	3ML(5.64%)			(1,485,792)	(4,236,357)		(4,236,357)	338,349				420,243		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXNXD88	06/02/2006	06/06/2021		27,750,000	3ML(5.64%)			(636,768)	(1,815,581)		(1,815,581)	145,007				180,104		1
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021		28,000,000	3ML(5.66%)			(647,280)	(1,847,573)		(1,847,573)	153,313				182,022		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTX03601TB7DW3U69	06/14/2006	06/16/2021		93,000,000	3ML(5.63%)			(2,116,153)	(6,172,071)		(6,172,071)	466,916				608,480		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTX03601TB7DW3U69	06/14/2006	06/16/2021		46,500,000	3ML(5.63%)			(1,058,076)	(3,086,035)		(3,086,035)	233,458				304,240		1
SWP: ZERO 1ML(5.20%) 09/13/45	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2007	09/13/2045		25,188,000	1ML(5.20%)			(1,238,015)	(71,527,621)		(71,527,621)	(28,669,896)				641,832		1
SWP: 3ML(5.00%) 08/10/56	OFFSET	OFFSET	A	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	12/20/2007	08/10/2056		50,000,000	3ML(5.00%)			(912,540)	(46,550,163)		(46,550,163)	(20,564,644)				1,518,381		1
SWP: 3ML(5.02%) 06/07/41	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/20/2007	06/07/2041		50,000,000	3ML(5.02%)			(912,828)	(30,825,740)		(30,825,740)	(12,299,966)				1,164,618		1
SWP: ZERO 4.33%(1ML) 09/13/45	OFFSET	OFFSET	A	HSBC BANK USA 1E8VN30JCEQV1H4R804	05/06/2010	09/13/2045		42,250,000	4.33%(1ML)			1,181,288	65,550,692		65,550,692	31,685,110				1,076,600		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXNXD88	07/01/2011	09/01/2040		5,100,000	3ML(4.12%)			(58,559)	(2,226,252)		(2,226,252)	(1,162,521)				116,680		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXNXD88	08/03/2011	09/01/2040		15,600,000	3ML(3.58%)			(115,912)	(5,287,542)		(5,287,542)	(3,434,551)				356,904		1
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	08/23/2011	02/01/2021		6,000,000	3ML(2.19%)			17,618	(34,288)		(34,288)	(89,550)				34,759		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/02/2011	02/01/2021		6,000,000	2.06%(3ML)			(23,355)	24,234		24,234	94,945				34,759		1
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/10/2011	09/01/2040		6,400,000	3ML(2.88%)			(13,654)	(1,355,012)		(1,355,012)	(1,323,447)				146,422		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	11/17/2011	05/23/2026		115,000,000	2.51%(3ML)			(55,706)	7,230,009		7,230,009	8,226,032				1,482,710		1
SWP: 2.78%(3ML) 08/10/56	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2011	08/10/2056		50,000,000	2.78%(3ML)			78,540	14,987,872		14,987,872	15,844,523				1,518,381		1
SWP: 2.84%(3ML) 06/07/41	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573	11/10/2011	06/07/2041		50,000,000	2.84%(3ML)			96,266	10,557,640		10,557,640	10,612,355				1,164,618		1
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074	11/21/2011	06/16/2021		93,000,000	2.10%(3ML)			(349,510)	648,623		648,623	1,812,680				608,480		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021		64,750,000	2.16%(3ML)			(201,270)	514,853		514,853	1,212,191				420,243		1
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040		15,600,000	2.77%(3ML)			20,704	2,999,867		2,999,867	3,201,946				356,904		1

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.....	A.....	BARCLAYS BANK PLC G5GSEF7VP570UK5573.....	07/02/2012	09/01/2040	.....	5,100,000	2.44%(3ML).....	.....	.....	.....(5,806)	.....677,820	.....	677,820	.....1,022,840	.....	.....	.....	.....116,680	.....	1.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.....	A.....	BARCLAYS BANK PLC G5GSEF7VP570UK5573.....	07/02/2012	09/01/2040	.....	6,400,000	2.44%(3ML).....	.....	.....	.....(7,286)	.....850,597	.....	850,597	.....1,283,564	.....	.....	.....	.....146,422	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....	15,000,000	3ML(2.81%).....	.....	.....	.....(23,346)	.....(852,367)	.....	(852,367)	.....(690,567)	.....	.....	.....	.....159,703	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....	30,000,000	3ML(2.81%).....	.....	.....	.....(46,693)	.....(1,704,734)	.....	(1,704,734)	.....(1,381,134)	.....	.....	.....	.....319,407	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/15/2014	04/11/2024	.....	9,000,000	2.57%(3ML).....	.....	.....	.....(1,990)	.....420,556	.....	420,556	.....426,244	.....	.....	.....	.....95,822	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....	15,000,000	2.60%(3ML).....	.....	.....	.....(110)	.....719,702	.....	719,702	.....708,021	.....	.....	.....	.....159,703	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....	14,000,000	2.60%(3ML).....	.....	.....	.....(103)	.....671,722	.....	671,722	.....660,819	.....	.....	.....	.....149,056	.....	1.....
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/03/2014	04/11/2024	.....	7,000,000	2.66%(3ML).....	.....	.....	.....2,731	.....350,089	.....	350,089	.....328,339	.....	.....	.....	.....350,728	.....	1.....
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/06/2021	.....	27,750,000	2.01%(3ML).....	.....	.....	.....(117,373)	.....150,636	.....	150,636	.....552,855	.....	.....	.....	.....180,104	.....	1.....
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/08/2021	.....	28,000,000	2.00%(3ML).....	.....	.....	.....(120,795)	.....148,456	.....	148,456	.....562,299	.....	.....	.....	.....182,022	.....	1.....
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/16/2021	.....	46,500,000	2.01%(3ML).....	.....	.....	.....(204,399)	.....257,190	.....	257,190	.....940,406	.....	.....	.....	.....304,240	.....	1.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	75,000,000	2.56%(3ML).....	.....	.....	.....(20,933)	.....14,570,305	.....	14,570,305	.....19,187,875	.....	.....	.....	.....1,985,284	.....	2.....
SWP: 2.50%(3ML) 10/05/67.....	Bond Portfolio.....	D PART 1.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/05/2067	.....	250,000,000	2.50%(3ML).....	.....	.....	.....	.....38,744,228	.....	38,744,228	.....46,239,330	.....	.....	.....	.....8,664,455	.....	2.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	75,000,000	2.56%(3ML).....	.....	.....	.....(23,464)	.....14,492,865	.....	14,492,865	.....19,178,939	.....	.....	.....	.....1,985,284	.....	2.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	70,000,000	2.56%(3ML).....	.....	.....	.....(22,687)	.....13,502,581	.....	13,502,581	.....17,897,562	.....	.....	.....	.....1,852,932	.....	2.....
SWP: 2.55%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1.....	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....	70,000,000	2.55%(3ML).....	.....	.....	.....(24,787)	.....13,438,335	.....	13,438,335	.....17,890,149	.....	.....	.....	.....1,852,932	.....	2.....
SWP: 2.57%(3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/23/2019	04/25/2029	.....	140,000,000	2.57%(3ML).....	.....	.....	.....44,875	.....12,602,751	.....	12,602,751	.....12,602,751	.....	.....	.....	.....2,166,084	.....	3.....
SWP: 2.57%(3ML) 04/25/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/23/2019	04/25/2029	.....	140,000,000	2.57%(3ML).....	.....	.....	.....45,178	.....12,609,026	.....	12,609,026	.....12,609,026	.....	.....	.....	.....2,166,084	.....	3.....
SWP: 1.62%(3ML) 09/12/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/10/2019	09/12/2029	.....	140,000,000	1.62%(3ML).....	.....	.....	.....(37,250)	.....691,237	.....	691,237	.....691,237	.....	.....	.....	.....2,209,041	.....	3.....
SWP: 1.62%(3ML) 09/12/29.....	VAGLB Hedge - Macro Hedge.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/10/2019	09/12/2029	.....	140,000,000	1.62%(3ML).....	.....	.....	.....(37,323)	.....678,219	.....	678,219	.....678,219	.....	.....	.....	.....2,209,041	.....	3.....
0919999999. Total-Swaps-Hedging Other-Interest Rate.....										00(11,713,569)20,155,559	XX20,155,559	151,129,41500040,798,919	XXX	XXX	
Swaps - Hedging Other - Credit Default																								
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%.....	134429AG4 - CAMPBELL SOUP CO.....	D PART 1.....	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528.....	03/02/2016	06/20/2021	5,742,000	CREDIT EVENT(5.00%).....(1,343,436)(217,718)(471,568)	(471,568)(60,591)190,209	2.....	100/100.....	
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%.....	VARIOUS.....	D PART 1.....	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02.....	09/21/2016	12/20/2021	17,000,000	CREDIT EVENT(1.00%).....75,221(128,917)(308,967)	(308,967)(12,536)(10,757)	2.....	95/100.....	
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%.....	VARIOUS.....	D PART 1.....	B.....	CREDIT SUISSE FB INT E58DKGMJYYJLN8C3868.....	09/21/2016	12/20/2021	17,000,000	CREDIT EVENT(1.00%).....75,221(128,917)(308,967)	(308,967)(12,536)(10,757)	2.....	95/100.....	
0929999999. Total-Swaps-Hedging Other-Credit Default.....										(1,192,994)0(475,551)(1,089,503)	XX(1,089,503)(85,662)0168,694000	XXX	XXX
Swaps - Hedging Other - Other																								
SWP: GMWB (0.25%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	07/02/2007	06/30/2057	.....	964,225,388	GMWB (0.25%).....	.....	.....	.....(1,897,212)	.....17,325,838	.....	17,325,838	.....(2,697,315)	.....	.....	.....	.....29,631,441	.....	4.....
SWP: GMWB (0.52%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.....	04/17/2008	06/30/2057	.....	964,225,388	GMWB (0.52%).....	.....	.....	.....(3,912,182)	.....7,292,928	.....	7,292,928	.....(2,498,495)	.....	.....	.....	.....29,631,441	.....	4.....
0959999999. Total-Swaps-Hedging Other-Other.....										00(5,809,393)24,618,767	XX24,618,767(5,195,810)00059,262,882	XXX	XXX	
0969999999. Total-Swaps-Hedging Other.....										(1,192,994)0(17,998,513)43,684,823	XX43,684,823	145,847,9420168,6940100,061,801	XXX	XXX	
Swaps - Replications - Interest Rate																								
SWP: 3.18%(3ML) 09/25/48.....	91278*AY0 - BOND WITH INTEREST RATE SWAP.....	.....	B.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/21/2018	09/25/2048	.....	85,000,000	3.18%(3ML).....	.....	.....	.....372,225	.....	.....	.....29,325,413	.....	.....	.....	.....	.....2,289,019	.....	.....
SWP: 2.13%(3ML) 06/10/29.....	91283#DN0 - BOND WITH INTEREST RATE SWAP.....	.....	B.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/06/2019	06/10/2029	.....	50,000,000	2.13%(3ML).....	.....	.....	.....(47,001)	.....	.....	.....2,555,163	.....	.....	.....	.....	.....778,676	.....	.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXNXD88	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			(46,539)			2,568,778					778,676		
0979999999	Total-Swaps-Replications-Interest Rate									0	0	278,685	0	XX	34,449,354	0	0	0	0	3,846,370	XXX	XXX

Swaps - Replications - Credit Default

CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP		B	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/11/2017	12/20/2022		10,000,000	1.00%(CREDIT EVENT)	111,313		75,833	65,890		265,154				(15,350)		10,000,000	1	
0989999999	Total-Swaps-Replications-Credit Default									111,313	0	75,833	65,890	XX	265,154	0	0	(15,350)	0	10,000,000	XXX	XXX	
1029999999	Total-Swaps-Replications									111,313	0	354,519	65,890	XX	34,714,508	0	0	(15,350)	0	13,846,370	XXX	XXX	
1159999999	Total-Swaps-Interest Rate									0	0	(14,498,776)	20,155,559	XX	65,661,833	151,129,415	0	0	0	51,545,557	XXX	XXX	
1169999999	Total-Swaps-Credit Default									(1,081,681)	0	(399,717)	(1,023,613)	XX	(824,348)	(85,662)	0	153,345	0	10,000,000	XXX	XXX	
1179999999	Total-Swaps-Foreign Exchange									0	0	759,966	(1,648,377)	XX	(7,910,591)	(34)	(1,715,910)	0	0	1,373,638	XXX	XXX	
1199999999	Total-Swaps-Other									0	0	(5,809,393)	24,618,767	XX	24,618,767	(5,195,810)	0	0	0	59,262,882	XXX	XXX	
1209999999	Total-Swaps									(1,081,681)	0	(19,947,921)	42,102,336	XX	81,545,660	145,847,908	(1,715,910)	153,345	0	122,182,077	XXX	XXX	
1399999999	Total-Hedging Effective									0	0	(2,303,927)	(1,648,377)	XX	3,146,329	(34)	(1,715,910)	0	0	8,273,906	XXX	XXX	
1409999999	Total-Hedging Other									(927,094)	411,625	(17,998,513)	41,188,181	XX	41,188,181	94,792,393	0	168,694	0	100,061,801	XXX	XXX	
1419999999	Total-Replication									111,313	0	354,519	65,890	XX	34,714,508	0	0	(15,350)	0	13,846,370	XXX	XXX	
1439999999	Total-Other									0	0	0	0	XX	0	0	0	0	0	0	XXX	XXX	
1449999999	TOTAL									(815,781)	411,625	(19,947,921)	39,605,694	XX	79,049,018	94,792,359	(1,715,910)	153,345	0	122,182,077	XXX	XXX	

QE06.5

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the nine months ended September 30, 2019, 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 surplus. For the nine months ended September 30, 2019, the hedge has been effective at achieving the enterprise economic objective.
3 (cont)	
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 ranges. For the nine months ended September 30, 2019, the hedge has been effective at achieving its objective.
4 (cont)	

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVZ9.....	.....47	.....47,000	US 5YR NOTE DEC 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	12/31/2019	CBT.....	08/28/2019	.....119.9609	.....119.1484	.....(2,203)				.....(38,188)	.....(38,188)	.....37,600	......2	.....1,000
WNZ9.....	.....72	.....72,000	US ULTRA T-BOND DEC 19..	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	12/19/2019	CBT.....	08/28/2019	.....197.8750	.....191.9063	.....4,500				.....(429,750)	.....(429,750)	.....345,600	......2	.....1,000
12829999999. Total-Long Futures-Hedging Other.....												.....2,297	......0	......0	......0	.....(467,938)	.....(467,938)	.....383,200	XXX	XXX
13299999999. Total-Long Futures.....												.....2,297	......0	......0	......0	.....(467,938)	.....(467,938)	.....383,200	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ9.....	.....28	.....1,400	S&P500 EMINI DEC 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	12/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	09/17/2019	..3,001.5500	..2,978.5000	.....(20,580)				.....32,270	.....32,270	.....176,400	......2	.....50
ESZ9.....	.....2,350	.....117,500	S&P500 EMINI DEC 19.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	12/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	09/17/2019	..3,001.5500	..2,978.5000	.....(1,727,250)				.....2,708,375	.....2,708,375	.....14,805,000	......1	.....50
MFSZ9.....	.....93	.....4,650	EMINI MSCI EAFE INDEX DEC 19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	12/20/2019	CME GROUP INC. LCZ7XYGSLJUHFXNXD88	09/17/2019	..1,908.7000	..1,898.4000	.....(30,690)				.....47,895	.....47,895	.....418,500	......2	.....50
TYZ9.....	.....91	.....91,000	US 10YR NOTE DEC 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	12/19/2019	CBT.....	08/28/2019	.....131.7900	.....130.3125	.....7,109				.....134,449	.....134,449	.....118,300	......2	.....1,000
USZ9.....	.....70	.....70,000	US LONG BOND DEC 19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	12/19/2019	CBT.....	08/28/2019	.....165.7188	.....162.3125	.....2,188				.....238,438	.....238,438	.....210,000	......2	.....1,000
UXYZ9.....	.....29	.....29,000	US ULTRA 10YR NOTE DEC 19	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	12/19/2019	CBT.....	08/28/2019	.....145.1406	.....142.4063	.....906				.....79,297	.....79,297	.....50,750	......2	.....1,000
13429999999. Total-Short Futures-Hedging Other.....												.....(1,768,317)	......0	......0	......0	.....3,240,723	.....3,240,723	.....15,778,950	XXX	XXX
13899999999. Total-Short Futures.....												.....(1,768,317)	......0	......0	......0	.....3,240,723	.....3,240,723	.....15,778,950	XXX	XXX
14099999999. Total-Hedging Other.....												.....(1,766,020)	......0	......0	......0	.....2,772,786	.....2,772,786	.....16,162,150	XXX	XXX
14499999999. TOTAL.....												.....(1,766,020)	......0	......0	......0	.....2,772,786	.....2,772,786	.....16,162,150	XXX	XXX

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	.....5,162,805	.....10,526,027	.....15,688,832
Total Net Cash Deposits.....	.....5,162,805	.....10,526,027	.....15,688,832

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the nine months ended September 30, 2019, the hedge has been effective at achieving the enterprise economic objective.
1 (cont)	
2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the nine months ended September 30, 2019, the hedge has been effective at achieving its objective.
2 (cont)	

QE07.1

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	15,688,832		15,688,832		(1,766,020)		16,162,150	16,162,150
NAIC 1 Designation											
BARCLAYS BANK PLC.....	Y	Y	3,864,000	19,316,065	(11,928,784)	3,523,281	19,316,065	(16,222,035)		4,716,094	4,716,094
BANK OF AMERICA, NA.....	Y	Y		549,966	(1,067,323)		549,966	(1,067,323)			
CITIBANK, N.A.....	Y	Y		835,574	(2,158,980)		950,794	(2,238,220)		10,155,034	8,831,628
CREDIT SUISSE FB INT.....	Y	Y	3,050,000	3,994,604	(308,967)	635,637	3,994,604	(308,967)	635,637		
DEUTSCHE BANK, AG.....	Y	Y			(82,019,474)			(82,019,474)		3,001,091	
GOLDMAN SACHS BANK U.....	Y	Y			(308,967)			(308,967)			
GOLDMAN SACHS INTL.....	Y	Y		1,660,340	(5,092,515)		1,660,340	(5,092,515)			
HSBC BANK USA.....	Y	Y	86,876,986	72,419,030	(2,263,103)		72,095,176	(2,263,103)		1,242,643	
JP MORGAN CHASE BANK.....	Y	Y		62,151,739	(113,844,750)		62,358,844	(113,844,750)		63,963,426	12,270,415
MERRILL LYNCH CAP SV.....	Y	Y			(9,258,106)			(9,258,106)		912,720	
MERRILL LYNCH INTL.....	Y	Y			(1,847,573)			(1,847,573)		182,022	
MORGAN STANLEY CAP.....	Y	Y	89,000		(34,288)			(34,288)		34,759	
ROYAL BANK OF SCOTLA.....	Y	Y	1,090,000	648,623			648,623			608,480	167,103
SOCIETE GENERALE.....	Y	Y	270,000	759,547	(522,029)		759,547	(522,031)			
0299999999. Total NAIC 1 Designation.....			95,239,986	162,335,488	(230,654,859)	4,158,918	162,333,959	(235,027,352)	635,637	84,816,269	25,985,240
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	154,294,954	124,047,897	(16,122,832)		158,497,251	(6,754,840)		37,365,808	
0999999999. Gross Totals.....			249,534,940	302,072,217	(246,777,691)	19,847,750	320,831,210	(243,548,212)	635,637	138,344,227	42,147,390
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....				302,072,217	(246,777,691)						

QE08

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27..	Treasury.....	912810 SE 9 TREASURY BOND.....	375,783	292,000	311,844	11/15/2048.	
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319...	Cash.....	Cash.....	15,688,832	15,688,832	15,688,832		
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912810 SE 9 TREASURY BOND.....	404,095	314,000	335,340	11/15/2048.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76..	Treasury.....	912828 TY 6 TREASURY NOTE.....	(439,272)	(436,000)	(439,272)	11/15/2022.	
CME.....	LCZ7XYGSLJUHFXNXD88...	Treasury.....	912810 RD 2 TREASURY BOND.....	57,435,065	43,200,000	42,256,877	11/15/2043.	I.....
CME.....	LCZ7XYGSLJUHFXNXD88...	Treasury.....	912810 SE 9 TREASURY BOND.....	38,607,809	30,000,000	31,801,743	11/15/2048.	I.....
CME.....	LCZ7XYGSLJUHFXNXD88...	Treasury.....	912810 SF 6 TREASURY BOND.....	23,922,710	20,000,000	20,123,605	02/15/2049.	I.....
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3132XV RG 0 FHLMC GOLD 30YR.....	674,738	840,000	664,212	12/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3138EL 5M 1 FNMA 30YR.....	3,720,498	7,529,000	3,578,470	11/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3138ER NP 1 FNMA 30YR.....	4,179,943	5,249,500	4,071,050	10/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3138XS EJ 2 FNMA 30YR.....	331,320	549,000	320,587	07/01/2044.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3140FN AS 3 FNMA 30YR.....	1,416,370	1,691,000	1,383,418	07/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3140J8 LL 5 FNMA 30YR.....	5,165,072	5,801,000	5,080,374	09/01/2046.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	3140J9 EJ 6 FNMA 30YR.....	2,779,148	3,000,000	2,744,221	11/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	31410L VC 3 FNMA 30YR.....	10,906,791	11,711,000	10,654,986	01/01/2047.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Loan-backed and Structured	36179U CB 6 GNMA2 30YR.....	247,380	295,000	241,198	09/20/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Treasury.....	912810 RD 2 TREASURY BOND.....	46,731,137	35,149,000	34,381,643	11/15/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Treasury.....	912810 SD 1 TREASURY BOND.....	330,475	277,000	259,359	08/15/2048.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Treasury.....	912810 SF 6 TREASURY BOND.....	2,850,391	2,383,000	2,422,991	02/15/2049.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86...	Treasury.....	912828 5T 3 TREASURY NOTE.....	3,705,347	3,474,000	3,468,808	12/31/2025.	
GOLDMAN SACHS BK USA.....	KD3XUN7C6T14HNAYLU02...	Treasury.....	912810 SA 7 TREASURY BOND.....	670,609	563,000	550,062	02/15/2048.	
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528...	Cash.....	Cash.....	590,000	590,000	590,000		
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3132DV 3R 4 FHLMC 30YR UMBS SUPER.....	1,075,573	1,026,000	1,051,273	07/01/2049.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138EL 5M 1 FNMA 30YR.....	2,598,271	5,258,000	2,499,083	11/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138ER NP 1 FNMA 30YR.....	2,151,482	2,702,000	2,095,433	10/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138WJ AU 2 FNMA 30YR.....	1,629,268	1,846,000	1,582,716	10/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138X1 UK 0 FNMA 30YR.....	1,417,966	2,256,716	1,372,911	08/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138XB XY 5 FNMA 30YR.....	4,941,631	10,380,361	4,755,302	12/01/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3138XS EJ 2 FNMA 30YR.....	636,086	1,054,000	615,480	07/01/2044.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3140FN AS 3 FNMA 30YR.....	1,738,843	2,076,000	1,698,389	07/01/2047.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	3140J8 LL 5 FNMA 30YR.....	13,763,434	15,458,000	13,537,738	09/01/2046.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Loan-backed and Structured	31410L VC 3 FNMA 30YR.....	2,560,223	2,749,000	2,501,115	01/01/2047.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912803 CK 7 TREASURY STRIP (PRIN).....	8,329,935	10,093,000	6,541,326	02/15/2031.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912803 EE 9 TREASURY STRIP (PRIN).....	1,373,222	2,300,000	843,891	11/15/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912810 RD 2 TREASURY BOND.....	303,130	228,000	(374,970)	11/15/2043.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912810 SE 9 TREASURY BOND.....	24,434,882	18,987,000	20,208,120	11/15/2048.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912810 SF 6 TREASURY BOND.....	2,614,752	2,186,000	2,206,783	02/15/2049.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912828 4D 9 TREASURY NOTE.....	618,908	600,000	597,194	03/31/2023.	
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97...	Treasury.....	912828 5T 3 TREASURY NOTE.....	1,080,460	1,013,000	1,011,486	12/31/2025.	
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69...	Treasury.....	912810 RD 2 TREASURY BOND.....	9,221,519	6,936,000	6,784,576	11/15/2043.	
MERRILL LYNCH CAP SV.....	GDWTXX03601TB7DW3U69...	Treasury.....	912810 SE 9 TREASURY BOND.....	2,012,754	1,564,000	1,669,644	11/15/2048.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48...	Treasury.....	912810 RD 2 TREASURY BOND.....	1,679,178	1,263,000	1,234,697	11/15/2043.	
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48...	Treasury.....	912810 SE 9 TREASURY BOND.....	655,046	509,000	538,107	11/15/2048.	
0199999999 Totals.....				305,130,804	278,645,409	253,460,642	XXX	XXX

QE09

Collateral Pledged to Reporting Entity

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)
BARCLAYS BANK PLC.....	G5GSEF7VJP517OUK5573.....	Cash.....	Cash.....	3,864,000	3,864,000	XXX		
CME.....	LCZ7XYGSLJUHFXNXD88..	Cash.....	Cash.....	154,532,336	154,532,336	XXX		V.....
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868..	Cash.....	Cash.....	3,050,000	3,050,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	85,230,000	85,230,000	XXX		
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804....	Treasury.....	TREASURY NOTE.....	1,646,986	1,609,000	XXX	02/15/2025.	
ICE.....	549300R4IG1TWPZT5U32....	Cash.....	Cash.....	(237,382)	(237,382)	XXX		V.....
MORGAN STANLEY CAP.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	89,000	89,000	XXX		
ROYAL BANK OF SCOTLA.....	RR3QWICWWIPCS8A4S074..	Cash.....	Cash.....	1,090,000	1,090,000	XXX		
SOCIETE GENERALE.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	270,000	270,000	XXX		
0299999999. Totals.....				249,534,940	249,496,954	XXX	XXX	XXX

QE09.1

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
02665W	BS 9 AMERICAN HONDA FINANCE.....		1.....	778,665	778,930	07/20/2020.....
02665W	CG 4 AMERICAN HONDA FINANCE.....		1.....	320,921	320,919	06/16/2020.....
02665W	CW 9 AMERICAN HONDA FINANCE.....		1.....	1,414,008	1,414,050	05/13/2020.....
06370R	2N 8 BANK OF MONTREAL (CHICAGO).....		1.....	1,414,044	1,414,050	09/08/2020.....
06417G	Z3 5 BANK OF NOVA SCOTIA (HOUSTON).....		1.....	1,792,469	1,792,355	03/11/2020.....
05565E	AQ 8 BMW US CAPITAL LLC.....		1.....	1,038,729	1,037,701	04/06/2020.....
05565E	BB 0 BMW US CAPITAL LLC.....		1.....	212,475	212,623	08/14/2020.....
21684L	2Y 7 COOPERATIEVE RABOBANK UA (NEW YORK).....		1.....	1,508,606	1,508,320	02/21/2020.....
22549L	LS 2 CREDIT SUISSE AG (NEW YORK).....		1.....	1,924,051	1,924,051	10/01/2019.....
86958J	C9 8 SVENSKA HANDELSBANKEN AB (NEW YORK).....		1.....	395,052	395,030	10/21/2019.....
89236T	FC 4 TOYOTA MOTOR CREDIT CORP.....		1.....	2,545,928	2,545,479	11/14/2019.....
89236T	GE 9 TOYOTA MOTOR CREDIT CORP.....		1.....	259,285	259,243	09/14/2020.....
94989R	2V 9 WELLS FARGO BANK NA.....		1.....	2,169,590	2,168,210	12/06/2019.....
961214	DL 4 WESTPAC BANKING CORP.....		1.....	944,098	944,152	03/06/2020.....
78014X	EK 9 ROYAL BANK OF CANADA.....		1.....	777,725	777,728	09/01/2020.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			17,495,646	17,492,839	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
59217G	CF 4 MET LIFE GLOB FUNDING I.....		1.....	141,720	141,693	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			141,720	141,693	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			17,637,366	17,634,532	XXX
Totals						
6499999	Total - Issuer Obligations.....			17,495,646	17,492,839	XXX
6799999	Total - Other Loan-Backed and Structured Securities.....			141,720	141,693	XXX
7099999	Subtotal - Bonds.....			17,637,366	17,634,532	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000	00 0 AMERICAN HONDA FINANCE.....			424,723	424,743	
000000	00 0 AMERICAN HONDA FINANCE.....			514,418	514,452	
000000	00 0 BANK OF MONTREAL.....			302,322	302,234	
000000	00 0 BANK OF MONTREAL (CHICAGO).....			1,389,451	1,390,310	
000000	00 0 BANK OF NOVA SCOTIA.....			500,181	500,125	
000000	00 0 BANK OF NOVA SCOTIA (HOUSTON).....			1,225,851	1,225,510	
000000	00 0 BMW US CAPITAL LLC.....			2,138,836	2,137,815	
000000	00 0 CHEVRON CORP.....			1,202,689	1,203,074	
000000	00 0 CITIBANK NA.....			2,170,703	2,170,876	
000000	00 0 COMMONWEALTH BANK AUST.....			1,037,001	1,036,986	
000000	00 0 COMMONWEALTH BANK AUST.....			848,602	848,430	
000000	00 0 COMMONWEALTH BANK OF AUSTRALIA (NEW YORK).....			1,729,888	1,729,897	
000000	00 0 COOPERATIEVE RABOBANK UA (NEW YORK).....			1,106,811	1,107,673	
000000	00 0 CREDIT SUISSE AG (NEW YORK).....			377,091	377,080	
000000	00 0 CREDIT SUISSE AG (NEW YORK).....			471,356	471,350	
000000	00 0 HSBC BANK PLC.....			565,774	565,542	
000000	00 0 HSBC BANK PLC.....			2,074,102	2,073,883	
000000	00 0 INTEL CORP.....			3,485,921	3,484,371	
000000	00 0 SHELL INTERNATIONAL FIN.....			3,233,120	3,232,301	
000000	00 0 STATE STREET BANK & TRST.....			1,508,224	1,508,320	
000000	00 0 SVENSKA HANDELSBANKEN AB (NEW YORK).....			2,347,723	2,347,323	
000000	00 0 TORONTO-DOMINION BANK.....			452,602	452,485	
000000	00 0 TORONTO-DOMINION BANK.....			1,585,925	1,586,319	
000000	00 0 TOYOTA MOTOR CREDIT CORP.....			848,615	848,612	
000000	00 0 UBS AG (STAMFORD).....			2,841,796	2,842,879	
000000	00 0 US BANK NA CINCINNATI.....			1,037,725	1,037,724	
000000	00 0 US BANK NA CINCINNATI.....			282,890	282,888	
000000	00 0 US BANK NA CINCINNATI.....			1,486,740	1,486,655	
000000	00 0 WELLS FARGO BANK NA.....			783,391	783,384	
000000	00 0 WELLS FARGO BANK NA.....			659,977	659,890	
000000	00 0 WESTPAC BANKING CORP.....			497,829	497,746	
000000	00 0 WESTPAC BANKING CORP.....			1,697,247	1,696,860	
000000	00 0 APPLE INC.....			2,665,720	2,667,352	
000000	00 0 APPLE INC.....			206,481	206,491	
000000	00 0 PEPSICO INC.....			872,014	872,019	
000000	00 0 PFIZER INC.....			1,267,510	1,267,135	
000000	00 0 ROYAL BANK OF CANADA.....			286,084	286,041	
000000	00 0 ROYAL BANK OF CANADA.....			989,901	989,414	
000000	00 0 SUMITOMO MITSUI BANKING CORP (NEWYORK).....			1,202,041	1,201,943	
000000	00 0 SUMITOMO MITSUI BANKING CORP (NEWYORK).....			1,248,853	1,249,078	
000000	00 0 SUMITOMO MITSUI BANKING CORP (NEWYORK).....			848,433	848,430	
000000	00 0 SWEDBANK AB (NEW YORK).....			1,800,557	1,800,557	
000000	00 0 TORONTO-DOMINION BANK.....			1,461,181	1,460,449	
000000	00 0 WALMART INC.....			1,979,749	1,979,664	
000000	00 0 WALMART INC.....			1,178,422	1,178,436	
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			56,836,468	56,834,743	XXX
Cash Equivalents (Schedule E Part 2 Type)						
	BANK OF NOVA SCOTIA/NEW YORK REPO.....			23,567,500	23,567,500	
	CITIGROUP GLOBAL MARKETS INC REPO.....			23,567,500	23,567,500	
	JOHN DEERE CAPITAL CORP.....			465,605	465,597	

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	MORGAN, STANLEY & CO. LLC REPO.....			19,819,838	19,819,838	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			67,420,443	67,420,434	XXX
9999999.	Totals.....			141,894,276	141,889,709	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(37,358,516) Book/Adjusted Carrying Value \$.....(37,391,233)
- Average balance for the year: Fair Value \$.....170,129,369 Book/Adjusted Carrying Value \$.....170,118,194
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....141,889,709 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America N.A..... New York City, NY.....					3,694,711	1,244,007	1,254,481	XXX
Bank of America N.A..... New York City, NY.....					2,258,045		1,263,049	XXX
JP Morgan Chase Bank GB..... New York City, NY.....						3,519,868		XXX
JP Morgan Chase Bank N.A..... New York City, NY.....							261,070	XXX
JP Morgan Chase Bank N.A..... New York City, NY.....							273,663	XXX
JP Morgan Chase Bank N.A..... New York City, NY.....					819,113	616,061	10,709,906	XXX
JP Morgan Chase Bank N.A..... New York City, NY.....					653,470	682,211	720,984	XXX
JP Morgan Chase Bank N.A..... New York City, NY.....					4,991,514			XXX
JP Morgan Chase Bank N.A..... New York City, NY.....					(2,615,163)			XXX
0199998. Deposits in.....41 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			643,466	644,704	503,419	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	10,445,156	6,706,851	14,986,572	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	10,445,156	6,706,851	14,986,572	XXX
0599999. Total Cash.....	XXX	XXX	0	0	10,445,156	6,706,851	14,986,572	XXX

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN ELECTRIC POWER COMPANY IN.....		09/23/2019.....		10/22/2019.....	4,993,321		2,544
	AMERICAN ELECTRIC POWER COMPANY IN.....		09/25/2019.....		10/25/2019.....	4,992,467		1,883
	AMERICAN HONDA FINANCE CORPORATION.....		09/25/2019.....		12/17/2019.....	9,957,470		3,351
	AMPHENOL CORPORATION.....		09/26/2019.....		10/10/2019.....	10,994,005		3,331
	BERKSHIRE HATHAWAY ENERGY CO.....		09/25/2019.....		10/02/2019.....	4,999,697		1,817
	BERKSHIRE HATHAWAY ENERGY CO.....		09/24/2019.....		10/08/2019.....	4,997,890		1,808
	COX ENTERPRISES.....		09/25/2019.....		10/01/2019.....	7,000,000		2,625
	DAIMLER FINANCE NORTH AMERICA LLC.....		09/25/2019.....		10/29/2019.....	11,980,687		4,434
	DIAGEO CAPITAL PLC.....		09/25/2019.....		10/03/2019.....	9,998,817		4,147
	DOMINION GAS HOLDINGS LLC.....		09/24/2019.....		10/01/2019.....	6,000,000		2,578
	DOWDUPONT INC.....		09/25/2019.....		11/14/2019.....	4,986,525		1,565
	DOWDUPONT INC.....		09/23/2019.....		11/15/2019.....	4,986,285		1,868
	DUKE ENERGY CORP.....		09/25/2019.....		10/03/2019.....	9,998,817		4,142
	ERAC USA FINANCE COMPANY.....		09/24/2019.....		11/25/2019.....	4,982,837		2,212
	EVERSOURCE ENERGY.....		09/23/2019.....		10/01/2019.....	5,000,000		2,478
	EVERSOURCE ENERGY.....		09/30/2019.....		10/08/2019.....	4,997,871		304
	EXXON MOBIL CORPORATION.....		09/25/2019.....		10/24/2019.....	11,984,820		3,960
	GENERAL MILLS INC.....		09/25/2019.....		10/15/2019.....	4,995,800		1,500
	GENERAL MILLS INC.....		09/23/2019.....		10/16/2019.....	4,995,417		2,444
	HYUNDAI CAPITAL AMERICA.....		09/25/2019.....		11/04/2019.....	6,985,386		2,653
	INTL PAPER CO.....		09/30/2019.....		10/15/2019.....	6,994,011		428
	JM SMUCKER.....		09/23/2019.....		10/07/2019.....	4,998,208		2,389
	KIMBERLY-CLARK CORP.....		09/25/2019.....		10/09/2019.....	9,995,667		3,250
	MCCORMICK & COMPANY INCORPORATED.....		09/25/2019.....		10/02/2019.....	9,999,403		3,583
	MONDELEZ INTERNATIONAL INC.....		09/25/2019.....		10/25/2019.....	6,989,827		2,543
	NISOURCE INC.....		09/25/2019.....		10/07/2019.....	4,998,183		1,817
	NOVARTIS FINANCE CORP.....		09/30/2019.....		10/07/2019.....	9,946,816		531
	PARKER HANNIFIN CORP.....		09/24/2019.....		10/23/2019.....	4,993,186		2,168
	ROGERS COMMUNICATIONS INC.....		09/23/2019.....		10/17/2019.....	4,995,022		2,178
	SOUTHERN CO GAS CAPITAL CORP.....		09/30/2019.....		10/03/2019.....	6,999,191		404
	TEXTRON INC.....		09/25/2019.....		10/24/2019.....	4,493,934		1,583
	THERMO FISHER SCIENTIFIC INC.....		09/26/2019.....		10/28/2019.....	10,981,398		3,398
	UNITEDHEALTH GROUP INC.....		09/25/2019.....		10/16/2019.....	6,993,729		2,508
	WISCONSIN GAS CO.....		09/25/2019.....		10/09/2019.....	6,996,842		2,368
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					240,203,527	0	80,792
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					240,203,527	0	80,792
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					240,203,527	0	80,792
8399999	Subtotals - Bonds.....					240,203,527	0	80,792
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP.....		09/27/2019.....			22,367,136		65,334
8699999	Total - All Other Money Market Mutual Funds.....					22,367,136	0	65,334
8899999	Total - Cash Equivalents.....					262,570,663	0	146,126

QE13