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QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

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

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

Licensed as Business Type: Life, Accident & Health

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

Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-862-6668 *(Area Code) (Telephone Number)*
Mail Address	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-862-6668 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming *(Name)*	860-791-0166 *(Area Code) (Telephone Number) (Extension)*
	Statement.questions@talcottresolution.com *(E-Mail Address)*	860-624-0444 *(Fax Number)*

OFFICERS

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

OTHER

John Buck Brady	VP and Appointed Actuary	Christopher Benedict Cramer	VP and Corporate Secretary

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 27th day of October 2020

Sandra D. Mangeri

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	6,772,057,745		6,772,057,745	6,481,722,261
2. Stocks:				
2.1 Preferred stocks	38,018,548		38,018,548	57,307,995
2.2 Common stocks	803,561,987	12,179,212	791,382,775	1,046,922,440
3. Mortgage loans on real estate:				
3.1 First liens	1,204,492,901		1,204,492,901	1,250,159,172
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	14,221,154		14,221,154	
4.3 Properties held for sale (less $..........0 encumbrances)			0	14,500,000
5. Cash ($.....6,804,857), cash equivalents ($.....453,483,652) and short-term investments ($.....62,644,980)	522,933,489		522,933,489	155,087,493
6. Contract loans (including $..........0 premium notes)	1,330,173,930		1,330,173,930	1,353,909,927
7. Derivatives	328,199,529		328,199,529	119,894,198
8. Other invested assets	510,171,109	131,862	510,039,247	467,082,953
9. Receivables for securities	1,321,536		1,321,536	19,619,814
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	10,418,056	0	10,418,056	20,152,214
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,535,569,984	12,311,074	11,523,258,910	10,986,358,467
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	122,529,454		122,529,454	108,079,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,315,068		2,315,068	178,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	20,716,355		20,716,355	29,217,770
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	154,852,830		154,852,830	138,065,346
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	115,022,431	2,086,510	112,935,921	110,824,007
19. Guaranty funds receivable or on deposit	2,092,062		2,092,062	2,092,062
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	11,609,255		11,609,255	135,158,291
24. Health care ($..........0) and other amounts receivable	509		509	11,250
25. Aggregate write-ins for other than invested assets	42,741,574	5,363,929	37,377,645	65,563,938
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	12,007,449,522	19,761,513	11,987,688,009	11,575,549,342
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	78,103,741,814	7,899	78,103,733,914	77,140,674,684
28. Total (Lines 26 and 27)	90,111,191,336	19,769,412	90,091,421,923	88,716,224,026

DETAILS OF WRITE-INS

	1	2	3	4
1101. Collateral on derivatives	10,418,056		10,418,056	20,152,214
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	10,418,056	0	10,418,056	20,152,214
2501. Disbursements and items not allocated	42,741,574	5,363,929	37,377,645	65,563,938
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	42,741,574	5,363,929	37,377,645	65,563,938

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....6,978,724,534 less $..........0 included in Line 6.3 (including $.....11,186,033 Modco Reserve)	6,978,724,534	7,065,225,091
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	159,121	166,604
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	219,617,217	230,692,558
4. Contract claims:		
4.1 Life	247,074,480	251,200,691
4.2 Accident and health		
5. Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	1,734,137	1,813,211
6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	336,381,088	303,563,017
9.3 Other amounts payable on reinsurance, including $.....2 assumed and $.....225,496,599 ceded	225,496,601	176,588,833
9.4 Interest Maintenance Reserve	144,198,866	120,511,575
10. Commissions to agents due or accrued - life and annuity contracts $.....5,755,232, accident and health $.....569,969 and deposit-type contract funds $..........0	6,325,201	7,077,971
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	20,898,800	29,072,139
13. Transfers to Separate Accounts due or accrued (net) (including $.....(102,395,798) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(847,880,930)	(874,312,358)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,887,371	4,726,408
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	61,646,174	20,741,558
15.2 Net deferred tax liability		
16. Unearned investment income	842,924	4,031,502
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including $.....4,964,748 agents' credit balances	4,965,258	7,770,026
19. Remittances and items not allocated	27,623,411	42,988,378
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	156,535,333	153,227,099
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding	32,119,078	37,187,110
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	260,728,052	236,404,251
24.08 Derivatives	300,709,763	125,330,423
24.09 Payable for securities	3,793,186	5,509,014
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	449,117,199	431,582,330
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,635,696,865	8,381,097,433
27. From Separate Accounts statement	78,103,741,814	77,140,677,762
28. Total liabilities (Lines 26 and 27)	86,739,438,679	85,521,775,195
29. Common capital stock	5,690,000	5,690,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	152,050,062	157,981,864
32. Surplus notes		
33. Gross paid in and contributed surplus	1,107,535,846	1,107,535,846
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	2,086,707,336	1,923,241,120
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	3,346,293,244	3,188,758,830
38. Totals of Lines 29, 30 and 37	3,351,983,244	3,194,448,830
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	90,091,421,923	88,716,224,026

DETAILS OF WRITE-INS

	1	2
2501. Collateral on derivatives	298,598,350	112,136,596
2502. Payable for repurchase agreements	102,814,254	269,064,129
2503. Provision for future dividends	18,034,594	24,954,724
2598. Summary of remaining write-ins for Line 25 from overflow page	29,670,001	25,426,881
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	449,117,199	431,582,330
3101. Gain on inforce reinsurance	152,050,062	157,981,864
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	152,050,062	157,981,864
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(36,252,108)	(12,328,940)	(5,833,366)
2. Considerations for supplementary contracts with life contingencies			7,953,322
3. Net investment income	727,518,969	473,443,302	587,199,744
4. Amortization of Interest Maintenance Reserve (IMR)	5,840,709	7,001,714	9,686,940
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	22,471,376	24,064,644	31,414,642
7. Reserve adjustments on reinsurance ceded	(920,598,099)	(1,219,161,355)	(1,523,756,687)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	570,192,504	563,831,604	846,327,057
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	92,930,357	116,068,987	57,396,718
9. Totals (Lines 1 to 8.3)	462,103,708	(47,080,044)	10,388,370
10. Death benefits	332,268,209	387,281,299	530,872,490
11. Matured endowments (excluding guaranteed annual pure endowments)	829,269	1,055,725	2,183,788
12. Annuity benefits	271,460,595	346,130,821	359,598,102
13. Disability benefits and benefits under accident and health contracts	(2,214)	21,674	28,874
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,103,491,305	1,271,489,314	1,760,311,346
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,260,966	8,469,129	30,872,752
18. Payments on supplementary contracts with life contingencies	185,876	189,681	77,629,970
19. Increase in aggregate reserves for life and accident and health contracts	(86,508,041)	(120,420,297)	(142,826,924)
20. Totals (Lines 10 to 19)	1,628,985,965	1,894,217,346	2,618,670,399
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	33,587,581	40,369,290	52,803,277
22. Commissions and expense allowances on reinsurance assumed	(20,723)	146,314	131,536
23. General insurance expenses and fraternal expenses	80,741,790	103,246,697	134,500,727
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,566,543	1,244,650	1,881,653
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,847,809,723)	(2,335,677,333)	(3,099,799,740)
27. Aggregate write-ins for deductions	(7,710,741)	(7,853,913)	(15,241,491)
28. Totals (Lines 20 to 27)	(110,659,308)	(304,306,949)	(307,053,639)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	572,763,017	257,226,905	317,442,009
30. Dividends to policyholders and refunds to members	37,675,529	3,509,964	5,278,021
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	535,087,488	253,716,941	312,163,988
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	17,529,661	28,540,468	29,937,278
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	517,557,827	225,176,473	282,226,711
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....15,526,482 (excluding taxes of $.....7,849,215 transferred to the IMR)	58,318,571	(19,852,140)	(83,627,308)
35. Net income (Line 33 plus Line 34)	575,876,398	205,324,333	198,599,403
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,194,448,830	3,712,663,061	3,712,663,061
37. Net income (Line 35)	575,876,398	205,324,333	198,599,403
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....33,723,162	(126,256,908)	75,990,349	12,381,457
39. Change in net unrealized foreign exchange capital gain (loss)		252,134	256,028
40. Change in net deferred income tax	(18,515,387)	21,009,098	20,644,159
41. Change in nonadmitted assets	54,670,346	(34,492,426)	(49,492,274)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			6,778,075
44. Change in asset valuation reserve	(3,308,234)	9,254,401	527,992
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(319,000,000)	(700,000,000)	(700,000,000)
53. Aggregate write-ins for gains and losses in surplus	(5,931,802)	(5,931,802)	(7,909,069)
54. Net change in capital and surplus (Lines 37 through 53)	157,534,413	(428,593,913)	(518,214,231)
55. Capital and surplus as of statement date (Lines 36 + 54)	3,351,983,244	3,284,069,148	3,194,448,830

DETAILS OF WRITE-INS

08.301.	Other investment management fees	80,159,002	97,375,199	35,509,057
08.302.	Miscellaneous income	12,504,590	18,393,260	21,502,592
08.303.	Separate Account loads	266,765	300,528	385,069
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	92,930,357	116,068,987	57,396,718
2701.	Miscellaneous deductions	(35,246)	(1,128,948)	(966,341)
2702.	Modco adjustment	(883,054)	(1,410,783)	(1,814,166)
2703.	Change in provision for future dividends	(6,792,441)	(5,314,182)	(12,460,984)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(7,710,741)	(7,853,913)	(15,241,491)
5301.	Gain on inforce reinsurance	(5,931,802)	(5,931,802)	(7,909,069)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(5,931,802)	(5,931,802)	(7,909,069)

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	(26,287,844)	3,595,428	41,293,975
2.	Net investment income	724,192,645	464,759,487	615,828,345
3.	Miscellaneous income	(240,935,664)	(521,127,922)	(596,527,339)
4.	Total (Lines 1 through 3)	456,969,137	(52,773,008)	60,594,981
5.	Benefit and loss related payments	1,658,281,499	1,977,213,216	2,757,613,000
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,874,241,151)	(2,366,148,838)	(3,217,801,289)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(66,856,148)	(22,095,569)	180,245,865
8.	Dividends paid to policyholders	37,754,603	3,583,215	5,228,863
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	742	3,416,105	(37,591,593)
10.	Total (Lines 5 through 9)	(245,060,455)	(404,031,872)	(312,305,154)
11.	Net cash from operations (Line 4 minus Line 10)	702,029,591	351,258,865	372,900,135
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	999,395,783	1,515,543,019	1,993,052,868
	12.2 Stocks	37,121,675	189,307,466	200,469,029
	12.3 Mortgage loans	179,962,667	108,731,381	130,434,299
	12.4 Real estate			
	12.5 Other invested assets	17,021,919	35,078,854	51,302,854
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,195	(128,077)	(110,011)
	12.7 Miscellaneous proceeds	234,929,988	86,612,098	207,665,880
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,468,438,227	1,935,144,741	2,582,814,919
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,267,475,699	1,091,871,634	1,537,228,609
	13.2 Stocks	14,498,336	2,715,332	3,061,805
	13.3 Mortgage loans	134,166,608	181,808,976	294,563,337
	13.4 Real estate		48,636	
	13.5 Other invested assets	61,365,148	81,120,524	113,110,585
	13.6 Miscellaneous applications	1,715,828	975,055	104,129,267
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,479,221,619	1,358,540,156	2,052,093,602
14.	Net increase or (decrease) in contract loans and premium notes	(23,735,997)	(2,699,300)	30,831,475
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	12,952,605	579,303,885	499,889,841
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(14,836,591)	(15,139,766)	(9,321,862)
	16.5 Dividends to stockholders	319,000,000	700,000,000	700,000,000
	16.6 Other cash provided (applied)	(13,299,610)	(126,878,636)	(246,604,536)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(347,136,201)	(842,018,402)	(955,926,398)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	367,845,996	88,544,348	(83,136,422)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	155,087,493	238,223,915	238,223,915
	19.2 End of period (Line 18 plus Line 19.1)	522,933,489	326,768,263	155,087,493

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

20.0001	Non-cash proceeds from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(110,424,165)	(97,205,127)	(166,578,948)
20.0002	Non-cash acquistions from asset exchanges-bonds, stocks, mortgages, real estate & other inv assets	(110,424,165)	(97,205,127)	(166,578,948)
20.0003	Non-cash premium for change in provision for experience rating refunds - ceded	(20,717,019)		33,588,550
20.0004	Non-cash for other amounts receivable under reinsurance contracts	(20,717,019)		33,588,550

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	60,699,336	104,057,546	145,068,338
3. Ordinary individual annuities	113,911,086	126,449,623	165,396,660
4. Credit life (group and individual)			
5. Group life insurance	13,097,422	7,645,397	16,309,901
6. Group annuities	790,743,707	1,026,392,799	1,383,706,522
7. A&H - group	19,233,187	22,038,264	31,885,304
8. A&H - credit (group and individual)			
9. A&H - other	16,431	16,082	660,951
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	997,701,169	1,286,599,711	1,743,027,676
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	997,701,169	1,286,599,711	1,743,027,676
14. Deposit-type contracts	860,351,044	1,008,949,383	1,308,729,296
15. Total (Lines 13 and 14)	1,858,052,213	2,295,549,094	3,051,756,972

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 575,876,398	$ 198,599,403
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	19,244,806	(56,035,759)
				19,244,806	(56,035,759)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 556,631,592	$ 254,635,162
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,351,983,244	$ 3,194,448,830
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61	3	1	24,725,057	5,480,251
Less: Reinsurance reserve credit (TLA) (as described above)	61	3	35	91,353,450	31,302,747
				116,078,507	36,782,998
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,235,904,737	$ 3,157,665,832

The Company's reported investment in TLA was $725,744,485 and $979,284,334 as of September 30, 2020 and December 31, 2019, respectively. The Company's investment in TLA would have been reported as $634,391,035 and $947,981,587 as of September 30, 2020 and December 31, 2019, respectively, without the state prescribed practices.

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

C. Accounting Policy

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

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

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

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

3. The Company did not recognize any OTTI for loan-backed securities held as of September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	14,613,998
2. 12 Months or Longer	$	9,541,104

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

1. Less than 12 Months	$	667,735,727
2. 12 Months or Longer	$	395,434,735

5. As of September 30, 2020, loan-backed securities in an unrealized loss position comprised 188 securities, primarily related to collateralized loan obligations ("CLOs") securities, commercial mortgage-backed securities ("CMBS"), corporate securities in the financial services sector, 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, 2020.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

2. Type of Repo Trades Used

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

3. Maturity Time Frame

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	269,065,125	99,127,000	102,814,250	—
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	—	—	—	—
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	99,127,000	99,127,000	102,814,250	—
7. > 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	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 269,065,125	$ 99,127,000	$ 102,814,250	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 99,127,000	$ 99,127,000	$ 102,814,250	$ —
2. Securities (FV)	—	—	—	—

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$102,814,250	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$102,814,250	$ —	$ —	$ —	$ —	$ —	$ —

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	102,814,250

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 51,563,366	$ 51,567,250
b. 31 to 60 days	23,966,691	23,967,232
c. 61 to 90 days	4,980,298	4,980,344
d. 91 to 120 days	1,194,989	1,195,503
e. 121 to 180 days	10,758,828	10,758,890
f. 181 to 365 days	399,216	401,092
g. 1 to 2 years	104,352	104,522
h. 2 to 3 years	—	—
i. >3 years	9,846,510	9,846,510

NOTES TO FINANCIAL STATEMENTS

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 269,065,125	$ 99,127,000	$ 102,814,250	$ —
	2. Securities (FV)	—	—	—	—
b.	Ending Balance				
	1. Cash	$ 99,127,000	$ 99,127,000	$ 102,814,250	$ —
	2. Securities (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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

2. Type of Repo Trades Used

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

3. Original (Flow) and Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,955,307	2,773,282	2,706,244	—
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	—	—	—	—
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,773,282	2,706,244	2,651,085	—
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

None

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 4,143,490	$ 3,818,108	$ 3,785,509	$ —
b.	Ending Balance	$ 3,891,668	$ 3,796,590	$ 3,561,524	$ —

NOTES TO FINANCIAL STATEMENTS

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	—	—	—	—	—	3,539,196	—	—
c.	Preferred stock - FV	—	—	—	—	—	—	—	—
d.	Common stock	—	—	—	—	—	—	—	—
e.	Mortgage loans - FV	—	—	—	—	—	—	—	—
f.	Real estate - FV	—	—	—	—	—	—	—	—
g.	Derivatives - FV	—	—	—	—	—	—	—	—
h.	Other invested assets - FV	—	—	—	—	—	—	—	22,328
i.	Total assets - FV	$ —	$ —	$ —	$ —	$ —	$ 3,539,196	$ —	$ 22,328

7. Collateral Pledged - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 2,955,307	$ 2,773,282	$ 2,706,244	$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 2,773,282	$ 2,706,244	$ 2,651,085	$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$ —	$ —
b. 30 days or less	—	—
c. 31 to 90 days	2,651,085	2,651,085
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.

N. Retained Assets

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

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

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, 2020 and December 31, 2019, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	$ 29,172
2021	(35,530)
2022	(35,808)
2023	28,440
Thereafter	131,832
Total Future Settled Premiums	$ 118,106

(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, 2020	$ 118,106	$ (38,894)	$ (157,000)
December 31, 2019	$ 168,048	$ (43,434)	$ (211,482)

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of September 30, 2020 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For2020, the Company's pledge limit is $799 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

   1. September 30, 2020

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

   2. December 31, 2019

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

A-D. Defined Benefit Plans

The Company has no direct plans.

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

On September 18, 2020, TL paid a dividend of $319,000,000 to Talcott Resolution Life, Inc. ("TLI"), the Company's parent.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

2. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of September 30, 2020 and December 31, 2019, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. Assessments

No significant change.

C. Gain Contingencies

No significant change.

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

No significant change.

E. Joint and Several Liabilities

No significant change.

F. All Other Contingencies

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

NOTES TO FINANCIAL STATEMENTS

C. The Company had no wash sales.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

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

The Company's investment manager for the general account and guaranteed separate accounts (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate accounts based on the framework established in the fair value accounting guidance. The Company reviews its investment manager's pricing policy on a periodic basis, with any changes to be approved by the FIC. The Company reserves the right to take exception to its investment manager's pricing of a particular assets and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

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

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

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

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

September 30, 2020					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value					
Preferred stocks - unaffiliated	$ —	$ —	$ 1,946	$ —	$ 1,946
Common stocks - unaffiliated	—	—	15,441	—	15,441
Real estate owned	—	—	14,500	—	14,500
Cash equivalents	257,084	—	—	—	257,084
Total bonds and stocks	257,084	—	31,887	—	288,971
Derivative assets					
Equity derivatives	—	—	213	—	213
Foreign exchange derivatives	—	7,722	—	—	7,722
Interest rate derivatives	—	97,701	79,676	—	177,377
Macro hedge program	—	43,337	99,551	—	142,888
Total derivative assets	—	148,760	179,440	—	328,200
Separate Account assets [1]	34,987,313	41,078,384	398,639	—	76,464,336
Total assets accounted for at fair value	$ 35,244,397	$ 41,227,144	$ 609,966	$ —	$ 77,081,507
b. Liabilities accounted for at fair value					
Derivative liabilities					
Credit derivatives	$ —	$ (592)	$ —	$ —	$ (592)
Foreign exchange derivatives	—	(6,652)	—	—	(6,652)
Interest rate derivatives	—	(60,507)	—	—	(60,507)
Macro hedge program	—	(1,363)	(231,596)	—	(232,959)
Total liabilities accounted for at fair value	$ —	$ (69,114)	$ (231,596)	$ —	$ (300,710)

[1] Excludes approximately $1.6 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

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

Bonds and Stocks

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

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

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

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Separate Account Assets

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

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

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

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in: Net Income (1)	Total Gains (Losses) Included in: Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
Preferred stocks - unaffiliated	$ 2,248	$ —	$ —	$ —	$ 55	$ 13	$ —	$ (370)	$ 1,946
Common stocks - unaffiliated	15,591	—	—	—	—	—	—	(150)	15,441
Real estate owned	14,500	—	—	—	—	—	—	—	14,500
Total bonds and stocks	32,339	—	—	—	55	13	—	(520)	31,887
Derivatives									
Equity derivatives	406	—	—	—	(193)	—	—	—	213
Interest rate derivatives	101,800	—	—	—	(22,124)	—	—	—	79,676
Total derivatives [3]	102,206	—	—	—	(22,317)	—	—	—	79,889
Separate Accounts	397,271	188	$ (366)	8,434	1,809	4,247	(3,589)	(9,355)	398,639
Total assets	$ 531,816	$ 188	$ (366)	$ 8,434	$ (20,453)	$ 4,260	$ (3,589)	$ (9,875)	$ 510,415
Liabilities									
Derivatives									
Macro hedge program	$ (77,320)	$ —	$ —	$ (9,343)	$ (56,738)	$ 2,580	$ 8,776	$ —	$ (132,045)
Total derivatives [3]	(77,320)	—	—	(9,343)	(56,738)	2,580	8,776	—	(132,045)
Total liabilities	$ (77,320)	$ —	$ —	$ (9,343)	$ (56,738)	$ 2,580	$ 8,776	$ —	$ (132,045)

[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, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 7,910,559	$ 6,772,058	$ —	$ 7,411,303	$ 499,256	$ —	$ —
Preferred stocks - unaffiliated	38,825	38,019	—	13,646	25,179	—	—
Common stocks - unaffiliated	15,441	15,441	—	—	15,441	—	—
Mortgage loans	1,274,551	1,204,493	—	—	1,274,551	—	—
Cash, cash equivalents and short-term investments -unaffiliated	522,926	522,933	438,109	82,179	2,638	—	—
Derivative-related assets	410,964	328,200	—	231,524	179,440	—	—
Contract loans	1,324,817	1,330,174	—	—	1,324,817	—	—
Surplus debentures	46,920	31,709	—	11,937	34,983	—	—
Separate Account assets [1]	76,464,336	76,464,336	34,987,313	41,078,384	398,639	—	—
Total assets	$ 88,009,339	$ 86,707,363	$ 35,425,422	$ 48,828,973	$ 3,754,944	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (218,634)	$ (219,617)	$ —	$ —	$ (218,634)	$ —	$ —
Derivative related liabilities	(304,447)	(300,710)	—	(72,851)	(231,596)	—	—
Separate Account liabilities	(76,464,336)	(76,464,336)	(34,987,313)	(41,078,384)	(398,639)	—	—
Total liabilities	$ (76,987,417)	$ (76,984,663)	$ (34,987,313)	$ (41,151,235)	$ (848,869)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.6 billion as of September 30, 2020.

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

C. Other Disclosures

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

The continuing impact of the outbreak of the novel coronavirus (“COVID-19”) and the related disruption to the worldwide economy are affecting companies across all industries. Worldwide health emergency measures to combat the spread of the virus have caused severe disruption resulting in an economic slowdown. The duration and impact of the ongoing COVID-19 public health crises on the financial markets, overall economy and our operations are still uncertain, as is the efficacy of government and central bank interventions. Additionally, further actions regulators may take in response to the COVID-19 public health crisis could impact financial markets and our operations. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot fully quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods. Relief granted to customers to date has not had a material impact on the Company's financial condition or results of operations.

Note 22 - Events Subsequent

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

Note 23 - Reinsurance

a. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

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

   a. For the periods ended September 30, 2020, and December 31, 2019, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $24,725,057 and $5,480,251, respectively.

   b. For the periods ended September 30, 2020, and December 31, 2019, the total amount of reinsurance credit taken for this agreement was $31,297,541 and $6,937,027, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

6.4 By what department or departments?

State of Connecticut Insurance Departmnet

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

The Code of Ethics was last updated on August 27, 2020 for technical, administrative and other non-substantive changes.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

The Company has $243,186,381 of cash and bonds pledged as collateral for derivative activity; $2,147,700 of FHLB capital stock; $2,651,085 of short term investments subject to reverse repurchase agreements; and $68,510,952 of bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 26,192,842

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,040,990,002	788,120,864
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,040,990,002	$ 788,120,864
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
10669	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
	1.11 Farm mortgages	$
	1.12 Residential mortgages	$ 74,756,574
	1.13 Commercial mortgages	$ 1,129,736,327
	1.14 Total mortgages in good standing	$ 1,204,492,901
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)	$ 1,204,492,901
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
	1.61 Farm mortgages	$
	1.62 Residential mortgages	$
	1.63 Commercial mortgages	$
	1.64 Total mortgages foreclosed and transferred to real estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

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

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

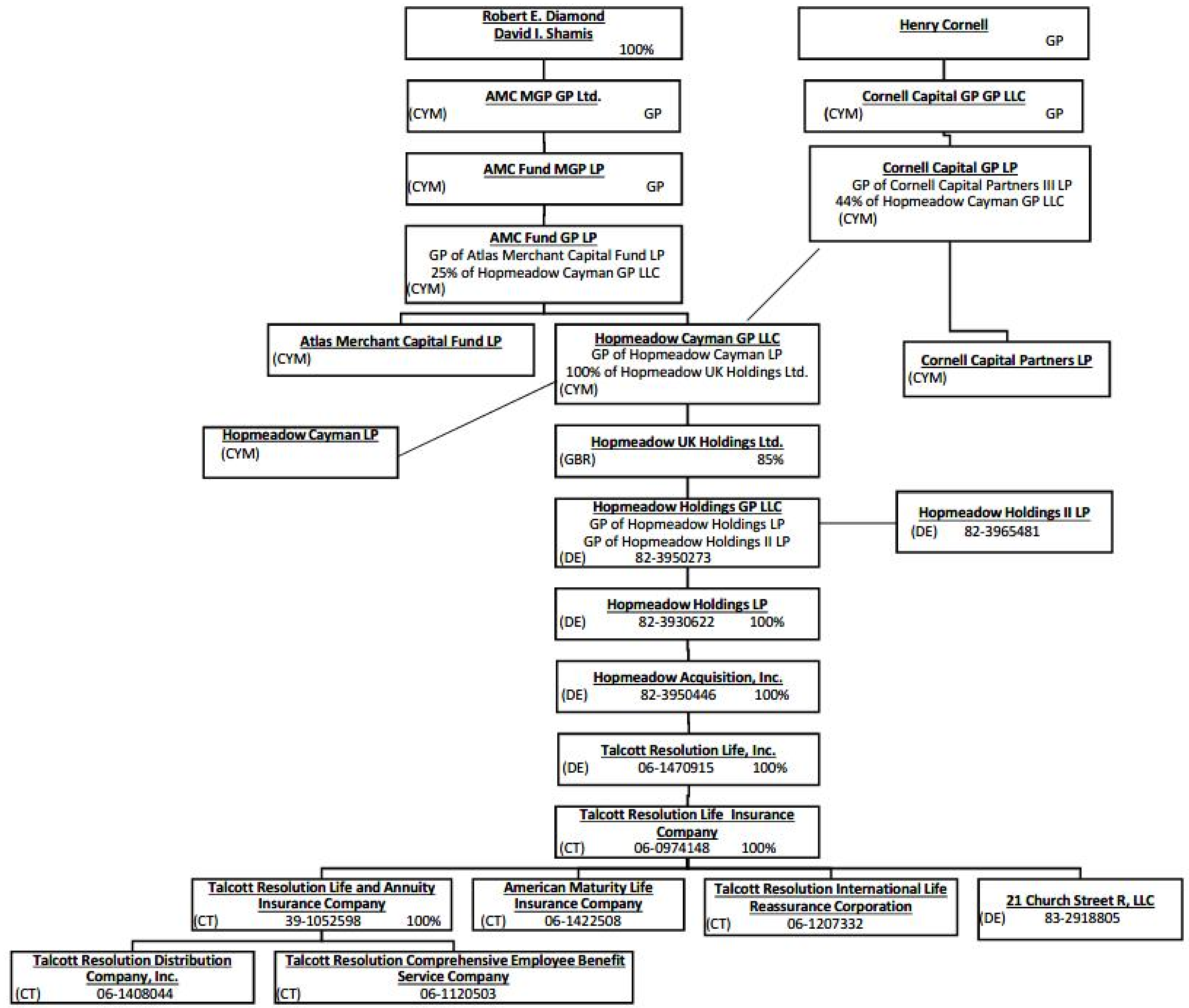
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	298,472	714,029	323,951	8,952,900	10,289,352	22,013,239
2. Alaska AK	L	32,664	33,797	67,956	3,543,136	3,677,553	4,673,998
3. Arizona AZ	L	(69,599)	1,279,994	206,655	4,050,963	5,468,013	11,695,836
4. Arkansas AR	L	475,551	737,546	114,177	3,087,164	4,414,438	3,334,792
5. California CA	L	1,744,599	8,391,475	898,834	112,921,710	123,956,618	103,120,228
6. Colorado CO	L	524,543	1,884,616	358,664	2,879,727	5,647,550	6,760,168
7. Connecticut CT	L	1,485,935	(86,478)	296,443	23,319,584	25,015,484	17,971,088
8. Delaware DE	L	154,965	126,898	30,366	22,179,735	22,491,964	2,962,342
9. District of Columbia DC	L	49,516	242,510	26,420	320,171	638,617	1,820,826
10. Florida FL	L	5,141,045	8,238,679	1,674,515	44,789,069	59,843,308	72,194,685
11. Georgia GA	L	808,169	1,687,773	500,520	15,608,247	18,604,709	31,239,429
12. Hawaii HI	L	548,187	430,589	1,321,374	1,814,355	4,114,505	9,249,172
13. Idaho ID	L	94,903		75,246	1,180,471	1,350,620	1,742,474
14. Illinois IL	L	2,003,529	4,404,724	481,723	13,541,744	20,431,720	40,289,978
15. Indiana IN	L	471,140	1,792,509	398,308	13,151,559	15,813,516	9,762,372
16. Iowa IA	L	1,347,822	146,476	(176,583)	4,220,110	5,537,825	8,734,126
17. Kansas KS	L	102,582	41,593	237,917	3,178,695	3,560,787	6,096,328
18. Kentucky KY	L	136,446	918,870	134,636	6,253,394	7,443,346	14,277,583
19. Louisiana LA	L	542,457	344,611	191,048	23,485,277	24,563,393	33,407,000
20. Maine ME	L	175,728	714,227	117,328	2,210,693	3,217,976	8,856,800
21. Maryland MD	L	793,361	1,064,715	475,403	9,204,472	11,537,951	14,980,265
22. Massachusetts MA	L	692,076	2,055,213	371,880	14,860,335	17,979,504	11,389,943
23. Michigan MI	L	664,420	2,188,898	230,481	16,187,718	19,271,517	22,203,018
24. Minnesota MN	L	1,764,430	991,166	246,397	63,990,996	66,992,989	22,834,163
25. Mississippi MS	L	262,739	402,554	86,046	1,656,829	2,408,168	8,299,257
26. Missouri MO	L	351,054	1,155,222	342,237	8,200,216	10,048,729	13,756,885
27. Montana MT	L	131,305	262,349	43,385	3,001,412	3,438,451	3,532,892
28. Nebraska NE	L	(113,213)	561,406	126,353	1,433,892	2,008,438	3,606,341
29. Nevada NV	L	(670,106)	2,607,511	126,549	9,686,036	11,749,990	20,713,430
30. New Hampshire NH	L	212,043	537,086	84,514	3,651,575	4,485,218	2,166,105
31. New Jersey NJ	L	3,897,480	4,366,412	223,169	27,227,646	35,714,707	44,261,970
32. New Mexico NM	L	109,412	81,112	168,766	1,959,781	2,319,071	1,112,192
33. New York NY	L	56,534,720	21,339,470	3,585,399	48,447,353	129,906,942	27,567,894
34. North Carolina NC	L	1,099,775	5,065,235	654,222	11,999,995	18,819,227	20,929,495
35. North Dakota ND	L	9,687	79,390	20,554	9,134,037	9,243,668	9,762,660
36. Ohio OH	L	929,395	1,580,312	557,323	16,907,892	19,974,922	30,302,026
37. Oklahoma OK	L	449,823	1,063,716	288,698	4,456,595	6,258,832	6,447,772
38. Oregon OR	L	305,220	1,681,963	163,717	6,901,874	9,052,774	6,790,524
39. Pennsylvania PA	L	2,074,992	5,639,641	620,613	79,294,529	87,629,775	7,294,577
40. Rhode Island RI	L	125,053	294,223	65,724	867,410	1,352,410	1,847,287
41. South Carolina SC	L	11,336,498	181,405	273,383	5,522,437	17,313,723	10,695,637
42. South Dakota SD	L	34,422	108,424	43,696	4,195,013	4,381,555	2,935,119
43. Tennessee TN	L	716,545	1,939,416	313,498	31,041,284	34,010,743	28,600,130
44. Texas TX	L	2,143,448	4,703,126	869,387	53,305,781	61,021,742	82,341,969
45. Utah UT	L	63,473	842,142	79,861	2,057,502	3,042,978	5,935,661
46. Vermont VT	L	211,076	257,448	426,343	3,340,079	4,234,946	3,721,538
47. Virginia VA	L	1,055,190	3,965,945	2,375,429	7,848,585	15,245,149	19,154,685
48. Washington WA	L	1,233,233	2,555,738	444,060	24,074,077	28,307,108	1,876,044
49. West Virginia WV	L	46,454	682,878	91,877	4,058,757	4,879,966	11,296,979
50. Wisconsin WI	L	569,440	1,127,635	234,309	17,042,191	18,973,575	1,295,368
51. Wyoming WY	L	29,394	59,324	28,766	910,663	1,028,147	2,356,756
52. American Samoa AS	N					0	
53. Guam GU	N	613		876		1,489	50,754
54. Puerto Rico PR	N	8,202		3,620	853	12,675	22,601
55. US Virgin Islands VI	N	36		1,417		1,453	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,134,688		1,403	12,760	1,148,851	66,643
58. Aggregate Other Alien OT	XXX	52,157	0	394	0	52,551	0
59. Subtotal	XXX	104,327,189	101,485,513	20,949,247	803,169,279	1,029,931,228	860,351,044
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	(63,936)				(63,936)	
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	223,860				223,860	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	104,487,113	101,485,513	20,949,247	803,169,279	1,030,091,152	860,351,044
96. Plus Reinsurance Assumed	XXX	200	143,810	32	140,700	284,742	
97. Totals (All Business)	XXX	104,487,313	101,629,323	20,949,279	803,309,979	1,030,375,894	860,351,044
98. Less Reinsurance Ceded	XXX	199,273,917	35,484,327	20,949,050	800,956,444	1,056,663,738	858,832,527
99. Totals (All Business) less Reinsurance Ceded	XXX	(94,786,604)	66,144,996	229	2,353,535	(26,287,844)	1,518,517
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	52,157		394		52,551	
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	52,157	0	394	0	52,551	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	6

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

88072202049000003

88072202044700003

88072202036500003

88072202044800003

88072202044500003

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds	17,233,329	21,236,879
2505. Accrued interest on derivatives in a liability position	8,069,141	1,132,321
2506. Miscellaneous liabilities	3,425,298	1,862,140
2507. Interest on policy or contract funds due or accrued	942,233	1,195,541
2597. Summary of remaining write-ins for Line 25	29,670,001	25,426,881

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,500,000	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		14,500,000
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	278,846	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	14,221,154	14,500,000
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	14,221,154	14,500,000

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,250,428,475	1,105,232,868
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	140,923,279	213,378,236
2.2 Additional investment made after acquisition	30,901,470	89,285,101
3. Capitalized deferred interest and other	1	
4. Accrual of discount	76,181	58,457
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	141,187	(4,341,529)
7. Deduct amounts received on disposals	217,620,808	153,034,298
8. Deduct amortization of premium and mortgage interest points and commitment fees	50,450	150,360
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,204,799,335	1,250,428,475
12. Total valuation allowance	(306,434)	(269,303)
13. Subtotal (Line 11 plus Line 12)	1,204,492,901	1,250,159,172
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,204,492,901	1,250,159,172

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	467,333,796	403,961,752
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,862,417	15,290,611
2.2 Additional investment made after acquisition	55,502,731	105,491,636
3. Capitalized deferred interest and other		
4. Accrual of discount	15,505	
5. Unrealized valuation increase (decrease)	4,128,813	13,692,765
6. Total gain (loss) on disposals		(3,193)
7. Deduct amounts received on disposals	17,021,919	58,974,516
8. Deduct amortization of premium and depreciation	13,495	15,047
9. Total foreign exchange change in book/adjusted carrying value		2,909
10. Deduct current year's other-than-temporary impairment recognized	5,636,736	12,113,121
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	510,171,111	467,333,796
12. Deduct total nonadmitted amounts	131,862	250,840
13. Statement value at end of current period (Line 11 minus Line 12)	510,039,249	467,082,956

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,598,021,367	8,285,608,648
2. Cost of bonds and stocks acquired	1,354,937,166	1,676,597,701
3. Accrual of discount	8,040,439	12,528,347
4. Unrealized valuation increase (decrease)	(253,016,896)	(36,660,624)
5. Total gain (loss) on disposals	38,042,373	22,172,110
6. Deduct consideration for bonds and stocks disposed of	1,111,781,762	2,333,454,331
7. Deduct amortization of premium	22,101,110	29,201,141
8. Total foreign exchange change in book/adjusted carrying value	1,261,965	165,156
9. Deduct current year's other-than-temporary impairment recognized	2,263,539	3,204,034
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,498,277	3,469,535
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,613,638,280	7,598,021,367
12. Deduct total nonadmitted amounts	12,179,212	12,068,670
13. Statement value at end of current period (Line 11 minus Line 12)	7,601,459,068	7,585,952,697

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,702,738,048	390,093,441	317,510,673	(6,029,479)	4,642,248,505	4,702,738,048	4,769,291,337	4,460,384,905
2. NAIC 2 (a)	2,017,791,597	82,640,055	84,508,589	(4,846,439)	1,933,146,031	2,017,791,597	2,011,076,624	1,803,090,573
3. NAIC 3 (a)	162,281,672	11,660,063	5,247,434	6,328,726	159,394,838	162,281,672	175,023,028	135,466,047
4. NAIC 4 (a)	37,406,902	2,124,731	10,229,770	735,314	31,859,886	37,406,902	30,037,177	33,290,529
5. NAIC 5 (a)	44,294,552	533,013	815,393	428,074	49,399,045	44,294,552	44,440,246	52,435,526
6. NAIC 6 (a)	131,489			(19,599)	219,045	131,489	111,890	9,986
7. Total Bonds	6,964,644,259	487,051,303	418,311,859	(3,403,402)	6,816,267,350	6,964,644,259	7,029,980,302	6,484,677,566
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2	9,907,150	2,934,925			34,662,672	9,907,150	12,842,075	34,069,876
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5	11,292,286	1,161,411		(7)	11,218,113	11,292,286	12,453,691	11,145,921
13. NAIC 6	13,088,762	299,524	721,039	55,536	12,801,229	13,088,762	12,722,783	12,092,197
14. Total Preferred Stock	34,288,199	4,395,860	721,039	55,529	58,682,013	34,288,199	38,018,548	57,307,995
15. Total Bonds and Preferred Stock	6,998,932,458	491,447,163	419,032,898	(3,347,873)	6,874,949,363	6,998,932,458	7,067,998,850	6,541,985,561

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....199,925,544; NAIC 2 $.....57,997,013; 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	62,644,980	XXX	62,644,475	117,678	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,955,306	132,096,183
2. Cost of short-term investments acquired	106,154,526	150,468,257
3. Accrual of discount	179,824	497,811
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(13,206)
6. Deduct consideration received on disposals	46,608,559	280,069,872
7. Deduct amortization of premium	36,117	23,866
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,644,980	2,955,306
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	62,644,980	2,955,306

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	(5,436,226)
2.	Cost paid/(consideration received) on additions	(126,828,215)
3.	Unrealized valuation increase/(decrease)	151,083,890
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	99,527,219
6.	Considerations received/(paid) on terminations	93,394,174
7.	Amortization	37,984
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	2,499,286
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	27,489,765
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	27,489,765

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				16,188,832
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(8,068,432)
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	1,313,123			
3.14	Section 1, Column 18, prior year	(3,994,457)	5,307,580	5,307,580	
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	1,313,123			
3.24	Section 1, Column 19, prior year	(3,994,457)			
3.25	SSAP No. 108 adjustments		5,307,580	5,307,580	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(18,555,268)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(14,560,813)			
4.23	SSAP No. 108 adjustments		(14,560,813)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(3,994,455)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				3,994,455
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)				8,120,400
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				8,120,400

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	349,786	348,679	447,240	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		45,001	00287Y BR 9	ABBVIE INC.	2FE	348,679	402,240
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	84,329	84,307	101,103	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		10,849	3138WJ AU 2	FNMA 30YR	1	84,307	90,254
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	4,370,782	4,371,759	5,223,875	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		562,309	3138ER NP 1	FNMA 30YR	1	4,371,759	4,661,566
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	13,460,399	13,597,276	15,895,021	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,731,706	3140J8 LL 5	FNMA 30YR	1	13,597,276	14,163,315
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	10,044,947	9,614,814	13,185,458	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,292,301	31396V NH 7	FNMA_07-26	1	9,614,814	11,893,157
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	3,232,075	3,231,751	3,850,704	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		415,813	38218G AA 0	GOODG_18-1	1FE	3,231,751	3,434,891
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	3,011,282	3,011,282	3,764,466	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		387,407	83162C ZZ 9	SBAP_18-20K	1FE	3,011,282	3,377,059
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	28,574,107	30,172,750	45,358,591	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		3,676,113	912810 SE 9	TREASURY BOND	1	30,172,750	41,682,478
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	34,627,255	34,627,255	45,932,774	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		4,454,862	90280* AA 0	UFI JCGS KWAJALEIN FEDERAL	2	34,627,255	41,477,912
91283#DN0..	BOND WITH INTEREST RATE SWAP..	1IF	2,245,038	2,277,737	2,625,105	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		288,828	94989E AK 3	WFCM_15-LC20	1FM	2,277,737	2,336,276
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	7,825,394	7,825,394	11,357,034	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(5,814)	04351L AA 8	ASCENSION HEALTH	1FE	7,825,394	11,362,848
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	9,899,297	6,937,957	14,315,413	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(7,355)	12614Q AK 1	BEST FOODS INC.	1FE	6,937,957	14,322,768
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	7,914,488	8,139,252	7,544,201	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(5,880)	17328R BD 0	CGCMT_20-GC46	1FE	8,139,252	7,550,081
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	21,778,454	22,421,422	34,758,913	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(16,181)	760719 BH 6	HSBC USA INC.	1FE	22,421,422	34,775,094
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	21,579,478	19,490,050	22,747,619	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(16,033)	594918 CD 4	MICROSOFT CORPORATION	1FE	19,490,050	22,763,652
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	4,949,649	4,949,649	5,040,361	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(3,677)	645869 G* 3	NEW JERSEY NATURAL GAS CO.	1FE	4,949,649	5,044,038
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	13,364,051	13,364,051	18,769,102	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(9,929)	677704 A6 5	OHIO UNIV.	1FE	13,364,051	18,779,031
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	6,929,508	4,451,106	8,999,810	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(5,148)	773903 AC 3	ROCKWELL AUTOMATION INC.	1FE	4,451,106	9,004,958
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	5,944,528	5,787,422	6,375,447	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(4,417)	91324P EA 6	UNITEDHEALTH GROUP INC.	1FE	5,787,422	6,379,864
91283#HD8..	BOND WITH INTEREST RATE SWAP..	1	9,815,153	10,251,606	11,467,191	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(7,292)	254687 AH 9	WALT DISNEY CO.	1FE	10,251,606	11,474,483
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	6,627,923	7,230,444	11,832,961	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		3,416,447	00287Y BD 0	ABBVIE INC.	2FE	7,230,444	8,416,514
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	11,739,494	11,691,190	21,707,060	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		6,051,271	20030N CM 1	COMCAST CORPORATION	1FE	11,691,190	15,655,789
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	3,898,490	3,964,590	6,395,371	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		2,009,526	12593Y BE 2	COMM_16-CR28	1FM	3,964,590	4,385,844
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	2,294,093	2,387,465	4,228,125	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,182,519	126408 HN 6	CSX CORP.	2FE	2,387,465	3,045,605
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	3,999,849	3,999,728	6,179,409	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		2,061,773	269330 AA 4	E3_19-1	1FE	3,999,728	4,117,636
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	1,956,582	1,997,821	3,186,433	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,008,545	50190D AJ 5	LCCM_17-LC26	1FM	1,997,821	2,177,887
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	12,709,077	12,709,077	19,607,103	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		6,551,055	629682 AA 3	NADG_19-1	1FE	12,709,077	13,056,048
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	3,557,591	3,556,571	5,424,635	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,833,805	86212X AA 8	STR_19-1	1FE	3,556,571	3,590,830
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	15,557,764	15,628,246	24,698,086	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		8,019,447	89172U AD 0	TPMT_16-4	1FE	15,628,246	16,678,639
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	19,235,118	19,422,581	30,754,600	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		9,914,985	89173H AC 0	TPMT_17-2	1FM	19,422,581	20,839,615
91278*AY0...	BOND WITH INTEREST RATE SWAP..	1IF	3,424,019	3,508,280	5,811,494	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,764,954	95001Q AX 9	WFCM_18-C46	1FM	3,508,280	4,046,540
9999999999. Total				291,051,514	417,584,702	XXX	XXX	XXX	0	56,597,788	XXX	XXX	XXX	291,051,514	360,986,914

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	187,412,937	2	187,419,720	3	291,028,539	0	0	2	187,412,937
2. Add: Opened or acquired transactions			1	103,627,074					1	103,627,074
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	48,634	XXX		XXX	46,865	XXX		XXX	95,499
4. Less: Closed or disposed of transactions									0	0
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	41,851	XXX	18,255	XXX	23,890	XXX		XXX	83,996
7. Ending Inventory	2	187,419,720	3	291,028,539	3	291,051,514	0	0	3	291,051,514

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	27,489,765	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,120,400	
3.	Total (Line 1 plus Line 2)		35,610,165
4.	Part D, Section 1, Column 5	336,319,927	
5.	Part D, Section 1, Column 6	(300,709,762)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	106,516,600	
8.	Part B, Section 1, Column 13	(248,925)	
9.	Total (Line 7 plus Line 8)		106,267,675
10.	Part D, Section 1, Column 8	410,963,707	
11.	Part D, Section 1, Column 9	(304,696,032)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	107,174,482	
14.	Part B, Section 1, Column 20	7,886,360	
15.	Part D, Section 1, Column 11	115,060,842	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	145,131,219	96,778,764
2. Cost of cash equivalents acquired	4,298,894,385	8,301,722,297
3. Accrual of discount	959,754	7,789,143
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(5,188)	(278)
6. Deduct consideration received on disposals	3,991,482,219	8,261,130,713
7. Deduct amortization of premium	14,300	27,993
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	453,483,652	145,131,219
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	453,483,652	145,131,219

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1TM2K0	MIAMI	FL		09/01/2020	3.040		711,099	1,026,222
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020	2.830		4,406,303	6,945,294
BHM2524R1	VALENCIA	CA		07/23/2020	3.250	5,300,000		8,519,750
BHM252KF9	SECAUCUS	NY		07/07/2020	3.750	4,100,000		11,420,613
BHM2605Y8	VENICE	CA		09/16/2020	3.700	3,400,000		6,088,372
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	12,800,000	5,117,402	34,000,251
0899999. Total - Mortgages in Good Standing				XXX	XXX	12,800,000	5,117,402	34,000,251
3399999. Total Mortgages				XXX	XXX	12,800,000	5,117,402	34,000,251

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	07/02/2020	18,478					0		18,478	18,478			0
0199999. Total - Mortgages Closed by Repayment						18,478	0	0	0	0	0	0	18,478	18,478	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	09/01/2020	48,753					0		48,753	48,753			0
BHM01FKF8	BALTIMORE	MD		12/21/2005	09/01/2020	75,826					0		75,826	75,826			0
BHM01JC69	NEW YORK	NY		05/10/2019	09/01/2020	33,866		(2,757)			(2,757)		31,109	31,109			0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	09/01/2020	185,809					0		185,809	185,809			0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	09/01/2020	7,142		60			60		7,202	7,202			0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	09/01/2020	5,474					0		5,474	5,474			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	09/01/2020	23,632					0		23,632	23,632			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	09/01/2020	154,875					0		154,875	154,875			0
BHM0JEJL1	MULTI-CITY	MU		05/10/2019	09/01/2020	34,461		(363)			(363)		34,098	34,098			0
BHM0JEJN7	MULTI-CITY	MU		05/10/2019	09/01/2020	34,299		(383)			(383)		33,917	33,917			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	09/01/2020	20,090					0		20,090	20,090			0
BHM0JMW53	STAMFORD	CT		03/18/2011	09/01/2020	169,287					0		169,287	169,287			0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	09/01/2020	70,532		(1,781)			(1,781)		68,751	72,313			0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	09/01/2020	65,536					0		65,536	65,536			0
BHM0KTYD7	IRVINE	CA		09/28/2011	09/01/2020	11,916					0		11,916	11,916			0
BHM0KTYG0	IRVINE	CA		10/26/2011	09/01/2020	93,202					0		93,202	93,202			0
BHM0L66Z8	MULTI-CITY	MU		04/11/2012	09/01/2020	22,893					0		22,893	22,893			0
BHM0L6753	MULTI-CITY	MU		04/11/2012	08/01/2020	42,308		(392)			(392)		41,917	41,917			0
BHM0L83Z7	IRVINE	CA		03/28/2012	09/01/2020	71,073					0		71,073	71,073			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0L8411	IRVINE	CA		03/28/2012	09/01/2020	65,150					0		65,150	65,150			0
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	09/01/2020	41,459					0		41,459	41,459			0
BHM0L8BN5	GLEN BURNIE	MD		11/30/2011	09/01/2020	17,395					0		17,395	17,395			0
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	09/01/2020						0		192,459	192,459			0
BHM0LKG86	ENCINITAS	CA		02/16/2012	09/01/2020	112,037					0		112,037	112,037			0
BHM0LZHT6	CARLSBAD	CA		04/03/2012	09/01/2020	17,673					0		17,673	17,673			0
BHM0M2AN8	CHICAGO	IL		04/24/2012	09/01/2020	73,146					0		73,146	73,146			0
BHM0M2C06	EVANSTON	IL		04/28/2015	09/01/2020	30,039					0		30,039	30,039			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	09/01/2020	796,490					0		796,490	796,490			0
BHM0MH1N5	WASHINGTON	DC		06/28/2012	09/01/2020	58,209					0		58,209	58,209			0
BHM0MN8Z8	MULTI-CITY	MU		05/10/2019	09/01/2020	9,759		(407)			(407)		9,352	9,352			0
BHM0SMD47	FALLS CHURCH	VA		04/28/2015	09/01/2020	11,186					0		11,186	11,186			0
BHM0T2SQ5	BOSTON	MA		04/28/2015	08/01/2020	5,321					0		5,321	5,321			0
BHM0U02F9	BOSTON	MA		04/28/2015	09/01/2020	12,689					0		12,689	12,689			0
BHM0UBFX2	NEW YORK	NY		08/07/2013	09/01/2020	30,155					0		30,155	30,155			0
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	09/01/2020	28,111					0		28,111	28,111			0
BHM0UPQ68	BOSTON	MA		09/13/2013	09/01/2020	27,429					0		27,429	27,429			0
BHM0V2CJ5	DALLAS	TX		10/03/2013	08/01/2020	30,123		(417)			(417)		29,706	30,123			0
BHM0XQNM1	TIMONIUM	MD		01/15/2014	09/01/2020	92,743					0		92,743	92,743			0
BHM13T3U0	CHARLESTON	SC		05/10/2019	09/01/2020	36,740		(78)			(78)		36,662	36,662			0
BHM15T4C7	LAUREL	MD		05/10/2019	09/01/2020	29,706		1,432			1,432		31,138	31,138			0
BHM15X6S1	GLEN MILLS	PA		05/10/2019	09/01/2020	41,349		1,729			1,729		43,078	43,078			0
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	09/01/2020	60,517					0		60,517	60,517			0
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	09/01/2020	45,145					0		45,145	45,145			0
BHM1EZCW0	RALEIGH	NC		01/19/2016	09/01/2020	21,092					0		21,092	21,092			0
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	09/01/2020	18,239					0		18,239	18,239			0
BHM1K89H0	CARROLLTON	TX		02/16/2017	09/01/2020	46,762					0		46,762	46,762			0
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016	09/01/2020	32,902					0		32,902	32,902			0
BHM1MK122	CHARLESTON	SC		01/20/2017	09/01/2020	136,179					0		136,179	136,179			0
BHM1R8X11	JERICHO	NY		08/31/2017	07/01/2020	229,680		2,305			2,305		231,985	231,985			0
BHM1T12H3	COLUMBUS	OH		12/19/2017	09/01/2020	10,872					0		10,872	10,872			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	09/01/2020	253,192					0		253,192	253,192			0
BHM1U1PQ6	DALLAS	TX		06/28/2018	09/01/2020	58,743					0		58,743	58,743			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	09/01/2020	9,273		16			16		9,289	9,289			0
BHM1ZBA51	WILMINGTON	SC		05/10/2019	09/01/2020	28,973					0		28,973	28,973			0
BHM20ZLX1	DEAR PARK	NY		09/30/2019	09/01/2020	58,783					0		58,783	58,783			0
BHM21LBR5	MADISON	WI		02/11/2020	09/01/2020						0		50,671	50,671			0
0299999. Total - Mortgages With Partial Repayments						3,748,234	0	(1,034)	0	0	(1,034)	0	3,990,330	3,994,309	0	0	0
Mortgages Disposed																	
BHM0TLCP2	SECAUCUS	NJ		06/27/2013	07/07/2020	7,610,560					0		7,610,560	7,610,560			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM1WQ0W3	MARICOPA	AZ		08/23/2018	09/08/2020	9,913					0		9,913	9,913			0
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020	08/24/2020	25,099,393		94,070			94,070		47,018,641	47,264,406		245,766	245,766
0399999. Total - Mortgages Disposed						32,719,866	0	94,070	0	0	94,070	0	54,639,114	54,884,879	0	245,766	245,766
0599999. Total Mortgages						36,486,578	0	93,035	0	0	93,035	0	58,647,922	58,897,667	0	245,766	245,766

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
BHM1N0 07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL		07/02/2020	3		63,639		738,093	2.488
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL		09/28/2020	3		650,369		2,043,333	0.082
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL CALL		09/04/2020	3		4,656		2,842,789	1.612
BHM01W XR 1	CAPITAL PARTNERS	GREENWICH	CT	CAPITAL CALL		07/23/2020	3		18,090		1,357,309	5.370
BHM02X 9R 5	CARLYLE PARTNERS V L.P	WASHINGTON	DC	CAPITAL CALL		08/07/2020	3		63,368		3,201,278	0.118
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL		07/16/2020	3		20,032		912,135	1.902
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL		07/16/2020	3		58,852		3,292,004	1.941
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL CALL		08/18/2020	3		1,315,886		3,762,609	3.257
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL		09/28/2020	3		8,338		779,173	3.353
BHM1CS 2E 9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL		07/10/2020	3		710,395		2,083,754	2.650
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL		09/10/2020	3		22,434		91,788	3.373
BHM14X G2 8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL CALL		07/27/2020	3		6,434		398,357	0.426
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL		07/10/2020	3		195,873		4,937,851	1.069
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P	NEW YORK	NY	CAPITAL CALL		07/14/2020	3		14,381			4.689
BHM1VF GN 1	HEARTWOOD PARTNERS III LP	NORWALK	CT	CAPITAL CALL		07/14/2020	3		2,405,251		8,644,133	2.917
BHM1TX MA 6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL		08/24/2020	3		490,554		367,608	0.970
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL CALL		09/18/2020			2,042,168		16,812,716	0.143
BHM1NU BT 9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL		07/30/2020			1,220,972		17,963,386	1.077
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL		09/14/2020	3		785,810		5,232,406	1.833
BHM1EM SA 0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL		07/23/2020	3		630,353		1,489,585	2.489
BHM1SN JU 9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL		07/06/2020	3		63,135		2,091,627	1.729
BHM1NB HY 4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL		09/04/2020	3		1,529,927		2,821,563	1.267
BHM1QN 52 8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL		09/25/2020	3		1,548,370		2,478,410	4.938
BHM1M5 PC 7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	CAPITAL CALL		08/26/2020	3		133,875		4,254,875	5.047
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL		09/23/2020			345,572		9,699,457	0.325
BHM1X3 6F 4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL		09/24/2020	3		1,473,811		7,395,107	1.010
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL		08/05/2020	3		2,667		22,333	3.810
BHM1TJ 8F 2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL		09/29/2020	3		96,383		9,982,759	3.722
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL		07/15/2020	3		696,032		2,730,733	3.751
BHM19E G1 7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL		07/23/2020	1		5,033		1,235,835	6.644
BHM1SZ U2 1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL		07/01/2020	1		25,661		1,291,238	16.238
BHM197 VC 1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL		07/06/2020	1		86,406		893,802	1.824
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL		07/08/2020	1		522,461		4,959,993	3.123
BHM1UE C8 2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL		08/04/2020	3		1,425,817		6,593,453	2.201
BHM1QG HQ 7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL		07/17/2020	3		19,155		1,257,746	1.445
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	18,702,161	0	134,659,238	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM1H9 6G 7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	CAPITAL CALL		08/11/2020			25,637		46,991	18.000
BHM1JJ EN 9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	CAPITAL CALL		09/11/2020			75,647		654,370	12.747

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM1DQ ZM 8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL		08/10/2020			28,035		225,185	18.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	129,319	0	926,547	XXX
4899999. Subtotal - Unaffiliated								0	18,831,479	0	135,585,785	XXX
5099999. Totals								0	18,831,479	0	135,585,785	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	CAPITAL DISTRIBUTION	09/24/2010	09/03/2020	80,018	816				816		80,834	80,834			0	16
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	CAPITAL DISTRIBUTION	08/23/2013	09/03/2020	28,539	338				338		28,877	28,877			0	1,763
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	11/04/2011	08/28/2020	1,896,248	(779,429)				(779,429)		1,116,819	1,116,819			0	
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION.	02/14/2018	07/31/2020		36				36		36	36			0	(36)
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	10/19/2012	08/31/2020	137,102	(20,641)				(20,641)		116,461	116,461			0	19,376
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/19/2016	09/29/2020	541,231	(180,988)				(180,988)		360,243	360,243			0	424,277
BHM1NX L3 9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	09/21/2017	09/25/2020	186,377	(15,105)				(15,105)		171,272	171,272			0	
BHM1TE L1 9	CPIM STRUCTURED CREDIT 1000 LP	LONDON	OT	HIMCO OPERATIONAL TRANSACTION.	12/29/2017	07/31/2020	2,062					0		2,062	2,062			0	(2,062)
BHM01P Q6 0	D. E. SHAW SECURITIES LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/31/2006	08/14/2020	16,804	(3,153)				(3,153)		13,651	13,651			0	3,100
BHM1TE L2 7	DRAWBRIDGE SPECIAL OPPS FUND II	NEW YORK	NY	CAPITAL DISTRIBUTION	12/29/2017	08/21/2020	14,055	1,052				1,052		15,107	15,107			0	(3,140)
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	CAPITAL DISTRIBUTION	07/31/2008	07/01/2020	49,357	(33,901)				(33,901)		48,812	48,812			0	33,356
BHM0L7 3Z 9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL DISTRIBUTION	02/29/2012	09/10/2020	946,415	157,050				157,050		1,103,465	1,103,465			0	66,526
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/11/2016	07/10/2020	10,482	139				139		10,621	10,621			0	
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	02/08/2012	07/14/2020	25,135	(1,679)				(1,679)		23,456	23,456			0	3,113
BHM1TE L0 1	HIGHLAND CREDIT STRATEGIES FUND LP	OAKS	PA	HIMCO OPERATIONAL TRANSACTION.	12/29/2017	08/04/2020		1,039				1,039		1,039	1,039			0	(1,039)
BHM23L 7W 7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL DISTRIBUTION	01/15/2020	09/29/2020						0		142,779	142,779			0	24,852
995636 35 4	MESIROW PARTNERSHIP FUND I	CHICAGO	IL	VARIOUS	02/17/2000	09/30/2020	100,596	189,252				189,252		298,488	298,488			0	63,573
BHM1K2 P8 5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2017	09/16/2020	1,627,176	(25,004)				(25,004)		1,602,172	1,602,172			0	267,435
BHM1PZ KU 3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL DISTRIBUTION	03/24/2017	09/15/2020	443,482	79,018				79,018		522,500	522,500			0	38,053
BHM1SY 9W 2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/01/2017	09/10/2020	312,738	(3,583)				(3,583)		309,155	309,155			0	9
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,417,815	(634,743)	0	0	0	(634,743)	0	5,967,848	5,967,848	0	0	0	939,171
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			

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
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)	WOODBURY	MN.	CAPITAL DISTRIBUTION	05/12/2015	08/28/2020	1,310,146	357,965				357,965		1,701,239	1,701,239			0	1,220,104
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,310,146	357,965	0	0	0	357,965	0	1,701,239	1,701,239	0	0	0	1,220,104
4899999. Subtotal - Unaffiliated							7,727,961	(276,778)	0	0	0	(276,778)	0	7,669,088	7,669,088	0	0	0	2,159,275
5099999. Totals							7,727,961	(276,778)	0	0	0	(276,778)	0	7,669,088	7,669,088	0	0	0	2,159,275

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - All Other Government									
085209 AG 9	BERMUDA (GOVERNMENT OF)	D	08/17/2020	HSBC SECURITIES (USA) INC.		998,850	1,000,000		1Z
1099999. Total - Bonds - All Other Government						998,850	1,000,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
16876H AB 5	CHILDRENS HEALTH SYSTEM OF TEXAS		07/28/2020	GOLDMAN SACHS & CO LLC		15,000,000	15,000,000		1FE
3131XH M5 2	FHLMC 30YR UMBS MIRROR		07/22/2020	EXCHANGE		186,407	180,762	422	1
3137FV 5Q 1	FHMS_K113 IS		07/31/2020	CREDIT SUISSE SECURITIES (USA) LLC		2,768,552		4,947	1FE
62548L AA 0	MULTICARE HEALTH SYSTEM		07/15/2020	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						32,954,959	30,180,762	5,369	XXX
Bonds - Industrial and Miscellaneous									
00164V AD 5	AMC NETWORKS INC.		09/23/2020	Various		743,481	730,000	15,636	3FE
110122 CQ 9	BRISTOL-MYERS SQUIBB CO.		07/20/2020	EXCHANGE		6,495,941	6,509,000	26,104	1FE
110122 DJ 4	BRISTOL-MYERS SQUIBB CO.		07/20/2020	EXCHANGE		5,269,606	5,000,000	107,639	1FE
110122 DK 1	BRISTOL-MYERS SQUIBB CO.		07/20/2020	EXCHANGE		1,030,762	1,080,000	8,483	1FE
110122 DL 9	BRISTOL-MYERS SQUIBB CO.		07/20/2020	EXCHANGE		20,077,701	20,344,000	385,688	1FE
11135F AS 0	BROADCOM INC.		08/13/2020	EXCHANGE		12,109,969	12,125,000	137,585	2FE
11135F AZ 4	BROADCOM INC.		08/13/2020	EXCHANGE		1,727,333	1,750,000	24,378	2FE
16411Q AG 6	CHENIERE ENERGY PARTNERS LP		07/09/2020	EXCHANGE		947,668	934,000	11,442	3FE
345397 A6 0	FORD MOTOR CREDIT COMPANY LLC		07/17/2020	WELLS FARGO ADVISORS, LLC		216,770	212,000	966	3FE
345397 A8 6	FORD MOTOR CREDIT COMPANY LLC		08/12/2020	CITIGROUP GLOBAL MARKETS, INC.		840,000	840,000		3FE
345397 YT 4	FORD MOTOR CREDIT COMPANY LLC		08/26/2020	Various		1,300,634	1,322,000	14,252	3FE
35671D CH 6	FREEPORT-MCMORAN INC.		07/13/2020	JP MORGAN SECURITIES LLC		64,000	64,000		3FE
552676 AT 5	MDC HOLDINGS INC.		07/21/2020	BNP PARIBAS SECURITIES CORP.		416,850	420,000	359	3FE
63938C AK 4	NAVIENT CORP.		07/23/2020	BANC OF AMERICA SECURITIES LLC		312,650	338,000	8,450	3FE
911363 AM 1	UNITED RENTALS (NORTH AMERICA) INC.		07/31/2020	BANC OF AMERICA SECURITIES LLC		57,000	57,000		1Z
98212B AL 7	WPX ENERGY INC.		08/05/2020	GOLDMAN SACHS & CO LLC		284,250	300,000	825	3FE
98212B AM 5	WPX ENERGY INC.		07/20/2020	Various		194,788	198,000	979	3FE
00119V AA 7	AGL_20-6A - ABS		07/21/2020	BNP PARIBAS SECURITIES CORP.		10,000,000	10,000,000		1FE
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC.		09/15/2020	Various		327,170	322,000	643	4FE
05454N AA 7	AXALTA COATING SYSTEMS US HOLDINGS	D	07/29/2020	BARCLAYS CAPITAL INC.		157,500	150,000	910	4FE
09951L AA 1	BOOZ ALLEN HAMILTON INC.		08/12/2020	BANC OF AMERICA SECURITIES LLC		11,000	11,000		1Z
14879E AE 8	CATALENT PHARMA SOLUTIONS INC.		09/29/2020	JEFFERIES & CO. INC.		208,453	199,000	2,101	4FE
1248EP CD 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		07/20/2020	BANC OF AMERICA SECURITIES LLC		236,320	224,000	4,167	3FE
126307 BF 3	CSC HOLDINGS LLC		08/04/2020	Various		430,000	430,000		3FE
126438 AC 4	CSMC_20-NET IS		07/31/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,634,998		6,584	1FE
25470D BK 4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	HIMCO OPERATIONAL TRANSACTION		2,482,139	3,067,168		2FE
29272W AD 1	ENERGIZER HOLDINGS INC.		09/17/2020	Various		323,269	323,000		4FE
361886 CJ 1	GFORT_20-1		09/09/2020	BARCLAYS CAPITAL INC.		5,748,885	5,750,000		1FE
361886 CK 8	GFORT_20-1		09/09/2020	BARCLAYS CAPITAL INC.		4,799,398	4,800,000		1FE
398905 AN 9	GROUP 1 AUTOMOTIVE INC.		08/11/2020	Various		757,897	751,000		3FE
436440 AK 7	HOLOGIC INC.		07/17/2020	MUFG SECURITIES AMERICAS INC.		740,406	725,000	8,458	3FE
46187B AB 9	IHSFR_17-SFR2 - ABS		09/21/2020	BARCLAYS CAPITAL INC.		3,526,102	3,525,000	764	1FE
46187X AC 9	IHSFR_18-SFR4 - ABS		09/21/2020	BARCLAYS CAPITAL INC.		5,003,125	5,000,000	1,167	1FE
594087 AV 0	MICHAELS STORES INC.		09/30/2020	Various		308,485	309,000	14	4FE
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORATED		07/01/2020	CITIGROUP GLOBAL MARKETS, INC.		55,481	55,000	240	3FE
59565X AC 4	MIDCONTINENT COMMUNICATIONS		07/08/2020	SUNTRUST ROBINSON HUMPHREY, INC.		63,705	62,000	1,342	4FE
63861C AC 3	NATIONSTAR MORTGAGE HOLDINGS INC.		09/28/2020	Various		465,000	465,000	2,879	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
682189 AQ 8	ON SEMICONDUCTOR CORPORATION		08/21/2020	Various		543,041	539,000	145	3FE
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FINANC		08/04/2020	BANC OF AMERICA SECURITIES LLC		381,100	370,000	9,227	3FE
74166M AF 3	PRIME SECURITY SERVICES BORROWER L		08/18/2020	DEUTSCHE BANK SECURITIES INC		376,546	379,000		3FE
75419T AA 1	RATTLER MIDSTREAM LP		07/09/2020	GOLDMAN SACHS & CO LLC		46,000	46,000		1Z
78081B AE 3	ROYALTY PHARMA PLC		08/24/2020	BANC OF AMERICA SECURITIES LLC		1,784,031	1,867,000		2FE
78081B AF 0	ROYALTY PHARMA PLC		08/24/2020	BANC OF AMERICA SECURITIES LLC		2,541,811	2,667,000		2FE
81728U AB 0	SENSATA TECHNOLOGIES INC		08/03/2020	BARCLAYS CAPITAL INC		166,000	166,000		1Z
87105N AA 8	SWITCH LTD		09/10/2020	Various		271,150	269,000		4FE
87724R AJ 1	TAYLOR MORRISON COMMUNITIES INC		07/08/2020	CITIGROUP GLOBAL MARKETS, INC		345,000	345,000		3FE
87952V AP 1	TELESAT CANADA / TELESAT LLC	A	08/24/2020	Various		523,910	523,000	4,499	3FE
92552V AL 4	VIASAT INC		09/15/2020	Various		538,960	514,000	12,146	3FE
05323* AA 7	AUTOMATION SMC HOLDINGS INC		09/30/2020	SCHEDULED ACQUISITION		1,072	1,072		5
05324# AA 2	AUTOMATION SMC HOLDINGS INC		09/30/2020	SCHEDULED ACQUISITION		237,953	237,953		5
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2020	SCHEDULED ACQUISITION		898	898		1FE
102590 A# 3	BOWLES FLUIDICS CORPORATION		09/30/2020	Various		103,554	103,554		5
102590 A@ 5	BOWLES FLUIDICS CORPORATION		09/30/2020	Various		117,687	117,687		5
21871@ AE 0	CORESITE LP		07/14/2020	CITIGROUP GLOBAL MARKETS, INC		4,000,000	4,000,000		2PL
23089* AB 2	CUMMING CONSTRUCTION MANAGEMENT		07/01/2020	SCHEDULED ACQUISITION		11,548	11,548		5
57233# AA 3	MARSHALL EXCELSIOR CO		09/30/2020	SCHEDULED ACQUISITION		15,782	15,782		3PL
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC		06/30/2020	CANCELLED TRADE		(3,686)	(3,686)		5
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC		06/30/2020	CANCELLED TRADE		(2,065)	(2,065)		5
67095# AA 9	OMEGA ACQUISITION CORP		07/01/2020	SCHEDULED ACQUISITION		28,707	28,707		5
BHM20Y YL 6	OMEGA ACQUISITION CORP		07/01/2020	SCHEDULED ACQUISITION		9,570	9,570		5GI
72756# AA 9	PLASTIC COMPONENTS INC		09/30/2020	SCHEDULED ACQUISITION		7,994	7,994		5GI
78653# AA 0	SAFEMARK INC		09/30/2020	SCHEDULED ACQUISITION		20,679	20,679		5
3899999. Total - Bonds - Industrial and Miscellaneous						101,435,974	100,625,861	798,074	XXX
Bonds - Unaffiliated Bank Loans									
BHM1VQ Q6 3	BAUSCH HEALTH COMPANIES INC	A	09/30/2020	Various		1,229,418	1,244,000		3FE
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC		08/20/2020	MORGAN STANLEY & CO. LLC		165,113	170,000		3FE
8299999. Total - Bonds - Unaffiliated Bank Loans						1,394,530	1,414,000	0	XXX
8399997. Total - Bonds - Part 3						136,784,313	133,220,622	803,442	XXX
8399999. Total - Bonds						136,784,313	133,220,622	803,442	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
060505 EN 0	BANK OF AMERICA CORP		07/20/2020	BANC OF AMERICA SECURITIES LLC	2,705,000.000	2,934,925	100.00		2FE
26139@ 11 5	DPL HOLDING CORP - DALLAS SER A		09/30/2020	HIMCO OPERATIONAL TRANSACTION	3.980	39,810	1.00		
23989* 12 3	DPL HOLDING CORPORATION		09/30/2020	HIMCO OPERATIONAL TRANSACTION	12.680	126,750	1.00		
47630@ 11 5	JENSEN HUGHES HOLDINGS CORP		09/30/2020	HIMCO OPERATIONAL TRANSACTION	1,399.620	132,964	1.00		
BHM26Y Y2 2	MES PARTNERS INC - C		09/22/2020	HIMCO OPERATIONAL TRANSACTION	1,012.500	1,012,500	1.00		5Z
55331# 11 8	MPE FLOW HOUSE INC		09/30/2020	HIMCO OPERATIONAL TRANSACTION	127.340	13,273	1.00		5
BHM26Y UV 2	MPE FLOW HOUSE INC		09/22/2020	HIMCO OPERATIONAL TRANSACTION	73,965.770	73,966	1.00		5Z
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,334,187	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred									
BHM1PT U2 8	PLASTIC COMPONENTS INC		09/30/2020	HIMCO OPERATIONAL TRANSACTION	226.750	22,675	1.00		5GI
87403# 12 2	TAILWIND CUMMING HOLDING CORPORATI		09/30/2020	HIMCO OPERATIONAL TRANSACTION	779.950	38,998	1.00		5GI
8599999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						61,673	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						4,395,860	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
8999999. Total - Preferred Stocks						4,395,860	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
BHM26Y Y3 0	MES PARTNERS INC - WTS		09/22/2020	HIMCO OPERATIONAL TRANSACTION	279,423.000		XXX		
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,395,860	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						141,180,172	XXX	803,442	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36200Q JD 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		168	168	176	191		(22)		(22)		168			0	8	03/01/2032	1
36200Q WP 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		36	36	38	41		(4)		(4)		36			0	2	01/01/2032	1
36200W TB 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		36	36	36	38		(2)		(2)		36			0	2	11/01/2031	1
36201C PY 4	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		444	444	451	454		(10)		(10)		444			0	21	01/01/2032	1
36201E 3C 2	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		282	282	290	300		(17)		(17)		282			0	14	05/01/2032	1
36201F PK 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,189	1,189	1,222	1,263		(74)		(74)		1,189			0	60	05/01/2032	1
36201F Q6 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		271	271	278	285		(14)		(14)		271			0	14	05/01/2032	1
36201F T5 6	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39			0	2	03/01/2032	1
36201J EW 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		779	779	801	821		(42)		(42)		779			0	39	04/01/2032	1
36201U AH 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		806	806	840	904		(98)		(98)		806			0	42	08/01/2032	1
36209A 6R 6	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		10	10	10	10		(0)		(0)		10			0	1	07/01/2030	1
36209E VR 0	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27			0	1	10/01/2028	1
36209S TU 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,427	1,427	1,488	1,531		(104)		(104)		1,427			0	75	06/01/2028	1
3620A1 X7 8	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		437	437	451	457		(20)		(20)		437			0	15	06/01/2039	1
3620A8 LU 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		159	159	164	166		(6)		(6)		159			0	6	08/01/2039	1
3620A9 SH 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		8,873	8,873	9,148	9,142		(269)		(269)		8,873			0	314	09/01/2039	1
3620AC 3Z 5	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		4,901	4,901	5,051	5,068		(167)		(167)		4,901			0	176	09/01/2039	1
3620AC 4G 6	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		870	870	897	903		(33)		(33)		870			0	31	09/01/2039	1
36212J WR 3	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27			0	2	08/01/2030	1
36213D 3C 0	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		265	265	272	271		(7)		(7)		265			0	12	02/01/2032	1
36213E YA 8	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24			0	1	04/01/2032	1
36213S EB 7	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		93	93	95	98		(5)		(5)		93			0	5	06/01/2031	1
36213T 6Y 4	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		601	601	613	626		(25)		(25)		601			0	30	10/01/2031	1
36213V R2 6	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,357	1,357	1,427	1,412		(54)		(54)		1,357			0	69	11/01/2031	1
36213X T5 3	GNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		45	45	48	47		(2)		(2)		45			0	2	05/01/2032	1
36225B G7 7	GNMA 30YR PLATINUM		09/01/2020	SCHEDULED REDEMPTION		509	509	526	543		(34)		(34)		509			0	26	12/01/2029	1
36225B LL 0	GNMA 30YR PLATINUM		09/01/2020	SCHEDULED REDEMPTION		1,378	1,378	1,425	1,473		(95)		(95)		1,378			0	70	12/01/2030	1
36225B NC 8	GNMA 30YR PLATINUM		09/01/2020	SCHEDULED REDEMPTION		134	134	137	140		(6)		(6)		134			0	7	05/01/2031	1
36225B PM 4	GNMA 30YR PLATINUM		09/01/2020	SCHEDULED REDEMPTION		798	798	822	852		(54)		(54)		798			0	40	09/01/2031	1
36225B TE 8	GNMA 30YR PLATINUM		09/01/2020	SCHEDULED REDEMPTION		6,990	6,990	7,288	7,874		(884)		(884)		6,990			0	344	05/01/2032	1
36179U CA 8	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		78,423	78,423	78,276	78,274		149		149		78,423			0	1,963	09/01/2048	1
36179U CB 6	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		283,170	283,170	288,922	288,882		(5,712)		(5,712)		283,170			0	8,137	09/01/2048	1
36202E 3E 7	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		12,368	12,368	12,620	12,634		(265)		(265)		12,368			0	396	03/01/2039	1
36202F CN 4	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		6,061	6,061	6,130	6,126		(65)		(65)		6,061			0	196	11/01/2039	1
36202F DB 9	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		5,738	5,738	5,887	5,877		(139)		(139)		5,738			0	185	12/01/2039	1
36202F E6 9	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		17,373	17,373	17,549	17,577		(204)		(204)		17,373			0	559	03/01/2040	1
36202F EH 5	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		12,113	12,113	12,207	12,207		(94)		(94)		12,113			0	389	02/01/2040	1
36202F GW 0	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		8,026	8,026	8,918	9,192		(1,166)		(1,166)		8,026			0	258	06/01/2040	1
36202F HY 5	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		104,894	104,894	112,087	113,348		(8,454)		(8,454)		104,894			0	3,718	07/01/2040	1
36202F LP 9	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		35,848	35,848	37,539	37,833		(1,985)		(1,985)		35,848			0	1,150	10/01/2040	1
3620AR JT 9	GNMA2 30YR		09/01/2020	SCHEDULED REDEMPTION		22,774	22,774	23,641	23,588		(814)		(814)		22,774			0	739	10/01/2040	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38377L TS 7	GNR_10-131		09/01/2020	SCHEDULED REDEMPTION		175,792	175,792	181,311	176,492		(701)		(701)		175,792			0	4,765	05/01/2040	1
38378N HQ 9	GNR_13-175 IS		09/16/2020	PREPAYMENT PENALTY		28,801							0					0	28,801	05/01/2055	1
38380J DW 5	GNR_17-168 IS		09/16/2020	PREPAYMENT PENALTY		3,135							0					0	3,135	12/01/2059	1
38380J ND 6	GNR_18-10 IS		09/16/2020	PREPAYMENT PENALTY		363,551							0					0	363,551	04/01/2060	1
38380J 8R 2	GNR_18-95 IS		09/16/2020	PREPAYMENT PENALTY		101,588							0					0	101,588	01/01/2060	1
38380M K7 5	GNR_19-17 IS		08/17/2020	PREPAYMENT PENALTY		403,958							0					0	403,958	12/01/2060	1
38380M E9 8	GNR_19-8 IS		08/17/2020	PREPAYMENT PENALTY		43,779							0					0	43,779	11/01/2060	1
83162C ZS 5	SBAP_18-25B		08/01/2020	SCHEDULED REDEMPTION		21,662	21,662	21,662	21,662				0		21,662			0	817	08/01/2043	1FE
912810 RD 2	TREASURY BOND		07/24/2020	JP MORGAN SECURITIES LLC		7,371,256	4,822,000	4,702,957	4,717,397		1,538		1,538		4,718,935		2,652,321	2,652,321	126,283	11/15/2043	1
912810 SE 9	TREASURY BOND		07/24/2020	Various		23,730,336	15,758,000	16,843,825	16,823,112		(13,076)		(13,076)		16,810,036		6,920,300	6,920,300	365,885	11/15/2048	1
912828 NT 3	TREASURY NOTES		08/15/2020	MATURED		2,775,000	2,775,000	2,835,703	2,779,268		(4,268)		(4,268)		2,775,000				72,844	08/15/2020	1
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		07/07/2020	SCHEDULED REDEMPTION		32,813	32,813	32,813	32,813				0		32,813			0	863	09/30/2036	1PL
0599999. Total - Bonds - U.S. Government						35,671,435	24,205,030	25,256,159	25,191,313	0	(37,311)	0	(37,311)	0	25,154,002	0	9,572,621	9,572,621	1,535,391	XXX	XXX
Bonds - All Other Government																					
P3143N AQ 7	CODELCO INC	D	07/07/2020	JP MORGAN SECURITIES LLC		223,312	200,000	194,900	195,007		69		69		195,076		28,236	28,236	8,311	07/17/2042	1FE
P3143N AW 4	CORPORACION NACIONAL DEL COBRE DE	D	07/07/2020	MARKET AXESS TRADING PLATFORM		675,048	600,000	637,124	624,817		(2,062)		(2,062)		622,755		52,293	52,293	21,975	09/16/2025	1FE
X7330Y CT 0	CROATIA (REPUBLIC OF)	D	08/20/2020	CITIGROUP GLOBAL MARKETS, INC		1,336,500	1,200,000	1,327,200			(6,647)		(6,647)		1,320,553		15,947	15,947	25,667	04/04/2023	2FE
085209 AG 9	BERMUDA (GOVERNMENT OF)	D	08/24/2020	CITIGROUP GLOBAL MARKETS, INC		1,027,000	1,000,000	998,850			2		2		998,852		28,148	28,148	396	08/20/2030	1Z
21987D AD 6	CORPORACION FINANCIERA DE DESARROL	D	09/21/2020	TENDER TRANSACTION		1,190,280	1,040,000	1,084,546	1,069,867		(3,562)		(3,562)		1,066,305		123,975	123,975	58,457	07/15/2025	2FE
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	07/07/2020	HSBC SECURITIES (USA) INC		849,375	755,000	747,646	749,435		356		356		749,791		99,584	99,584	21,213	03/20/2027	1FE
1099999. Total - Bonds - All Other Government						5,301,515	4,795,000	4,990,266	2,639,126	0	(11,844)	0	(11,844)	0	4,953,332	0	348,183	348,183	136,019	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128FY 5N 1	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		1,727	1,727	1,773	1,774		(47)		(47)		1,727			0	94	04/01/2028	1
31292G TN 6	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		367	367	373	373		(6)		(6)		367			0	19	10/01/2027	1
31292G Y5 9	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		3	3	3	3		(0)		(0)		3			0	0	03/01/2029	1
31292H 4H 4	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		10,013	10,013	9,907	9,908		105		105		10,013			0	366	12/01/2033	1
31296P TL 6	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		511	511	514	514		(3)		(3)		511			0	20	10/01/2033	1
31298F 2A 9	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		59	59	59	59		0		0		59			0	2	01/01/2031	1
31298F JL 7	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		62	62	62	62		0		0		62			0	3	01/01/2031	1
3132GG A7 0	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		329	329	343	342		(13)		(13)		329			0	10	08/01/2041	1
3132GG BD 6	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		499	499	520	517		(17)		(17)		499			0	14	08/01/2041	1
3132GG BZ 7	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		4,419	4,419	4,599	4,590		(171)		(171)		4,419			0	131	08/01/2041	1
3132GJ EE 5	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		129	129	134	135		(6)		(6)		129			0	4	09/01/2041	1
3132GJ MJ 5	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		3,258	3,258	3,390	3,391		(134)		(134)		3,258			0	88	09/01/2041	1
3132GJ QQ 5	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		185	185	192	192		(7)		(7)		185			0	5	09/01/2041	1
3132GK BW 5	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		139	139	145	145		(6)		(6)		139			0	4	10/01/2041	1
3132GK DE 3	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		3,605	3,605	3,744	3,727		(122)		(122)		3,605			0	98	10/01/2041	1
3132GK DR 4	FGOLD 30YR		09/01/2020	SCHEDULED REDEMPTION		781	781	813	807		(26)		(26)		781			0	23	10/01/2041	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini-strative Symbol
3132GK EN 2	FGOLD 30YR	..	07/22/2020.	Various		187,551	181,854	189,270	187,920		(369)		(369)		187,551			0	4,605	10/01/2041.	1
31283H QX 6	FGOLD 30YR GIANT	..	09/01/2020.	SCHEDULED REDEMPTION		890	890	920	924		(34)		(34)		890			0	39	03/01/2032.	1
31283H X8 3	FGOLD 30YR GIANT	..	09/01/2020.	SCHEDULED REDEMPTION		793	793	824	836		(44)		(44)		793			0	34	08/01/2033.	1
3128M7 BX 3	FGOLD 30YR GIANT	..	09/01/2020.	SCHEDULED REDEMPTION		121	121	129	129		(8)		(8)		121			0	5	12/01/2038.	1
3131XH M5 2	FHLMC 30YR UMBS MIRROR	..	09/01/2020.	SCHEDULED REDEMPTION		7,193	7,193	7,419			(227)		(227)		7,193			0	48	10/01/2041.	1
3132DV 3R 4	FHLMC 30YR UMBS SUPER	..	09/01/2020.	SCHEDULED REDEMPTION		454,811	454,811	480,963	480,491		(25,680)		(25,680)		454,811			0	16,829	07/01/2049.	1
3132VQ N5 1	FHLMC GOLD 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		81,645	81,645	82,015	81,991		(346)		(346)		81,645			0	1,831	06/01/2049.	1
3132WP LD 7	FHLMC GOLD 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		97,466	97,466	96,476	96,525		940		940		97,466			0	2,488	07/01/2047.	1
3132XV RG 0	FHLMC GOLD 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		626,094	626,094	648,399	649,795		(23,700)		(23,700)		626,094			0	17,772	12/01/2047.	1
3132XX MY 2	FHLMC GOLD 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		7,722	7,722	7,641	7,652		69		69		7,722			0	195	03/01/2048.	1
3132Y1 UJ 5	FHLMC GOLD 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		266,495	266,495	276,572	275,377		(8,881)		(8,881)		266,495			0	8,466	08/01/2048.	1
31335B HE 9	FHLMC GOLD 30YR GIANT	..	09/01/2020.	SCHEDULED REDEMPTION		664,325	664,325	687,473	687,549		(23,224)		(23,224)		664,325			0	19,414	08/01/2047.	1
312910 ZD 7	FHLMC_1306	..	09/01/2020.	SCHEDULED REDEMPTION		6	6	180	134		(128)		(128)		6			0	47	06/01/2022.	1
31394J WW 3	FHLMC_2680	..	09/15/2020.	SCHEDULED REDEMPTION		24,604	24,604	24,650	24,611		(8)		(8)		24,604			0	237	10/15/2022.	1
31362J UN 3	FN 6/12 11TH COFI ARM	..	09/01/2020.	SCHEDULED REDEMPTION		211	211	206	208		3		3		211			0	7	06/01/2028.	1
31418P 6N 0	FNMA 15YR	..	09/01/2020.	SCHEDULED REDEMPTION		3,176	3,176	3,254	3,233		(57)		(57)		3,176			0	92	03/01/2025.	1
31419A BJ 5	FNMA 15YR	..	09/01/2020.	SCHEDULED REDEMPTION		4,811	4,811	5,130	5,023		(212)		(212)		4,811			0	175	06/01/2025.	1
31371H VJ 4	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		1	1	1	1				0		1			0		09/01/2029.	1
31371L CD 9	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		468	468	483	485		(17)		(17)		468			0	17	09/01/2033.	1
31371L DH 9	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		5,394	5,394	5,427	5,426		(32)		(32)		5,394			0	213	10/01/2033.	1
31383J WE 6	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		17	17	17	17				0		17			0	1	07/01/2029.	1
31383M QB 2	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		599	599	606	606		(8)		(8)		599			0	32	12/01/2028.	1
31383Q FC 3	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		129	129	129	129				0		129			0	7	08/01/2029.	1
31383S W5 5	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		168	168	168	168				0		168			0	9	10/01/2029.	1
31386M ZB 9	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		996	996	1,014	1,020		(24)		(24)		996			0	47	10/01/2030.	1
3138A2 BL 2	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		1,895	1,895	1,975	1,964		(69)		(69)		1,895			0	55	12/01/2040.	1
3138AK SA 8	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		3,142	3,142	3,275	3,287		(145)		(145)		3,142			0	85	08/01/2041.	1
3138AR X3 3	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		6,657	6,657	6,938	6,891		(234)		(234)		6,657			0	190	09/01/2041.	1
3138EG EW 0	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		7,486	7,486	7,800	7,767		(282)		(282)		7,486			0	216	11/01/2040.	1
31390B WE 4	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		1,527	1,527	1,617	1,598		(71)		(71)		1,527			0	77	04/01/2032.	1
31390P GK 7	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		635	635	664	696		(62)		(62)		635			0	29	08/01/2032.	1
31391W 5H 0	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		270	270	279	281		(10)		(10)		270			0	10	04/01/2033.	1
31400J SJ 9	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		129	129	133	134		(5)		(5)		129			0	5	02/01/2033.	1
31401B 4L 6	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		629	629	634	634		(4)		(4)		629			0	23	05/01/2033.	1
31401B NS 0	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		635	635	639	640		(5)		(5)		635			0	25	04/01/2033.	1
31402C PL 0	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		13,178	13,178	13,856	13,890		(712)		(712)		13,178			0	475	11/01/2033.	1
31402C U6 7	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		627	627	648	650		(23)		(23)		627			0	22	03/01/2034.	1
31402E AQ 1	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		117	117	121	122		(6)		(6)		117			0	4	07/01/2033.	1
31403F JW 5	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		3,672	3,672	3,691	3,690		(18)		(18)		3,672			0	146	10/01/2033.	1
31404B SQ 6	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		906	906	964	959		(52)		(52)		906			0	36	02/01/2034.	1
31405A U9 2	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		1,725	1,725	1,698	1,697		28		28		1,725			0	65	06/01/2034.	1
31406A 6Y 3	FNMA 30YR	..	09/01/2020.	SCHEDULED REDEMPTION		587	587	595	597		(9)		(9)		587			0	23	12/01/2034.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31406D EL 6	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		82	82	83	83		(1)		(1)		82			0	3	12/01/2034.	1
31410G RA 3	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		4,389	4,389	4,738	5,074		(685)		(685)		4,389			0	207	12/01/2037.	1
31412N SL 1	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		6,270	6,270	6,704	6,691		(421)		(421)		6,270			0	282	12/01/2038.	1
31413U TQ 2	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		4,290	4,290	4,516	4,525		(235)		(235)		4,290			0	192	12/01/2037.	1
31415Q P9 1	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		18,255	18,255	19,975	20,389		(2,134)		(2,134)		18,255			0	689	01/01/2038.	1
31416B VH 8	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		427	427	441	444		(18)		(18)		427			0	15	12/01/2034.	1
31418M A2 8	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,886	1,886	1,976	1,987		(101)		(101)		1,886			0	75	08/01/2037.	1
31418M PU 0	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		4,760	4,760	5,097	5,287		(527)		(527)		4,760			0	206	03/01/2037.	1
31419A VB 0	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		10,896	10,896	11,866	12,372		(1,476)		(1,476)		10,896			0	430	04/01/2037.	1
3138EL 5M 1	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		483,581	483,581	516,828	513,397		(29,816)		(29,816)		483,581			0	15,889	11/01/2043.	1
3138EM HU 8	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		40,224	40,224	42,943	42,648		(2,424)		(2,424)		40,224			0	1,312	01/01/2044.	1
3138ER NP 1	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		531,723	531,723	531,889	531,879		(156)		(156)		531,723			0	11,612	10/01/2046.	1
3138WA SP 3	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		26,938	26,938	27,817	27,718		(780)		(780)		26,938			0	781	01/01/2044.	1
3138WJ AU 2	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		93,742	93,742	93,712	93,714		28		28		93,742			0	2,084	10/01/2046.	1
3138X0 PT 9	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		72,986	72,986	75,856	75,491		(2,505)		(2,505)		72,986			0	2,104	07/01/2043.	1
3138X1 UK 0	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		82,788	82,788	87,704	86,559		(3,771)		(3,771)		82,788			0	2,360	08/01/2043.	1
3138XB XY 5	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		220,476	220,476	235,634	234,165		(13,689)		(13,689)		220,476			0	7,216	12/01/2043.	1
3138XF C4 5	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		502	502	525	522		(20)		(20)		502			0	15	04/01/2044.	1
3138XQ VJ 7	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		22,264	22,264	22,890	22,842		(578)		(578)		22,264			0	562	07/01/2044.	1
3138XS EJ 2	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		97,219	97,219	99,953	99,540		(2,322)		(2,322)		97,219			0	2,544	07/01/2044.	1
3138Y5 WF 9	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		27,762	27,762	29,736	29,890		(2,128)		(2,128)		27,762			0	798	12/01/2044.	1
31402R UN 7	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		12,869	12,869	13,645	14,057		(1,188)		(1,188)		12,869			0	509	02/01/2035.	1
3140FN AS 3	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		150,063	150,063	154,377	154,496		(4,433)		(4,433)		150,063			0	4,274	07/01/2047.	1
3140J8 LL 5	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		3,041,731	3,041,731	3,072,623	3,073,465		(31,734)		(31,734)		3,041,731			0	67,033	09/01/2046.	1
3140J9 EJ 6	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		189,966	189,966	187,800	107,263		2,156		2,156		189,966			0	3,442	11/01/2047.	1
31410L VC 3	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		525,493	525,493	528,531	528,325		(2,832)		(2,832)		525,493			0	11,168	01/01/2047.	1
31413L 2G 3	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		82	82	84	84		(1)		(1)		82			0	4	09/01/2037.	1
31359S JT 8	FNMA_01-5		09/01/2020.	SCHEDULED REDEMPTION		6,062	6,062	6,129	6,115		(53)		(53)		6,062			0	315	03/01/2031.	1
313921 A5 7	FNMA_01-65		09/25/2020.	SCHEDULED REDEMPTION		4,548	4,548	4,556	4,605		(58)		(58)		4,548			0	47	11/25/2031.	1
31392D WQ 1	FNMA_02-51		09/25/2020.	SCHEDULED REDEMPTION		6,899	6,899	6,909	6,902		(4)		(4)		6,899			0	66	08/25/2032.	1
31396V NH 7	FNMA_07-26		09/01/2020.	SCHEDULED REDEMPTION		511,429	511,429	464,413	487,553		23,877		23,877		511,429			0	20,311	04/01/2037.	1
31396W G5 9	FNMA_07-65		09/01/2020.	SCHEDULED REDEMPTION		284,253	284,253	256,832	269,813		14,440		14,440		284,253			0	11,538	07/01/2037.	1
31397L TB 5	FNMA_08-49		09/01/2020.	SCHEDULED REDEMPTION		2,925	2,925	3,079	3,106		(181)		(181)		2,925			0	107	04/01/2038.	1
3137G0 GT 0	STACR_15-DNA3		08/25/2020.	SCHEDULED REDEMPTION		423,926	423,926	423,875	423,889		38		38		423,926			0	6,201	04/25/2028.	1
95648X AM 7	WEST VIRGINIA ECON DEV LOTTERY TXB		07/01/2020.	MATURED		1,220,000	1,220,000	1,220,000	1,220,000				0		1,220,000			0	65,514	07/01/2020.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					10,637,293	10,631,596	10,755,195	10,697,177	0	(147,850)	0	(147,850)	0	10,637,293	0	0	0	314,880	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04542B KS 0	ABFC_05-HE1		09/25/2020.	SCHEDULED REDEMPTION		84,861	84,861	82,448	84,045		816		816		84,861			0	906	03/25/2035.	1FM
04541G SK 9	ABSHE_05-HE5		09/25/2020.	SCHEDULED REDEMPTION		74,620	74,620	70,703	72,965		1,655		1,655		74,620			0	842	06/25/2035.	1FM
04541G TM 4	ABSHE_05-HE6		08/25/2020.	SCHEDULED REDEMPTION		38,623	38,623	37,469	38,548		75		75		38,623			0	171	07/25/2035.	1FM
00432C CJ 8	ACCSS_05-A		07/27/2020.	SCHEDULED REDEMPTION		387,831	387,831	374,233	387,831				0		387,831			0	5,884	07/25/2034.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
004421 MF 7	ACE_05-HE2		09/25/2020	SCHEDULED REDEMPTION		63,002	63,002	61,276	62,479		523		523		63,002			0	830	04/25/2035	1FM
02004W AB 7	ALLYA_19-1		09/15/2020	SCHEDULED REDEMPTION		2,592,048	2,592,048	2,587,188			4,860		4,860		2,592,048			0	28,784	03/15/2022	1FE
00252F CU 3	AMIT_05-4		09/25/2020	SCHEDULED REDEMPTION		467,235	467,235	467,235	467,235				0		467,235			0	5,305	10/25/2035	1FM
03072S QC 2	AMSI_04-R3		09/25/2020	SCHEDULED REDEMPTION		52,415	52,415	49,234	50,352		2,064		2,064		52,415			0	524	05/25/2034	1FM
03072S RX 5	AMSI_04-R5		09/25/2020	SCHEDULED REDEMPTION		185,334	185,334	176,085	180,174		5,160		5,160		185,334			0	2,339	07/25/2034	1FM
03072S SM 8	AMSI_04-R6		09/25/2020	SCHEDULED REDEMPTION		139,628	139,628	140,872	139,825		(197)		(197)		139,628			0	2,915	07/25/2034	1FM
03072S UA 1	AMSI_04-R8		09/25/2020	SCHEDULED REDEMPTION		306,702	306,702	282,741	293,765		12,937		12,937		306,702			0	4,209	09/25/2034	1FM
03072S S7 1	AMSI_05-R10		09/25/2020	SCHEDULED REDEMPTION		93,515	93,515	78,114	87,360		6,155		6,155		93,515			0	1,029	01/25/2036	1FM
03072S G3 3	AMSI_05-R6		09/25/2020	SCHEDULED REDEMPTION		171,789	171,789	165,562	168,441		3,348		3,348		171,789			0	2,294	08/25/2035	1FM
03072S J9 7	AMSI_05-R7		09/25/2020	SCHEDULED REDEMPTION		103,002	103,002	91,543	99,129		3,873		3,873		103,002			0	1,182	09/25/2035	1FM
03072S L9 4	AMSI_05-R8		09/25/2020	SCHEDULED REDEMPTION		222,336	222,336	201,249	216,495		5,841		5,841		222,336			0	2,577	10/25/2035	1FM
073879 VF 2	BSABS_05-TC1		09/25/2020	SCHEDULED REDEMPTION		5,907	5,907	5,649	5,818		89		89		5,907			0	65	05/25/2035	1FM
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS		07/02/2020	SCHEDULED REDEMPTION		4,110	4,110	4,110	4,110				0		4,110			0	156	01/02/2021	1FE
12489W ME 1	CBASS_05-CB4		09/25/2020	SCHEDULED REDEMPTION		33,652	33,652	30,876	33,109		543		543		33,652			0	370	07/25/2035	1FM
12489W MZ 4	CBASS_05-CB5		09/25/2020	SCHEDULED REDEMPTION		61,247	61,247	54,874	58,056		3,191		3,191		61,247			0	642	08/25/2035	1FM
17325G AF 3	CGCMT_16-C3		08/19/2020	BARCLAYS CAPITAL INC.		1,530,375	1,400,000	1,441,945	1,430,674		(2,644)		(2,644)		1,428,030		102,345	102,345	34,034	11/01/2049	1FM
161571 HE 7	CHAIT_16-A4		07/15/2020	SCHEDULED REDEMPTION		1,905,000	1,905,000	1,897,187			7,813		7,813		1,905,000			0	9,462	07/15/2022	1FE
17307G SL 3	CMLTI_05-OPT3		09/25/2020	SCHEDULED REDEMPTION		94,222	94,222	83,504	91,897		2,324		2,324		94,222			0	1,076	05/25/2035	1FM
126117 AR 1	CNA FINANCIAL CORP.		09/16/2020	CALL TRANSACTION		5,296,289	5,054,000	5,065,420	5,056,224		(947)		(947)		5,055,277		(1,277)	(1,277)	557,918	08/15/2021	2FE
126673 NW 8	CWABS_04-12		09/25/2020	SCHEDULED REDEMPTION		259,152	259,152	257,047	258,615		538		538		259,152			0	4,194	03/25/2035	1FM
126673 QG 0	CWL_04-AB2		09/25/2020	SCHEDULED REDEMPTION		287,488	287,488	267,364	279,279		8,209		8,209		287,488			0	3,592	05/25/2036	1FM
126670 LP 1	CWL_05-14		09/25/2020	SCHEDULED REDEMPTION		487,698	487,698	425,517	475,180		12,519		12,519		487,698			0	3,996	04/25/2036	1FM
23312V AH 9	DBJPM_16-C3		08/19/2020	DEUTSCHE BANK SECURITIES INC		1,131,361	1,060,250	1,091,997	1,082,103		(1,969)		(1,969)		1,080,134		51,227	51,227	23,286	08/01/2049	1FM
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC		09/21/2020	HIMCO OPERATIONAL TRANSACTION		2,482,139	2,600,000	2,478,580	2,480,194		1,960		1,960		2,482,154		(15)	(15)	123,229	04/01/2043	2FE
29445F BZ 0	EMLT_04-3		09/25/2020	SCHEDULED REDEMPTION		332,942	332,942	333,982	333,750		(808)		(808)		332,942			0	5,210	12/25/2034	1FM
32027N LA 7	FFML_04-FF7		09/25/2020	SCHEDULED REDEMPTION		122,448	122,448	113,361	116,837		5,611		5,611		122,448			0	1,509	09/25/2034	1FM
32027N LR 0	FFML_04-FFH3		09/25/2020	SCHEDULED REDEMPTION		32,505	32,505	31,642	32,314		191		191		32,505			0	408	10/25/2034	1FM
32027N VV 0	FFML_05-FF9		09/25/2020	SCHEDULED REDEMPTION		55,046	55,046	51,330	52,698		2,348		2,348		55,046			0	622	10/25/2035	1FM
32027N XD 8	FFML_05-FFH4		09/25/2020	SCHEDULED REDEMPTION		18,074	18,074	17,058	17,682		393		393		18,074			0	201	12/25/2035	1FM
320276 AB 4	FFML_06-FF9		09/25/2020	SCHEDULED REDEMPTION		1,098,495	1,098,495	1,020,570	1,037,159		61,335		61,335		1,098,495			0	8,511	06/25/2036	1FM
35729P JE 1	FHLT_05-1		09/25/2020	SCHEDULED REDEMPTION		51,140	51,140	34,727	50,406		734		734		51,140			0	694	06/25/2035	1FM
31659T DV 4	FMIC_05-2		09/25/2020	SCHEDULED REDEMPTION		56,754	56,754	43,009	49,950		6,804		6,804		56,754			0	657	12/25/2035	1FM
34528Q HF 4	FORDF_19-4		09/10/2020	TD SECURITIES (USA) LLC		10,657,813	10,000,000	9,625,000			30,006		30,006		9,655,006		1,002,806	1,002,806	100,989	09/15/2026	1FE
36256X AB 8	GMCAR_19-1		07/16/2020	SCHEDULED REDEMPTION		602,464	602,464	600,433			2,031		2,031		602,464			0	1,501	03/16/2022	1FE
36245E AE 8	GSAMP_06-HE7		09/25/2020	SCHEDULED REDEMPTION		120,165	120,165	109,388	112,427		7,738		7,738		120,165			0	931	10/25/2046	1FM
362334 EC 4	GSAMP_06-NC1		09/25/2020	SCHEDULED REDEMPTION		188,399	188,399	163,671	178,597		9,801		9,801		188,399			0	1,970	02/25/2036	1FM
43814T AC 6	HAROT_17-1		09/21/2020	SCHEDULED REDEMPTION		313,735	313,735	312,362			1,373		1,373		313,735			0	1,917	07/21/2021	1FE
43814W AB 1	HAROT_19-1		09/18/2020	SCHEDULED REDEMPTION		2,945,165	2,945,165	2,925,378			19,788		19,788		2,945,165			0	38,208	09/20/2021	1FE
44931P AD 8	HART_17-A		08/15/2020	SCHEDULED REDEMPTION		525,083	525,083	518,848			6,235		6,235		525,083			0	1,554	08/16/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
437084 ET 9	HEAT_04-6		09/25/2020.	SCHEDULED REDEMPTION		21,843	21,843	20,567	21,398		445		445		21,843			0	271	12/25/2034.	1FM
437084 JU 1	HEAT_05-2		09/25/2020.	SCHEDULED REDEMPTION		33,425	33,425	30,271	32,324		1,101		1,101		33,425			0	477	07/25/2035.	1FM
437084 MH 6	HEAT_05-5		09/25/2020.	SCHEDULED REDEMPTION		17,034	17,034	16,288	16,965		68		68		17,034			0	170	11/25/2035.	1FM
437084 QY 5	HEAT_05-9		09/25/2020.	SCHEDULED REDEMPTION		484,611	484,611	438,961	459,311		25,300		25,300		484,611			0	4,375	04/25/2036.	1FM
437084 RY 4	HEAT_06-1		09/25/2020.	Various		1,325,242	1,325,242	743,656	1,054,522		270,720		270,720		1,325,242			0	9,810	04/25/2036.	1FM
456606 HU 9	INABS_05-C		09/25/2020.	SCHEDULED REDEMPTION		364,120	364,120	318,605	348,232		15,888		15,888		364,120			0	4,170	10/25/2035.	1FM
46626L EM 8	JPMAC_05-OPT2		09/25/2020.	SCHEDULED REDEMPTION		192,920	192,920	166,734	184,416		8,504		8,504		192,920			0	1,823	12/25/2035.	1FM
493268 AW 6	KSLT_00-A		08/25/2020.	SCHEDULED REDEMPTION		14,122	14,122	14,122	14,122				0		14,122			0	171	05/25/2029.	1FE
493268 AU 0	KSLT_99-B		08/25/2020.	SCHEDULED REDEMPTION		143,787	143,787	143,787	143,787				0		143,787			0	2,231	11/25/2036.	1FE
542514 KU 7	LBMLT_05-2		09/25/2020.	SCHEDULED REDEMPTION		55,890	55,890	54,545	55,654		236		236		55,890			0	705	04/25/2035.	1FM
527298 BM 4	LEVEL 3 FINANCING INC		08/05/2020.	GOLDMAN SACHS & CO LLC		252,146	241,000	250,640	250,163		(1,303)		(1,303)		248,860		3,286	3,286	10,263	03/15/2026.	3FE
525221 EM 5	LXS_05-7N		09/25/2020.	SCHEDULED REDEMPTION		16,107	16,107	15,115	15,189		918		918		16,107			0	162	12/25/2035.	1FM
57643L JH 0	MABS_05-HE1		09/25/2020.	SCHEDULED REDEMPTION		95,794	95,794	84,299	93,117		2,677		2,677		95,794			0	1,239	05/25/2035.	1FM
61913P AS 1	MHL_05-1		09/25/2020.	SCHEDULED REDEMPTION		6,104	6,104	5,685	5,767		338		338		6,104			0	68	02/25/2035.	1FM
59020U WL 5	MLMI_05-WMC2		09/25/2020.	SCHEDULED REDEMPTION		61,167	61,167	58,462	60,802		365		365		61,167			0	792	04/25/2036.	1FM
617451 ER 6	MSAC_06-HE2		09/25/2020.	SCHEDULED REDEMPTION		425,474	425,474	389,043	401,256		24,218		24,218		425,474			0	3,604	03/25/2036.	1FM
61749H AA 8	MSAC_06-HE3		09/25/2020.	SCHEDULED REDEMPTION		183,041	183,041	169,599	174,596		8,445		8,445		183,041			0	1,488	04/25/2036.	1FM
61744C YB 6	MSAC_06-NC1		09/25/2020.	SCHEDULED REDEMPTION		151,333	151,333	122,390	136,898		14,435		14,435		151,333			0	1,569	12/25/2035.	1FM
64352V LL 3	NCHET_05-3		09/25/2020.	SCHEDULED REDEMPTION		281,855	281,855	254,770	274,684		7,170		7,170		281,855			0	3,311	07/25/2035.	1FM
65536H BE 7	NHELI_05-HE1		07/27/2020.	SCHEDULED REDEMPTION		15,207	15,207	14,732	15,179		27		27		15,207			0	52	09/25/2035.	1FM
65473Q AX 1	NISOURCE FINANCE CORPORATION		08/27/2020.	TENDER TRANSACTION		650,067	442,000	513,387	506,720		(1,198)		(1,198)		505,522		144,546	144,546	18,409	06/15/2041.	2FE
68389F JY 1	OOMLT_05-5		09/25/2020.	SCHEDULED REDEMPTION		258,449	258,449	225,335	246,454		11,995		11,995		258,449			0	2,646	12/25/2035.	1FM
68383N AY 9	OPMAC_05-2		09/25/2020.	SCHEDULED REDEMPTION		247,538	247,538	221,237	239,197		8,340		8,340		247,538			0	2,932	04/25/2035.	1FM
694308 JJ 7	PACIFIC GAS AND ELECTRIC COMPANY		07/31/2020.	Various		25,593,450	25,000,000	24,842,250			348		348		24,842,598		750,852	750,852	103,542	08/01/2050.	2FE
718549 AE 8	PHILLIPS 66 PARTNERS LP		07/06/2020.	MORGAN STANLEY & CO. LLC		5,910,786	5,400,000	5,076,378	5,082,540		2,859		2,859		5,085,398		825,388	825,388	203,595	10/01/2046.	2FE
70069F AY 3	PPSI_04-WCW2		09/25/2020.	SCHEDULED REDEMPTION		66,203	66,203	65,003	65,359		844		844		66,203			0	872	10/25/2034.	1FM
70069F KF 3	PPSI_05-WCW1		09/25/2020.	SCHEDULED REDEMPTION		67,342	67,342	60,482	64,921		2,421		2,421		67,342			0	761	09/25/2035.	1FM
70069F HV 2	PPSI_05-WHQ2		09/25/2020.	SCHEDULED REDEMPTION		305,213	305,213	116,621	271,039		34,174		34,174		305,213			0	3,404	05/25/2035.	1FM
76112B 2D 1	RAMP_06-RS2		09/25/2020.	SCHEDULED REDEMPTION		51,065	51,065	45,656	46,326		4,740		4,740		51,065			0	488	03/25/2036.	1FM
76112B Z3 7	RAMP_06-RZ1		09/25/2020.	SCHEDULED REDEMPTION		210,094	210,094	192,927	205,173		4,921		4,921		210,094			0	2,259	03/25/2036.	1FM
75156X AC 5	RAMP_06-RZ4		09/25/2020.	SCHEDULED REDEMPTION		390,937	390,937	331,736	364,177		26,760		26,760		390,937			0	3,145	10/25/2036.	1FM
75405W AF 9	RASC_05-KS10		09/25/2020.	SCHEDULED REDEMPTION		93,096	93,096	80,179	87,059		6,037		6,037		93,096			0	1,015	11/25/2035.	1FM
753910 AD 0	RASC_05-KS12		08/25/2020.	SCHEDULED REDEMPTION		116,375	116,375	108,356	115,381		994		994		116,375			0	528	01/25/2036.	1FM
76110W 3T 1	RASC_05-KS8		09/25/2020.	SCHEDULED REDEMPTION		196,603	196,603	179,953	194,009		2,594		2,594		196,603			0	2,199	08/25/2035.	1FM
76113A AG 6	RASC_06-KS1		09/25/2020.	SCHEDULED REDEMPTION		46,533	46,533	41,647	45,256		1,277		1,277		46,533			0	479	02/25/2036.	1FM
75406E AD 3	RASC_06-KS4		09/25/2020.	SCHEDULED REDEMPTION		4,555	4,555	4,296	4,513		42		42		4,555			0	22	06/25/2036.	1FM
75406W AD 3	RASC_06-KS6		09/25/2020.	SCHEDULED REDEMPTION		49,829	49,829	44,130	46,974		2,855		2,855		49,829			0	394	08/25/2036.	1FM
78409V AN 4	S&P GLOBAL INC		08/17/2020.	TENDER TRANSACTION		26,062,979	18,297,000	19,819,078	19,799,978		(18,764)		(18,764)		19,781,214		6,281,765	6,281,765	622,098	05/15/2048.	1FE
81375W GU 4	SABR_05-OP2		09/25/2020.	SCHEDULED REDEMPTION		89,344	89,344	80,857	86,730		2,614		2,614		89,344			0	963	10/25/2035.	1FM
86358E WC 6	SAIL_05-7		09/25/2020.	SCHEDULED REDEMPTION		356,170	356,170	334,800	353,780		2,390		2,390		356,170			0	3,778	08/25/2035.	1FM
86358E UV 6	SAIL_05-HE1		09/25/2020.	SCHEDULED REDEMPTION		50,171	50,171	48,289	48,987		1,183		1,183		50,171			0	563	07/25/2035.	1FM
80007R AE 5	SANDS CHINA LTD	D	08/13/2020.	HSBC SECURITIES (USA) INC		681,990	600,000	695,478			(4,733)		(4,733)		690,745		(8,755)	(8,755)	17,010	08/08/2028.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
86359A PY 3	SASC_03-BC2		09/25/2020.	SCHEDULED REDEMPTION		117,718	117,718	112,644	114,186		3,531		3,531		117,718			0	2,368	02/25/2033.	1FM
86359U AE 9	SASC_06-OPT1		09/25/2020.	SCHEDULED REDEMPTION		50,372	50,372	47,071	48,646		1,725		1,725		50,372			0	397	04/25/2036.	1FM
35563P HH 5	SCRT_18-4		09/01/2020.	SCHEDULED REDEMPTION		19,521	19,521	18,556	18,566		956		956		19,521			0	493	03/01/2058.	1FE
78443C BV 5	SLMA_05-A		09/15/2020.	SCHEDULED REDEMPTION		360,016	360,016	359,453	359,841		175		175		360,016			0	3,535	12/15/2038.	1FE
78443C CL 6	SLMA_06-A		09/15/2020.	SCHEDULED REDEMPTION		130,561	130,561	112,609	121,283		9,278		9,278		130,561			0	1,262	06/15/2039.	1FE
78443C CY 8	SLMA_06-BW		09/15/2020.	SCHEDULED REDEMPTION		349,642	349,642	321,670	334,837		14,805		14,805		349,642			0	3,140	12/15/2039.	1FE
85172F AM 1	SPRINGLEAF FINANCE CORP		08/05/2020.	JEFFERIES & CO. INC		452,000	400,000	401,125	400,883		(87)		(87)		400,796		51,204	51,204	24,597	03/15/2025.	3FE
84751P GZ 6	SURF_05-BC3		09/25/2020.	SCHEDULED REDEMPTION		14,456	14,456	13,841	14,148		308		308		14,456			0	167	06/25/2036.	1FM
83611M DH 8	SVHE_05-OPT1		09/25/2020.	SCHEDULED REDEMPTION		44,669	44,669	38,974	41,165		3,503		3,503		44,669			0	496	06/25/2035.	1FM
83612M AF 4	SVHE_06-WF2		09/25/2020.	SCHEDULED REDEMPTION		87,206	87,206	72,490	81,498		5,708		5,708		87,206			0	728	12/25/2036.	1FM
89231A AB 7	TAOT_18-C		09/15/2020.	SCHEDULED REDEMPTION		1,090,243	1,090,243	1,087,688			2,555		2,555		1,090,243			0	8,687	08/16/2021.	1FE
87264A AU 9	T-MOBILE USA INC		09/24/2020.	BARCLAYS CAPITAL INC		642,188	625,000	608,328	611,563		1,434		1,434		612,997		29,190	29,190	32,578	02/01/2026.	3FE
90931C AA 6	UNITED AIRLINES 2019-1 CLASS AA PA		08/25/2020.	SCHEDULED REDEMPTION		266,235	266,235	266,235	266,235				0		266,235			0	11,049	08/25/2031.	1FE
911363 AM 1	UNITED RENTALS (NORTH AMERICA) INC		08/05/2020.	OPPENHEIMER & CO., INC		58,354	57,000	57,000					0		57,000		1,354	1,354		02/15/2031.	3FE
92922F 4R 6	WAMU_05-AR13		09/25/2020.	SCHEDULED REDEMPTION		380,904	380,904	346,321	354,549		26,354		26,354		380,904			0	3,980	10/25/2045.	1FM
92922F 4S 4	WAMU_05-AR13		09/25/2020.	SCHEDULED REDEMPTION		39,929	39,929	36,235	38,409		1,520		1,520		39,929			0	454	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19		09/25/2020.	SCHEDULED REDEMPTION		40,478	40,478	36,881	37,150		3,328		3,328		40,478			0	408	12/25/2045.	1FM
92922F U5 5	WAMU_05-AR9		09/25/2020.	SCHEDULED REDEMPTION		112,927	112,927	99,517	99,686		13,241		13,241		112,927			0	1,313	07/25/2045.	1FM
9497EN AE 3	WFHET_05-3		09/25/2020.	SCHEDULED REDEMPTION		117,828	117,828	106,082	113,990		3,838		3,838		117,828			0	1,525	11/25/2035.	1FM
92936Y AC 5	WFRBS_12-C8		08/19/2020.	AMHERST PIERPONT SECURITIES LLC		1,548,633	1,500,000	1,529,945	1,508,036		(2,110)		(2,110)		1,505,926		42,707	42,707	32,511	08/01/2045.	1FM
98161P AD 5	WOART_16-B		09/15/2020.	SCHEDULED REDEMPTION		465,218	465,218	462,455			2,762		2,762		465,218			0	2,071	02/15/2022.	1FE
98162Y AB 9	WOART_19-A		09/15/2020.	SCHEDULED REDEMPTION		376,803	376,803	375,272			1,531		1,531		376,803			0	5,376	04/15/2022.	1FE
98162C AC 5	WOLS_18-B		09/15/2020.	SCHEDULED REDEMPTION		621,560	621,560	621,560	621,560				0		621,560			0	3,387	06/15/2021.	1FE
00841L AV 8	ABMT_14-3		09/01/2020.	SCHEDULED REDEMPTION		33,718	33,718	33,500	33,542		176		176		33,718			0	917	11/01/2044.	1FM
00841X BJ 8	ABMT_15-2		09/01/2020.	SCHEDULED REDEMPTION		77,061	77,061	71,218	71,847		5,214		5,214		77,061			0	2,087	03/01/2045.	1FM
00842A AD 1	ABMT_15-4		09/01/2020.	SCHEDULED REDEMPTION		730,405	730,405	731,432	731,141		(736)		(736)		730,405			0	18,360	06/01/2045.	1FM
03464N AB 8	AOMT_18-3		09/01/2020.	SCHEDULED REDEMPTION		139,855	139,855	139,853	139,853		1		1		139,855			0	3,721	09/01/2048.	1FM
038522 AR 9	ARAMARK SERVICES INC		07/14/2020.	UBS SECURITIES LLC		412,965	399,000	399,713			(34)		(34)		399,679		13,286	13,286	5,582	05/01/2025.	4FE
042856 AA 2	ARRW_18-1		09/01/2020.	SCHEDULED REDEMPTION		595,905	595,905	595,892	595,898		6		6		595,905			0	16,085	04/01/2048.	1FM
042856 AB 0	ARRW_18-1		09/01/2020.	SCHEDULED REDEMPTION		313,843	313,843	313,840	313,842		1		1		313,843			0	8,950	04/01/2048.	1FM
91911K AN 2	BAUSCH HEALTH COMPANIES INC	A	07/30/2020.	MORGAN STANLEY & CO. LLC		679,563	655,000	665,265	663,361		(1,645)		(1,645)		661,716		17,846	17,846	27,219	11/01/2025.	3FE
09951L AA 1	BOOZ ALLEN HAMILTON INC		08/13/2020.	BANC OF AMERICA SECURITIES LLC		11,179	11,000	11,000					0		11,000		179	179		09/01/2028.	1Z
110122 BU 1	BRISTOL-MYERS SQUIBB CO		07/20/2020.	EXCHANGE		5,269,606	5,000,000	5,273,467	5,272,844		(3,238)		(3,238)		5,269,606			0	232,639	08/15/2045.	1FE
110122 BV 9	BRISTOL-MYERS SQUIBB CO		07/20/2020.	EXCHANGE		1,030,762	1,080,000	1,030,174	1,030,269		493		493		1,030,762			0	31,973	11/15/2047.	1FE
110122 BW 7	BRISTOL-MYERS SQUIBB CO		07/20/2020.	EXCHANGE		20,077,701	20,344,000	20,074,575	20,075,080		2,621		2,621		20,077,701			0	848,514	02/20/2048.	1FE
110122 CC 0	BRISTOL-MYERS SQUIBB CO		07/20/2020.	EXCHANGE		6,495,941	6,509,000	6,495,418	6,495,692		249		249		6,495,941			0	160,352	06/15/2039.	1FE
11135F AE 1	BROADCOM INC		08/13/2020.	EXCHANGE		1,727,333	1,750,000	1,722,881	1,725,197		2,136		2,136		1,727,333			0	61,566	04/15/2026.	2FE
11135F AR 2	BROADCOM INC		08/13/2020.	EXCHANGE		12,109,969	12,125,000	12,109,723			246		246		12,109,969			0	137,585	11/15/2032.	2FE
07383F 5R 5	BSCMS_05-T18 IS		09/01/2020.	SCHEDULED REDEMPTION				2,792					0					0	3,586	02/01/2042.	6FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
22533Y AC 9	CAALT_17-2		09/15/2020.	SCHEDULED REDEMPTION		1,024,105	1,024,105	1,023,786	1,024,018		87		87		1,024,105			0	22,323	04/15/2026.	1FE
12510H AB 6	CAUTO_20-1A		09/15/2020.	SCHEDULED REDEMPTION		67,456	67,456	67,535			(79)		(79)		67,456			0	1,264	02/15/2050.	1FE
12527E AD 0	CFCRE_11-C1		09/01/2020.	SCHEDULED REDEMPTION		73,704	73,704	75,743	73,878		(174)		(174)		73,704			0	2,730	04/01/2044.	1FM
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		07/09/2020.	EXCHANGE		947,668	934,000	948,454	405,179		(750)		(750)		947,668			0	34,675	10/01/2029.	3FE
12559Q AA 0	CITM_07-1		09/25/2020.	SCHEDULED REDEMPTION		540,777	540,777	538,073	538,672		2,105		2,105		540,777			0	8,614	10/25/2037.	1FM
17321L AA 7	CMLTI_13-J1		09/01/2020.	SCHEDULED REDEMPTION		82,386	82,386	80,706	81,084		1,301		1,301		82,386			0	2,051	10/01/2043.	1FM
19688A AB 2	COLT_18-4		09/01/2020.	SCHEDULED REDEMPTION		336,556	336,556	336,551	336,551		5		5		336,556			0	10,013	12/01/2048.	1FM
19688A AC 0	COLT_18-4		09/01/2020.	SCHEDULED REDEMPTION		143,833	143,833	143,831	143,832		2		2		143,833			0	4,386	12/01/2048.	1FM
19687X AA 5	COLT_19-1		09/01/2020.	SCHEDULED REDEMPTION		51,782	51,782	52,316			(534)		(534)		51,782			0	580	03/01/2049.	1FM
12625E AA 7	COMM_13-SFS		09/01/2020.	SCHEDULED REDEMPTION		9,273	9,273	9,273	9,273				0		9,273			0	125	04/01/2035.	1FM
12637F AC 6	CPS_16-D		09/15/2020.	SCHEDULED REDEMPTION		135,778	135,778	135,750	135,776		2		2		135,778			0	1,458	01/17/2023.	1FE
12595M AC 1	CPS_18-A		09/15/2020.	SCHEDULED REDEMPTION		461,403	461,403	461,292	461,368		35		35		461,403			0	10,200	12/15/2023.	1FE
12647M BY 0	CSMC_13-6		09/01/2020.	SCHEDULED REDEMPTION		60,918	60,918	59,788	59,892		1,027		1,027		60,918			0	1,542	08/01/2043.	1FM
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		09/10/2020.	SCHEDULED REDEMPTION		43,590	43,590	43,590	43,590				0		43,590			0	2,630	07/10/2031.	2FE
25470D BK 4	DISCOVERY COMMUNICATIONS LLC		09/21/2020.	HIMCO OPERATIONAL TRANSACTION		167	168	136					0		136		31	31		09/15/2055.	2FE
269330 AA 4	E3_19-1 - ABS		09/20/2020.	SCHEDULED REDEMPTION		573,419	573,419	573,402	573,402		18		18		573,419			0	15,315	09/20/2055.	1FE
28035Q AA 0	EDGEWELL PERSONAL CARE CO		08/06/2020.	MORGAN STANLEY & CO. LLC		252,223	233,000	235,775			(106)		(106)		235,669		16,554	16,554	2,777	06/01/2028.	3FE
31573N AA 9	EFMT_18-1		09/01/2020.	SCHEDULED REDEMPTION		655,760	655,760	655,758	655,758		1		1		655,760			0	19,606	10/01/2058.	1FM
26857L AA 0	ELFI_20-A		09/25/2020.	SCHEDULED REDEMPTION		1,038,578	1,038,578	1,038,254			324		324		1,038,578			0	4,492	08/25/2045.	1FE
35104X AA 6	FCRT_17-1		07/15/2020.	SCHEDULED REDEMPTION		10,512	10,512	10,512	10,512		0		0		10,512			0	21	04/15/2022.	1FE
35105M AC 5	FCRT_18-2		09/15/2020.	SCHEDULED REDEMPTION		1,603,452	1,603,452	1,603,133	1,603,306		146		146		1,603,452			0	43,053	05/15/2023.	1FE
33852A AC 1	FSMT_19-1INV		09/01/2020.	SCHEDULED REDEMPTION		1,612,749	1,612,749	1,638,452	1,637,907		(25,158)		(25,158)		1,612,749			0	40,749	10/01/2049.	1FE
350910 AN 5	FTST_06-4TS		09/11/2020.	SCHEDULED REDEMPTION		4,099,775	4,099,775	4,120,200	4,101,758		(1,983)		(1,983)		4,099,775			0	165,678	12/11/2028.	1FM
350910 AQ 8	FTST_06-4TS IS		09/11/2020.	SCHEDULED REDEMPTION				5,718,730	526,783		(526,783)		(526,783)					0	497,180	12/11/2028.	1FE
38082J AA 7	GLDN_16-2A - ABS		09/20/2020.	SCHEDULED REDEMPTION		95,460	95,460	95,460	95,460				0		95,460			0	3,017	09/20/2047.	1FE
38218G AA 0	GOODG_18-1 - ABS	C	09/15/2020.	SCHEDULED REDEMPTION		128,999	128,999	128,985	128,986		13		13		128,999			0	2,623	10/15/2053.	1FE
36258K BB 3	GSMBS_20-INV1		09/01/2020.	SCHEDULED REDEMPTION		23,019	23,019	24,026			(1,007)		(1,007)		23,019			0	179	08/01/2050.	1FE
36258K BE 7	GSMBS_20-INV1		09/01/2020.	SCHEDULED REDEMPTION		54,280	54,280	54,629			(350)		(350)		54,280			0	423	08/01/2050.	1FE
42770R AA 8	HERO_14-1A - ABS		09/20/2020.	SCHEDULED REDEMPTION		87,565	87,565	91,286	91,098		(3,534)		(3,534)		87,565			0	4,159	09/20/2038.	1FE
42770U AA 1	HERO_15-2A - ABS		09/20/2020.	SCHEDULED REDEMPTION		83,693	83,693	85,472	87,030		(3,337)		(3,337)		83,693			0	3,276	09/20/2040.	1FE
44421L AA 0	HY_16-10HY		07/30/2020.	DEUTSCHE BANK SECURITIES INC		3,827,933	3,548,875	3,655,078	3,622,121		(6,074)		(6,074)		3,616,047		211,886	211,886	67,633	08/01/2038.	1FM
46185J AA 6	IHSFR_18-SFR1 - ABS		09/17/2020.	SCHEDULED REDEMPTION		68,107	68,107	68,107	68,107				0		68,107			0	770	03/17/2037.	1FE
453140 AD 7	IMPERIAL BRANDS FINANCE PLC	D	07/21/2020.	MATURED		585,000	585,000	578,664	584,246		754		754		585,000			0	17,258	07/21/2020.	2FE
46635T CG 5	JPMCC_11-C3		09/01/2020.	SCHEDULED REDEMPTION		872,510	872,510	892,823	875,133		(2,623)		(2,623)		872,510			0	29,328	02/01/2046.	1FM
513075 BQ 3	LAMAR MEDIA CORP		09/22/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		308,450	310,000	311,843			(119)		(119)		311,723		(3,273)	(3,273)	7,363	02/15/2028.	4FE
59748T AA 7	MIDLAND COGENERATION VENTURE LP		09/15/2020.	SCHEDULED REDEMPTION		131,224	131,224	131,673	108,479		(443)		(443)		131,224			0	7,873	03/15/2025.	3FE
59166D AA 5	MST_18-1A		09/01/2020.	SCHEDULED REDEMPTION		446,795	446,795	447,615	447,459		(664)		(664)		446,795			0	12,147	03/01/2057.	1FM
629682 AA 3	NADG_19-1 - ABS		09/28/2020.	SCHEDULED REDEMPTION		16,301	16,301	16,301	16,301				0		16,301			0	425	12/28/2049.	1FE
63939E AB 9	NAVSL_15-AA		09/15/2020.	SCHEDULED REDEMPTION		247,065	247,065	246,974	247,045		20		20		247,065			0	4,736	12/15/2028.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64045D AA 2	NEMAK SAB DE CV	D	08/20/2020	Various		986,600	1,000,000	1,001,600	1,001,130		(166)		(166)		1,000,964		(14,364)	(14,364)	49,215	01/23/2025	3FE
64828M AP 2	NRZT_17-3A		09/01/2020	SCHEDULED REDEMPTION		254,649	254,649	271,997			(17,348)		(17,348)		254,649			0	2,546	04/01/2057	1FM
64830G AB 2	NRZT_18-1		09/01/2020	SCHEDULED REDEMPTION		22,952	22,952	22,998	22,992		(40)		(40)		22,952			0	665	12/01/2057	1FM
64830G AU 0	NRZT_18-1		09/01/2020	SCHEDULED REDEMPTION		189,165	189,165	200,751			(11,586)		(11,586)		189,165			0	1,892	12/01/2057	2FE
64830K BA 4	NRZT_18-3A		09/01/2020	SCHEDULED REDEMPTION		158,855	158,855	169,479			(10,623)		(10,623)		158,855			0	1,589	05/01/2058	1FE
64829X AC 6	NRZT_18-5		09/01/2020	Various		455,434	455,434	457,248	925,893		(2,887)		(2,887)		455,434			0	24,004	12/01/2057	1FM
64829X AT 9	NRZT_18-5		09/01/2020	SCHEDULED REDEMPTION		42,096	42,096	41,903	41,921		175		175		42,096			0	1,292	12/01/2057	1FM
68241F AA 0	OLCMT_04-C3		09/11/2020	SCHEDULED REDEMPTION		455,968	455,968	449,710	454,970		999		999		455,968			0	19,183	10/11/2030	1FM
69376B AA 4	PACEF_20-1A - ABS		09/20/2020	SCHEDULED REDEMPTION		398,247	398,247	398,247					0		398,247			0	1,248	09/20/2055	1FE
698525 AA 0	PANOCHE ENERGY CENTER LLC		08/31/2020	SCHEDULED REDEMPTION		200,678	200,678	200,678	200,678				0		200,678			0	13,817	07/31/2029	4FE
72650T AA 6	PLAINS END FINANCING LLC		07/15/2020	SCHEDULED REDEMPTION		141,300	141,300	143,390	142,749		(1,449)		(1,449)		141,300			0	6,369	04/15/2028	3FE
75419T AA 1	RATTLER MIDSTREAM LP		07/16/2020	GOLDMAN SACHS & CO LLC		46,920	46,000	46,000					0		46,000		920	920	43	07/15/2025	1Z
81211K AX 8	SEALED AIR CORPORATION		09/16/2020	GOLDMAN SACHS & CO LLC		272,933	241,000	253,305	252,197		(1,246)		(1,246)		250,950		21,982	21,982	13,365	09/15/2025	3FE
81745D AE 1	SEMT_13-9		09/01/2020	SCHEDULED REDEMPTION		275,497	275,497	268,277	268,357		7,140		7,140		275,497			0	6,989	07/01/2043	1FM
81746N CB 2	SEMT_16-3		09/01/2020	SCHEDULED REDEMPTION		24,317	24,317	24,893	24,812		(496)		(496)		24,317			0	644	11/01/2046	1FM
81746N CC 0	SEMT_16-3		09/01/2020	SCHEDULED REDEMPTION		18,237	18,237	18,043	18,070		167		167		18,237			0	483	11/01/2046	1FM
81746Q CB 5	SEMT_18-2		09/01/2020	SCHEDULED REDEMPTION		24,927	24,927	24,989	24,984		(57)		(57)		24,927			0	684	02/01/2048	1FM
81746Q CC 3	SEMT_18-2		09/01/2020	SCHEDULED REDEMPTION		8,169	8,169	8,073	8,082		87		87		8,169			0	219	02/01/2048	1FM
81728U AB 0	SENSATA TECHNOLOGIES INC		08/05/2020	BARCLAYS CAPITAL INC		168,905	166,000	166,000					0		166,000		2,905	2,905		02/15/2031	1Z
78432B AB 5	SGR_19-3		07/01/2020	SCHEDULED REDEMPTION		163,406	163,406	163,404	163,404		2		2		163,406			0	3,134	09/01/2059	1FM
78432B AC 3	SGR_19-3		07/01/2020	SCHEDULED REDEMPTION		232,200	232,200	232,199	232,199		1		1		232,200			0	4,771	09/01/2059	1FM
83404K AC 7	SOFI_17-E		09/25/2020	SCHEDULED REDEMPTION		742,276	742,276	748,626			(6,350)		(6,350)		742,276			0	8,383	11/26/2040	1FE
83401B AB 2	SOFI_17-F		09/25/2020	SCHEDULED REDEMPTION		269,672	269,672	272,969			(3,297)		(3,297)		269,672			0	3,020	01/25/2041	1FE
85208N AA 8	SPRINT SPECTRUM CO I/ II /III/ LLC		09/20/2020	SCHEDULED REDEMPTION		184,750	184,750	185,665	185,088		(338)		(338)		184,750			0	4,656	09/20/2021	2FE
86212X AA 8	STR_19-1 - ABS		09/20/2020	SCHEDULED REDEMPTION		19,039	19,039	19,033	19,033		6		6		19,039			0	388	11/20/2049	1FE
893647 BE 6	TRANSDIGM INC		07/27/2020	CITIGROUP GLOBAL MARKETS, INC		321,013	305,000	318,344	316,762		(1,469)		(1,469)		315,293		5,720	5,720	16,627	03/15/2026	4FE
92564R AC 9	VICI PROPERTIES LP		07/28/2020	GOLDMAN SACHS & CO LLC		104,910	104,000	104,000					0		104,000		910	910	1,769	02/15/2025	3FE
928668 AR 3	VOLKSWAGEN GROUP OF AMERICA FINANC		08/26/2020	MORGAN STANLEY & CO. LLC		8,844,800	8,000,000	7,952,720	7,962,566		5,943		5,943		7,968,509		876,291	876,291	269,167	11/13/2023	2FE
96042E AF 4	WLAKE_17-1A	C	08/15/2020	SCHEDULED REDEMPTION		347,315	347,315	347,289	347,312		3		3		347,315			0	7,298	10/17/2022	1FE
01185* AA 3	ALASKA VENTURES LLC		09/30/2020	SCHEDULED REDEMPTION		66,152	66,152	66,152	66,152				0		66,152			0	2,317	06/30/2033	2PL
018522 J# 0	ALLETE INC		09/15/2020	MATURED		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,000	09/15/2020	1
07387# AA 2	BEAR SWAMP FINANCE LP		09/30/2020	SCHEDULED REDEMPTION		46,592	46,592	46,592	46,592				0		46,592			0	2,278	10/08/2025	2PL
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVABLES		09/01/2020	SCHEDULED REDEMPTION		122,413	122,413	122,413	122,413				0		122,413			0	3,687	12/01/2041	1
05577@ AM 2	BNSF RAILWAY CO 2009-E - ABS		08/26/2020	SCHEDULED REDEMPTION		17,505	17,505	17,505	17,406				0		17,505			0	1,147	02/26/2021	1FE
10240* AA 7	BOWIE ACQUISITIONS LLC		07/01/2020	SCHEDULED REDEMPTION		472,440	472,440	472,440	472,440				0		472,440			0	9,980	09/30/2038	2PL
147528 E@ 8	CASEYS GENERAL STORES INC		08/09/2020	MATURED		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	313,923	08/09/2020	2
91803* AP 3	CORIX REGULATED UTILITIES US INC		07/19/2020	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000				0		750,000			0	49,350	07/21/2036	2
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS		09/10/2020	SCHEDULED REDEMPTION		42,595	42,595	42,595	42,595				0		42,595			0	2,422	10/10/2031	2
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE CV	D	09/20/2020	SCHEDULED REDEMPTION		9,003	9,003	9,003	9,003				0		9,003			0	404	12/20/2044	2PL

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38119# AC 8	GOLDEN SPREAD ELECTRIC COOPERATIVE	..	08/10/2020.	SCHEDULED REDEMPTION		161,185	161,185	161,185	161,185				0		161,185			0	7,031	08/10/2031.	1
39813# AA 9	GRIDFLEX GENERATION LLC	..	09/30/2020.	SCHEDULED REDEMPTION		140,269	140,269	140,269	140,269				0		140,269			0	5,481	12/31/2030.	2PL
33632* TW 7	HOOK SUPERX INC GUARANTEED BY C - ABS	..	09/10/2020.	SCHEDULED REDEMPTION		200,960	200,960	200,947	201,350		(390)		(390)		200,960			0	11,106	01/10/2023.	2
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC	..	08/31/2020.	SCHEDULED REDEMPTION		169,678	169,678	169,678	169,678				0		169,678			0	5,625	05/31/2033.	2PL
44569* BH 3	HUNT OIL COMPANY	..	07/27/2020.	MATURED		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	486,000	07/27/2020.	4
94978# AT 4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS	..	09/01/2020.	SCHEDULED REDEMPTION		224,699	224,699	230,186	226,857		(2,158)		(2,158)		224,699			0	10,794	08/01/2027.	2
G5814# AB 0	MARI BOYLE LTD SERIES B	..	09/30/2020.	SCHEDULED REDEMPTION		26,322	26,322	26,322	26,322				0		26,322			0	1,102	06/30/2031.	3PL
G5814# AA 2	MARI JONE LTD SERIES A	..	09/30/2020.	SCHEDULED REDEMPTION		26,322	26,322	26,322	26,322				0		26,322			0	1,102	06/30/2031.	3PL
60053* AA 8	MILLER ENVIRONMENTAL SERVICES LLC	..	09/22/2020.	HIMCO OPERATIONAL TRANSACTION		648,929	736,234	551,254	731,415		(3,277)		(3,277)		546,711		102,218	102,218	22,032	09/30/2021.	5
60053* AB 6	MILLER ENVIRONMENTAL SERVICES LLC	..	09/22/2020.	HIMCO OPERATIONAL TRANSACTION		363,571	412,484	308,847	408,969		(39,243)		(39,243)		268,681		94,889	94,889		09/30/2021.	5
P7077@ AK 0	NASSAU AIRPORT DEVELOPMENT CO.	D	09/30/2020.	SCHEDULED REDEMPTION		50,000	50,000	50,000	50,000				0		50,000			0	2,415	06/30/2035.	3PL
64079* AB 8	NEPTUNE SNR SECURED NOTES	..	09/30/2020.	SCHEDULED REDEMPTION		71,586	71,586	78,807	75,881		(4,295)		(4,295)		71,586			0	4,446	06/30/2027.	1PL
48503T AA 5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS	..	09/10/2020.	SCHEDULED REDEMPTION		31,861	31,861	31,861	31,861				0		31,861			0	1,206	12/10/2032.	1
L8038* AA 4	SBM BALEIA AZUL SARL	D	09/15/2020.	SCHEDULED REDEMPTION		151,200	151,200	149,832	150,387		813		813		151,200			0	6,237	09/15/2027.	3
84519# AD 6	SOUTHWEST POWER POOL INC	..	09/30/2020.	SCHEDULED REDEMPTION		24,738	24,738	26,246	26,009		(1,272)		(1,272)		24,738			0	894	12/30/2042.	1
84519# AG 9	SOUTHWEST POWER POOL INC	..	09/30/2020.	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000				0		125,000			0	3,047	09/30/2024.	1
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU	..	09/15/2020.	SCHEDULED REDEMPTION		685	685	685	685				0		685			0	41	12/15/2025.	1
89307# AA 7	TRANS BAY CABLE LLC	..	09/30/2020.	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	..	07/20/2020.	CAPITAL DISTRIBUTION		553,430	553,430	553,430	553,430				0		553,430			0	18,751	04/25/2024.	1PL
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS	..	07/20/2020.	CAPITAL DISTRIBUTION		522,107	522,107	522,107	522,107				0		522,107			0	17,655	04/25/2024.	1PL
73019# AA 0	UNION PACIFIC RR 2012-A	..	09/13/2020.	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	..	09/13/2020.	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	..	09/13/2020.	SCHEDULED REDEMPTION		179,905	179,905	179,905	179,905				0		179,905			0	5,397	09/13/2027.	1
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I	..	09/15/2020.	SCHEDULED REDEMPTION		32,091	32,091	32,091	32,091				0		32,091			0	884	05/15/2035.	2
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC	..	09/30/2020.	SCHEDULED REDEMPTION		13,724	13,724	13,724	13,724				0		13,724			0	405	06/30/2030.	1PL
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS	..	09/25/2020.	SCHEDULED REDEMPTION		53,515	53,515	53,515	53,515				0		53,515			0	1,975	12/25/2036.	1
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS	..	09/10/2020.	SCHEDULED REDEMPTION		31,891	31,891	31,891	31,891				0		31,891			0	1,458	10/10/2027.	2
3899999.	Total - Bonds - Industrial and Miscellaneous					216,424,527	205,149,934	209,718,011	142,927,719	0	143,881	0	143,881	0	205,557,637	0	10,624,602	10,624,602	6,283,046	XXX	XXX
Bonds - Unaffilited Bank Loans																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO.	A	09/30/2020.	SINKING FUND TRANSACTION		612	612	612	612				0		612			0	13	11/14/2026.	3FE
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC	..	09/30/2020.	SINKING FUND TRANSACTION		3,160	3,160	3,156			0		0		3,156		4	4	46	03/15/2027.	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
BHM252 2T 9	T-MOBILE USA INC	..	09/30/2020	SINKING FUND TRANSACTION		908	908	894			1		1		895		13	13	9	04/01/2027	2FE
BHM21Y 1D 9	WELLS ENTERPRISES INC	..	09/30/2020	SINKING FUND TRANSACTION		2,402	2,402	2,396	2,396		1		1		2,397		5	5	93	03/29/2025	4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					7,082	7,082	7,058	3,009	0	2	0	2	0	7,060	0	22	22	161	XXX	XXX
8399997.	Total - Bonds - Part 4					268,041,852	244,788,642	250,726,690	181,458,344	0	(53,122)	0	(53,122)	0	246,309,324	0	20,545,427	20,545,427	8,269,497	XXX	XXX
8399999.	Total - Bonds					268,041,852	244,788,642	250,726,690	181,458,344	0	(53,122)	0	(53,122)	0	246,309,324	0	20,545,427	20,545,427	8,269,497	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
53226# 12 9	MPE POWER STRUCTURES INC - PFD A	..	09/16/2020	CAPITAL DISTRIBUTION	6,224.483	376,525	1.00	721,039	350,624				0		721,039		(344,514)	(344,514)	370,415	XXX	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					376,525	XXX	721,039	350,624	0	0	0	0	0	721,039	0	(344,514)	(344,514)	370,415	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					376,525	XXX	721,039	350,624	0	0	0	0	0	721,039	0	(344,514)	(344,514)	370,415	XXX	XXX
8999999.	Total - Preferred Stocks					376,525	XXX	721,039	350,624	0	0	0	0	0	721,039	0	(344,514)	(344,514)	370,415	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
BHM1E1 S7 3	MPE POWER STRUCTURES INC	..	09/16/2020	CAPITAL DISTRIBUTION	149,850.000	149,850	XXX	149,850	149,850				0		149,850			0	4,307,575	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					149,850	XXX	149,850	149,850	0	0	0	0	0	149,850	0	0	0	4,307,575	XXX	XXX
9799997.	Total - Common Stocks - Part 4					149,850	XXX	149,850	149,850	0	0	0	0	0	149,850	0	0	0	4,307,575	XXX	XXX
9799999.	Total - Common Stocks					149,850	XXX	149,850	149,850	0	0	0	0	0	149,850	0	0	0	4,307,575	XXX	XXX
9899999.	Total - Preferred and Common Stocks					526,375	XXX	870,889	500,474	0	0	0	0	0	870,889	0	(344,514)	(344,514)	4,677,990	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					268,568,227	XXX	251,597,579	181,958,818	0	(53,122)	0	(53,122)	0	247,180,213	0	20,200,913	20,200,913	12,947,487	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	725,000			2,473,200		2,473,200	1,164,330						3
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	439,000			1,583,620		1,583,620	779,720						3
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	285,000			976,305		976,305	461,035						3
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	1,499,000			5,441,920		5,441,920	2,640,040						3
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	428,000			1,657,800		1,657,800	846,560						3
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/05/2019	03/19/2021		1,000,000,000	0.50	600,000			103,000		103,000	(17,000)						100/100
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2019	03/19/2021		1,000,000,000	0.50	630,000			110,000		110,000	(30,000)						100/100
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/19/2021		1,000,000,000	0.50	640,000			148,000		148,000	(12,000)						3
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/11/2019	06/18/2021		1,000,000,000	0.50	787,000			229,000		229,000	21,000						3
NDX IDX CALL @ 11000 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023		17,355,456	11,000.00		630,800		2,879,793		2,879,793	2,248,993						3
NDX IDX CALL @ 11280 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022		20,506,841	11,280.00		663,891		2,482,530		2,482,530	1,818,638						3
MXEA IDX CALL @ 2040 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020	06/30/2022		13,506,737	2,040.00		222,550		394,518		394,518	171,968						3
S&P IDX CALL @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023		67,260,000	3,875.00				2,164,921	^	2,164,921	2,164,921						3
MXEA IDX CALL @ 2050 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/05/2020	06/30/2021		15,584,696	2,050.00				(144,902)	^	(144,902)	(144,902)						3
S&P IDX CALL @ 4160 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025		48,427,200	4,160.00		2,160,000		3,212,652		3,212,652	1,052,652						3
NDX IDX CALL @ 11200 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021		23,749,571	11,200.00				1,117,963	^	1,117,963	1,117,963						3
S&P IDX CALL @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022		80,712,000	3,800.00				754,504	^	754,504	754,504						3
MXEA IDX CALL @ 2250 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/11/2020	06/30/2023		11,502,990	2,250.00		211,358		217,923		217,923	6,565						3
S&P IDX CALL @ 3500 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021		91,473,600	3,500.00				704,695	^	704,695	704,695						3
NDX IDX CALL @ 12500 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		15,071,843	12,500.00		896,980		1,883,006		1,883,006	986,026						3
S&P IDX CALL @ 3900 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		57,305,520	3,900.00		2,840,738		4,087,376		4,087,376	1,246,637						3
NDX IDX CALL @ 12750 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		12,788,231	12,750.00		1,043,840		1,676,970		1,676,970	633,130						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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NDX IDX CALL @ 12500 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		9,134,450	12,500.00		1,050,168		1,576,469		1,576,469	526,301						3
S&P IDX CALL @ 4000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		35,647,800	4,000.00		3,226,852		3,932,105		3,932,105	705,253						3
NDX IDX CALL @ 12500 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		10,961,340	12,500.00		1,161,600		1,699,942		1,699,942	538,342						3
S&P IDX CALL @ 4000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		41,701,200	4,000.00		3,111,656		3,985,552		3,985,552	873,896						3
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										6,033,000	17,220,433	0	45,348,862	XXX	45,348,862	21,259,269	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		120,059,100	2,800.00				(2,906,525)	^	(2,906,525)	2,035,153						3
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		120,059,100	2,800.00				(3,008,634)	^	(3,008,634)	2,027,554						3
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		90,461,520	1,670.00				7,512,670	^	7,512,670	7,539,188						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		96,662,224	1,920.00				5,452,510	^	5,452,510	6,497,347						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		118,041,300	2,850.00				(2,275,367)	^	(2,275,367)	1,897,718						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		118,041,300	2,850.00				(1,976,900)	^	(1,976,900)	1,928,815						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		116,023,500	2,900.00				(1,137,535)	^	(1,137,535)	2,026,552						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2018	12/18/2020		155,846,964	1,600.00				(7,155,283)	^	(7,155,283)	(82,871)						3
MXEA IDX PUT @ 1600 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2018	12/18/2020		77,923,482	1,600.00				(3,605,101)	^	(3,605,101)	(41,834)						3
MXEA IDX PUT @ 1675 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2018	12/18/2020		75,140,501	1,675.00				(2,851,078)	^	(2,851,078)	62,637						3
S&P IDX PUT @ 2525 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/07/2018	12/18/2020		120,059,100	2,525.00				(4,848,747)	^	(4,848,747)	(987,883)						3
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		122,749,500	2,750.00				(2,130,701)	^	(2,130,701)	2,093,448						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		101,015,364	1,350.00				(4,048,877)	^	(4,048,877)	378,303						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		99,507,672	1,370.00				(2,119,379)	^	(2,119,379)	2,009,499						3
S&P IDX PUT @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/17/2020	12/18/2020		109,297,500	3,360.00		5,590,000		5,376,340		5,376,340	(213,660)						3
0169999999. Total-Purchased Options-Hedging Other-Put Options										0	5,590,000	0	(19,722,606)	XXX	(19,722,606)	27,169,966	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										6,033,000	22,810,433	0	25,626,256	XXX	25,626,256	48,429,235	0	0	0	0	XXX	XXX
Purchased Options - Other - Call Options and Warrants																						
HIBERNATION HOLDING CO.					06/30/2014			44,016					0		0							

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
TURBO CAYMAN - WTS #1					06/30/2009			123		0												
MES PARTNERS INC - WTS					09/22/2020			279,423					0		0	0						
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000			16														
0369999999. Total-Purchased Options-Other-Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										6,033,000	17,220,433	0	45,348,862	XXX	45,348,862	21,259,269	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										0	5,590,000	0	(19,722,606)	XXX	(19,722,606)	27,169,966	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										6,033,000	22,810,433	0	25,626,257	XXX	25,626,257	48,429,235	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
NDX IDX CALL @ 4400 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023		17,355,456	4,400.00		(6,574,000)		(10,484,649)		(10,484,649)	(3,910,649)						3
NDX IDX CALL @ 4700 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022		20,506,841	4,700.00		(8,399,263)		(11,911,097)		(11,911,097)	(3,511,833)						3
MXEA IDX CALL @ 850 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020	06/30/2022		13,506,737	850.00		(5,964,286)		(6,940,917)		(6,940,917)	(976,632)						3
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023		67,260,000	1,550.00				(5,244,652)	^	(5,244,652)	(5,244,652)						3
MXEA IDX CALL @ 925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/05/2020	06/30/2021		15,584,696	925.00				(102,188)	^	(102,188)	(102,188)						3
S&P IDX CALL @ 1600 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025		48,427,200	1,600.00		(22,057,920)		(24,181,505)		(24,181,505)	(2,123,585)						3
NDX IDX CALL @ 4925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021		23,749,571	4,925.00				(3,144,282)	^	(3,144,282)	(3,144,282)						3
S&P IDX CALL @ 1600 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022		80,712,000	1,600.00				(3,540,854)	^	(3,540,854)	(3,540,854)						3
MXEA IDX CALL @ 925 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/11/2020	06/30/2023		11,502,990	925.00		(4,650,000)		(5,239,169)		(5,239,169)	(589,169)						3
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021		91,473,600	1,550.00				(6,988,788)	^	(6,988,788)	(6,988,788)						3
NDX IDX CALL @ 4800 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		15,071,843	4,800.00		(6,589,216)		(8,607,951)		(8,607,951)	(2,018,735)						3
S&P IDX CALL @ 1550 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024		57,305,520	1,550.00		(25,248,338)		(29,519,438)		(29,519,438)	(4,271,100)						3
NDX IDX CALL @ 5000 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		12,788,231	5,000.00		(5,742,240)		(7,120,174)		(7,120,174)	(1,377,934)						3
NDX IDX CALL @ 5000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		9,134,450	5,000.00		(4,194,384)		(5,106,287)		(5,106,287)	(911,903)						3
NDX IDX CALL @ 5000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		10,961,340	5,000.00		(5,088,000)		(6,113,218)		(6,113,218)	(1,025,218)						3
S&P IDX CALL @ 1550 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		41,701,200	1,550.00		(18,974,604)		(21,241,555)		(21,241,555)	(2,266,951)						3

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX CALL @ 1550 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		35,647,800	1,550.00		(16,179,416)		(18,089,567)		(18,089,567)	(1,910,151)						3
S&P IDX CALL @ 3360 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	09/17/2020	12/18/2020		109,297,500	3,360.00		(5,590,000)		(5,165,907)		(5,165,907)	424,093						3
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants											0	(135,251,667)	0	(178,742,199)	XXX	(178,742,199)	(43,490,532)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(184,010)		(184,010)	177,360						3
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(118,135)		(118,135)	96,340						3
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(17,680)		(17,680)	62,255						3
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(126,840)		(126,840)	313,760						3
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(52,525)		(52,525)	93,205						3
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	07/12/2018	06/20/2025		120,059,100	1,400.00				489,396	^	489,396	(804,227)						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		120,059,100	1,400.00				595,842	^	595,842	(796,305)						3
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA	1IE8VN30JCEQV1H4R804	08/02/2018	06/20/2025		90,461,520	835.00				(1,594,662)	^	(1,594,662)	(1,836,314)						3
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		96,662,224	960.00				(970,883)	^	(970,883)	(2,064,571)						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		118,041,300	1,425.00				757,294	^	757,294	(683,947)						3
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		118,041,300	1,425.00				508,782	^	508,782	(709,840)						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		116,023,500	1,450.00				497,164	^	497,164	(719,162)						3
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		122,749,500	1,375.00				346,065	^	346,065	(805,421)						3
RTY IDX PUT @ 1370 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	01/21/2020	03/19/2021		99,507,672	1,370.00		(2,161,500)		(4,921,763)		(4,921,763)	(2,760,263)						3
MXEA IDX PUT @ 1600 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	01/21/2020	12/18/2020		233,770,446	1,600.00		(1,634,661)		(2,347,389)		(2,347,389)	(712,728)						3
S&P IDX PUT @ 2525 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	12/18/2020		120,059,100	2,525.00		(1,026,732)		(583,495)		(583,495)	443,237						3
MXEA IDX PUT @ 1675 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	01/21/2020	12/18/2020		75,140,501	1,675.00		(758,488)		(1,146,321)		(1,146,321)	(387,833)						3
RTY IDX PUT @ 1350 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	12/18/2020		101,015,364	1,350.00		(1,602,640)		(2,580,965)		(2,580,965)	(978,325)						3
0659999999. Total-Written Options-Hedging Other-Put Options											(3,110,100)	(7,184,021)	0	(11,450,126)	XXX	(11,450,126)	(12,072,780)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other											(3,110,100)	(142,435,688)	0	(190,192,325)	XXX	(190,192,325)	(55,563,312)	0	0	0	0	XXX	XXX

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(135,251,667)	0	(178,742,199)	XXX	(178,742,199)	(43,490,532)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										(3,110,100)	(7,184,021)	0	(11,450,126)	XXX	(11,450,126)	(12,072,780)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										(3,110,100)	(142,435,688)	0	(190,192,325)	XXX	(190,192,325)	(55,563,312)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			1,263,369			3,972,359					897,771		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			1,382,004			4,156,298					902,906		100/100
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			3,543,961			10,381,292					2,302,447		99/100
SWP: 2.12%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.12%(3ML)			1,825,734			5,556,504					1,207,284		99/100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	8,015,067	0	XXX	24,066,452	0	0	0	0	5,310,408	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			103,616	370,000		452,420		(501,500)			115,651		100/100
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			136,289	950,400		1,435,003		(601,800)			146,760		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%)			321,680	6,401,535		7,934,452		392,985			261,268		100/100
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2006	08/01/2021		93,693,784	EUR 10YLIBR(USD 5.84%)				(5,745,034)	@	(10,076,966)	(1)	3,761,250			428,237		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%)			50,948	(157,950)		(8,395)		(150,450)			33,966		100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H@2 - AMETEK INC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			45,130	(216,900)		(74,625)		(150,450)			40,748		100/100
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B9550@AA9 - UMICORE SA	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	USD 4.00%(EUR 1.84%)			81,002	(531,678)		(228,921)		(250,750)			71,476		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	738,664	1,070,373	XXX	(567,032)	(1)	2,499,286	0	0	1,098,105	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	8,753,732	1,070,373	XXX	23,499,420	(1)	2,499,286	0	0	6,408,513	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/19/2006	05/23/2026		115,000,000	3ML(5.68%)			(3,938,897)	(34,200,378)		(34,200,378)	(6,901,271)				1,366,345		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		64,750,000	3ML(5.64%)			(2,284,364)	(2,389,538)		(2,389,538)	1,199,358				267,401		1
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021		27,750,000	3ML(5.64%)			(979,013)	(1,024,088)		(1,024,088)	514,011				114,600		1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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%)			(991,041)	(1,041,970)		(1,041,970)	524,138				116,096		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021		93,000,000	3ML(5.63%)			(3,298,586)	(3,557,295)		(3,557,295)	1,682,877				391,703		1
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69	06/14/2006	06/16/2021		46,500,000	3ML(5.63%)			(1,649,293)	(1,778,647)		(1,778,647)	841,438				195,851		1
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040		5,100,000	3ML(4.12%)			(115,283)	(2,913,856)		(2,913,856)	(1,106,205)				113,852		1
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040		15,600,000	3ML(3.58%)			(289,423)	(7,340,632)		(7,340,632)	(3,267,986)				348,253		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%)			(48,963)	(38,488)		(38,488)	(10,172)				17,486		1
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021		6,000,000	2.06%(3ML)			43,226	35,939		35,939	15,808				17,486		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%)			(84,837)	(2,186,449)		(2,186,449)	(1,292,244)				142,873		1
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026		115,000,000	2.51%(3ML)			1,202,185	13,642,434		13,642,434	8,529,595				1,366,345		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)			832,924	1,229,660		1,229,660	712,739				391,703		1
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021		64,750,000	2.16%(3ML)			597,303	852,597		852,597	436,376				267,401		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)			194,214	5,016,241		5,016,241	3,126,428				348,253		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		5,100,000	2.44%(3ML)			50,918	1,326,816		1,326,816	998,693				113,852		1
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		6,400,000	2.44%(3ML)			63,897	1,665,024		1,665,024	1,253,262				142,873		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		15,000,000	3ML(2.81%)			(178,054)	(1,345,249)		(1,345,249)	(657,837)				140,942		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		30,000,000	3ML(2.81%)			(356,108)	(2,690,498)		(2,690,498)	(1,315,675)				281,885		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		9,000,000	2.57%(3ML)			92,063	730,751		730,751	406,412				84,565		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		15,000,000	2.60%(3ML)			156,680	1,232,948		1,232,948	674,725				140,942		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		14,000,000	2.60%(3ML)			146,234	1,150,751		1,150,751	629,744				131,546		1
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024		7,000,000	2.66%(3ML)			74,898	589,452		589,452	313,623				65,773		1
SWP: 2.01%(3ML) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/06/2021		27,750,000	2.01%(3ML)			224,872	337,287		337,287	219,278				114,600		1
SWP: 2.00%(3ML) 06/08/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021		28,000,000	2.00%(3ML)			222,966	339,833		339,833	224,013				116,096		1
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/16/2021		46,500,000	2.01%(3ML)			386,818	586,873		586,873	385,298				195,851		1
SWP: 2.57%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.57%(3ML)			745,787	26,341,854		26,341,854	18,596,316				1,949,447		2
SWP: 2.51%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067		250,000,000	2.51%(3ML)				79,675,603		79,675,603	59,811,598				8,573,564		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		52,000,000	2.56%(3ML)			515,324	18,206,806		18,206,806	12,887,476				1,351,616		2
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		70,000,000	2.56%(3ML)			690,818	24,415,578		24,415,578	17,338,700				1,819,484		2
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		140,000,000	2.57%(3ML)			1,455,441	23,060,381		23,060,381	14,640,984				2,049,531		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			248,839	4,677,506		4,677,506	4,677,506				2,149,597		3
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			250,449	4,703,535		4,703,535	4,703,535				2,149,597		3
SWP: 1.02%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.02%(3ML)			200,064	4,274,253		4,274,253	4,274,253				2,149,909		3
SWP: 1.01%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.01%(3ML)			198,062	4,241,709		4,241,709	4,241,709				2,149,909		3
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			157,543	1,196,430		1,196,430	1,196,430				2,151,470		3
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			156,761	1,183,391		1,183,391	1,183,391				2,151,470		3
SWP: 0.64%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.64%(3ML)			88,204	(668,430)		(668,430)	(668,430)				2,151,782		3
SWP: 0.63%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030		140,000,000	0.63%(3ML)			86,649	(694,511)		(694,511)	(694,511)				2,151,782		3
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(5,130,725)	158,843,626	XXX	158,843,626	150,325,384	0	0	0	39,943,730	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)		(218,515)	(205,910)		(205,910)	10,344		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		(129,389)	(193,183)		(193,183)	116,814		(10,757)			2	95/100
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/21/2016	12/20/2021		17,000,000	CREDIT EVENT(1.00%)	75,221		(129,389)	(193,183)		(193,183)	116,814		(10,757)			2	95/100
1129999999. Total-Swaps-Hedging Other-Credit Default										(1,192,994)	0	(477,293)	(592,277)	XXX	(592,277)	243,972	0	168,694	0	0	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057		892,156,436	GMWB (0.25%)			(1,861,614)	20,905,349		20,905,349	10,113,328				27,050,370		3
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057		892,156,436	GMWB (0.52%)			(3,852,564)	11,828,763		11,828,763	11,286,775				27,050,370		3
1159999999. Total-Swaps-Hedging Other-Other										0	0	(5,714,178)	32,734,112	XXX	32,734,112	21,400,103	0	0	0	54,100,739	XXX	XXX
1169999999. Total-Swaps-Hedging Other										(1,192,994)	0	(11,322,196)	190,985,460	XXX	190,985,460	171,969,459	0	168,694	0	94,044,469	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 3.19%(3ML) 09/25/48	91278*AY0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	09/21/2018	09/25/2048		85,000,000	3.19%(3ML)			1,312,618			43,814,326					2,249,109		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			456,982			6,426,147					737,336		
SWP: 2.14%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.14%(3ML)			458,107			6,439,043					737,336		
SWP: 1.13%(3ML) 06/08/50	91283#HD8 - BOND WITH INTEREST RATE SWAP		A	CME LCZ7XYGSLJUHFXXNXD88	06/04/2020	06/08/2050		110,000,000	1.13%(3ML)			283,100			(81,728)					2,997,719		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	2,510,807	0	XXX	56,597,788	0	0	0	0	6,721,500	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	2,510,807	0	XXX	56,597,788	0	0	0	0	6,721,500	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	5,395,149	158,843,626	XXX	239,507,866	150,325,384	0	0	0	51,975,638	XXX	XXX
1369999999. Total-Swaps-Credit Default										(1,192,994)	0	(477,293)	(592,277)	XXX	(592,277)	243,972	0	168,694	0	0	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	738,664	1,070,373	XXX	(567,032)	(1)	2,499,286	0	0	1,098,105	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(5,714,178)	32,734,112	XXX	32,734,112	21,400,103	0	0	0	54,100,739	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1409999999. Total-Swaps										(1,192,994)	0	(57,658)	192,055,833	XXX	271,082,669	171,969,458	2,499,286	168,694	0	107,174,482	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	8,753,732	1,070,373	XXX	23,499,420	(1)	2,499,286	0	0	6,408,513	XXX	XXX
1709999999. Total-Hedging Other										1,729,906	(119,625,255)	(11,322,196)	26,419,391	XXX	26,419,391	164,835,382	0	168,694	0	94,044,469	XXX	XXX
1719999999. Total-Replication										0	0	2,510,807	0	XXX	56,597,788	0	0	0	0	6,721,500	XXX	XXX
1739999999. Total-Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL										1,729,906	(119,625,255)	(57,658)	27,489,765	XXX	106,516,600	164,835,381	2,499,286	168,694	0	107,174,482	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
MFSZ0.....	33	1,650	MSCI EAFE INDEX DEC 20.......	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88....	09/16/2020.	.......1,918.8000	.......1,853.2000	17,325	....	....	....	....	108,240	108,240	261,360	1	50
NQZ0.......	250	5,000	NASDAQ 100 E-MINI DEC 20....	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88....	09/16/2020.	.....11,450.2936	.....11,407.2500	.....(347,500)	....	....	....	....	215,218	215,218	4,000,000	1	20
RTYZ0.....	625	31,250	RUSSELL 2000 EMINI CME DEC 20	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD88....	09/16/2020.	.......3,040.4693	.......3,008.8000	81,250	....	....	....	....	989,664	989,664	3,625,000	1	50
16029999999. Total-Short Futures-Hedging Other												.....(248,925)	0	0	0	0	1,313,123	1,313,123	7,886,360	XXX	XXX
1649999999. Total-Short Futures												.....(248,925)	0	0	0	0	1,313,123	1,313,123	7,886,360	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												.....(248,925)	0	0	0	0	1,313,123	1,313,123	7,886,360	XXX	XXX
1759999999. TOTAL												.....(248,925)	0	0	0	0	1,313,123	1,313,123	7,886,360	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	..16,188,832	..(8,068,432)	8,120,400
Total Net Cash Deposits	..16,188,832	..(8,068,432)	8,120,400

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	8,120,400		8,120,400		(248,925)		7,886,360	7,886,360
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	668,024	16,634,274	(16,064,777)	0	20,606,632	(20,396,710)	0	2,949,078	2,850,551
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y		18,097,823	(88,692,586)	0	18,097,823	(88,692,586)	0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		515,939	(5,597,325)	0	515,939	(5,152,293)	0	129,710	0
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y		15,559,077	(58,028,652)	0	15,559,077	(58,028,652)	0		0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y			(34,200,378)	0		(34,200,378)	0	1,366,345	0
GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02	Y	Y			(193,183)	0		(193,183)	0		0
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		1,763,240	(16,685,731)	0	1,763,240	(16,685,731)	0		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	6,089,403	14,328,806	(9,667,094)	0	14,813,409	(9,667,094)	0	146,760	0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	24,760,000	63,125,766	(46,096,835)	0	64,741,103	(45,947,280)	0	55,270,150	47,539,081
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(5,335,942)	0		(5,335,942)	0	587,554	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(1,041,970)	0		(1,041,970)	0	116,096	0
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Y	Y	89,000		(38,488)	0		(38,487)	0	17,486	0
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Y	Y	1,670,000	1,229,660		0	1,229,660		0	391,703	0
0299999999. Total NAIC 1 Designation				33,276,427	131,254,585	(281,642,961)	0	137,326,883	(285,380,306)	0	60,974,882	50,389,632
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	270,639,350	196,944,942	(19,066,801)	0	273,636,824	(19,066,801)	0	46,199,600	0
0999999999. Gross Totals				303,915,777	336,319,927	(300,709,762)	8,120,400	410,963,707	(304,696,032)	0	115,060,842	58,275,992
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					336,319,927	(300,709,762)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912810 RD 2	TREASURY BOND	58,786,134	39,129,000	38,285,652	11/15/2043.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912810 SD 1	TREASURY BOND	430,169	314,000	314,545	08/15/2048.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912810 SE 9	TREASURY BOND	182,466	124,000	132,243	11/15/2048.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912810 SF 6	TREASURY BOND	5,823,072	4,237,000	4,262,617	02/15/2049.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912810 SL 3	TREASURY BOND	769,807	677,000	779,006	02/15/2050.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912828 4D 9	TREASURY NOTE	635,385	600,000	597,970	03/31/2023.	
BANK OF AMERICA, NA.	B4TYDEB6GKMZO031MB27	Treasury	912828 V9 8	TREASURY NOTE	510,498	456,000	452,821	02/15/2027.	
BARCLAYS CAPITAL INC.	AC28XWWI3WIBK2824319	Cash		Cash	8,120,400	8,120,400	8,120,400		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 SE 9	TREASURY BOND	561,818	381,800	407,181	11/15/2048.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 SF 6	TREASURY BOND	4,224,717	3,074,000	3,095,063	02/15/2049.	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912828 V7 2	TREASURY NOTE				01/31/2022.	
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	144,227,271	96,000,000	93,895,245	11/15/2043.	I
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 SE 9	TREASURY BOND	41,201,943	28,000,000	29,566,524	11/15/2048.	I
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		Cash	1,550,000	1,550,000	1,550,000		
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Treasury	912828 5T 3	TREASURY NOTE	6,342,805	5,625,000	5,617,846	12/31/2025.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DV 3R 4	FHLMC 30YR UMBS SUPER	748,100	1,193,000	720,551	07/01/2049.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV RG 0	FHLMC GOLD 30YR	664,042	1,224,000	639,350	12/01/2047.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	1,913,267	2,544,000	1,802,146	08/01/2048.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B HE 9	FHLMC GOLD 30YR GIANT	1,117,756	2,391,000	1,079,578	08/01/2047.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1	FNMA 30YR	6,256,301	14,810,085	5,745,608	11/01/2043.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER NP 1	FNMA 30YR	5,191,089	7,651,500	4,918,376	10/01/2046.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	2,088,342	4,948,000	1,917,662	12/01/2043.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	647,471	985,000	615,693	07/01/2047.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8 LL 5	FNMA 30YR	8,741,990	13,010,000	8,372,723	09/01/2046.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9 EJ 6	FNMA 30YR	2,333,184	2,820,000	2,164,143	11/01/2047.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L VC 3	FNMA 30YR	10,623,642	12,071,000	9,898,997	01/01/2047.	
GOLDMAN SACHS BK USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 SA 7	TREASURY BOND	769,068	563,000	550,351	02/15/2048.	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Cash		Cash	590,000	590,000	590,000		
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	TREASURY BOND	10,814,041	7,198,000	7,042,866	11/15/2043.	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 SE 9	TREASURY BOND	751,935	511,000	544,970	11/15/2048.	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Treasury	912810 SF 6	TREASURY BOND	3,280,546	2,387,000	2,401,432	02/15/2049.	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 RD 2	TREASURY BOND	4,256,207	2,833,000	2,771,910	11/15/2043.	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 SE 9	TREASURY BOND	2,042,439	1,388,000	1,479,639	11/15/2048.	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Treasury	912810 SL 3	TREASURY BOND	1,699,943	1,495,000	1,722,774	02/15/2050.	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	910,435	606,000	593,021	11/15/2043.	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 SE 9	TREASURY BOND	748,992	509,000	537,477	11/15/2048.	
0199999999. Totals					339,555,275	270,015,785	243,186,380	XXX	XXX
Collateral Pledged to Reporting Entity									
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912796 XE 4	TREASURY BILL	604,750	605,000	XXX	02/25/2021.	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 SE 9	TREASURY BOND	63,274	43,000	XXX	11/15/2048.	
CME	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	270,639,350	270,639,350	XXX		V
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Cash		Cash	1,440,000	1,440,000	XXX		
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Treasury	912828 4N 7	TREASURY NOTE	4,649,403	3,914,000	XXX	05/15/2028.	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Cash		Cash	24,760,000	24,760,000	XXX		
MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	Cash		Cash	89,000	89,000	XXX		
ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074	Cash		Cash	1,670,000	1,670,000	XXX		
0299999999. Totals					303,915,777	303,160,350	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America	New York, NY					1,588,106	1,526,138	1,500,198	XXX
Bank of America	New York, NY					1,135,528	1,001,652	1,824,907	XXX
JP Morgan Chase Bank N.A.	New York, NY					315,284	376,555	393,682	XXX
JP Morgan Chase Bank N.A.	New York, NY						391,311	254,760	XXX
JP Morgan Chase Bank N.A.	New York, NY						360,801	1,908,960	XXX
JP Morgan Chase Bank N.A.	New York, NY						330,936	335,478	XXX
0199998. Deposits in.....45 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			678,983	479,983	586,872	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	3,717,901	4,467,376	6,804,857	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,717,901	4,467,376	6,804,857	XXX
0599999. Total Cash		XXX	XXX	0	0	3,717,901	4,467,376	6,804,857	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		09/03/2020		10/15/2020	49,998,234		3,484
	TREASURY BILL		09/15/2020		12/10/2020	24,995,152		1,124
	TREASURY BILL		09/22/2020		11/17/2020	99,988,938		1,924
0199999. U.S. Government Bonds - Issuer Obligations						174,982,323	0	6,532
0599999. Total - U.S. Government Bonds						174,982,323	0	6,532
All Other Government Bonds - Issuer Obligations								
	BRITISH COLUMBIA (PROVINCE OF)		09/21/2020		11/17/2020	12,298,240		383
0699999. All Other Government Bonds - Issuer Obligations						12,298,240	0	383
1099999. Total - All Other Government Bonds						12,298,240	0	383
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AMERICAN HONDA FINANCE CORPORATION		08/26/2020		11/18/2020	7,997,013		2,240
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,997,013	0	2,240
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,997,013	0	2,240
Total Bonds								
7699999. Subtotals - Issuer Obligations						195,277,577	0	9,154
8399999. Subtotals - Bonds						195,277,577	0	9,154
Exempt Money Market Mutual Funds as Identified by the SVO								
4812A0 37 5	JPMORGAN 100% US TRS SEC CL CAP		08/31/2020			10,023,671		12,373
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP		08/31/2020			198,764,672		51,007
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						208,788,343	0	63,380
All Other Money Market Mutual Funds								
4812C0 67 0	JPM US GOVT MM - CP		09/25/2020			49,417,732		352,594
8699999. Total - All Other Money Market Mutual Funds						49,417,732	0	352,594
8899999. Total - Cash Equivalents						453,483,652	0	425,128