71153202020100103

QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code.....4926, 4926 (Current Period) (Prior Period) | NAIC Company Code..... 71153 | Employer's ID Number..... 39-1052598

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

Licensed as Business Type: Life, Accident & Health

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

Statutory Home Office	1 Griffin Road N .. Windsor .. CT .. US .. 06095-1512 *(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

Peter Francis Sannizzaro | Matthew James Poznar | Robert Raymond Siracusa

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	4,571,869,634		4,571,869,634	4,549,159,315
2. Stocks:				
2.1 Preferred stocks	6,639,285		6,639,285	2,272,049
2.2 Common stocks	18,553,798	2,658,451	15,895,347	17,992,949
3. Mortgage loans on real estate:				
3.1 First liens	793,059,102		793,059,102	843,320,642
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....31,038,327), cash equivalents ($.....284,040,625) and short-term investments ($.....2,651,082)	317,730,034		317,730,034	409,620,396
6. Contract loans (including $..........0 premium notes)	95,938,990		95,938,990	99,925,503
7. Derivatives	259,892,677		259,892,677	161,703,961
8. Other invested assets	502,882,953		502,882,953	523,096,364
9. Receivables for securities	17,862,414		17,862,414	8,356,191
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	66,965,503	0	66,965,503	34,309,257
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,651,394,390	2,658,451	6,648,735,939	6,649,756,627
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	58,253,693		58,253,693	132,100,186
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	79,848		79,848	67,880
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)			0	22,912
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,767,696		28,767,696	31,404,014
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	18,846,898		18,846,898	24,354,735
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	71,692,208		71,692,208	32,580,526
18.2 Net deferred tax asset	151,487,967	56,825,643	94,662,324	127,732,739
19. Guaranty funds receivable or on deposit	(20,278)		(20,278)	(20,278)
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	176
24. Health care ($..........0) and other amounts receivable	49,133		49,133	6,741
25. Aggregate write-ins for other than invested assets	46,273,901	13,705,732	32,568,169	35,856,090
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,026,825,456	73,189,826	6,953,635,630	7,033,862,348
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	26,054,563,558		26,054,563,558	27,243,815,730
28. Total (Lines 26 and 27)	33,081,389,014	73,189,826	33,008,199,188	34,277,678,078

DETAILS OF WRITE-INS

	1	2	3	4
1101. Collateral on derivatives	66,965,503		66,965,503	34,309,257
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)	66,965,503	0	66,965,503	34,309,257
2501. Disbursements and items not allocated	46,273,901	13,705,732	32,568,169	35,856,090
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	46,273,901	13,705,732	32,568,169	35,856,090

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....4,921,928,842 less $..........0 included in Line 6.3 (including $.....827,251,651 Modco Reserve)	4,921,928,842	4,956,870,450
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	15,812,948	15,968,053
3. Liability for deposit-type contracts (including $.....1,199,289 Modco Reserve)	202,557,228	216,142,238
4. Contract claims:		
4.1 Life	18,920,204	23,426,281
4.2 Accident and health	287,281	284,276
5. Policyholders' dividends/refunds to members $..........0 and coupons $.....2,892 due and unpaid	2,892	3,460
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)	596,246	606,929
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	163,785	209,339
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	24,777	22,592
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....12,224,815 ceded	12,224,815	8,346,847
9.4 Interest Maintenance Reserve	103,472,695	86,725,788
10. Commissions to agents due or accrued - life and annuity contracts $.....19,518,674, accident and health $..........0 and deposit-type contract funds $..........0	19,518,674	20,777,177
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	13,301,933	19,562,351
13. Transfers to Separate Accounts due or accrued (net) (including $.....(36,815,560) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(45,861,972)	(49,902,368)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,204,746	952,003
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	3,491,725	3,511,974
17. Amounts withheld or retained by reporting entity as agent or trustee	9,902,586	10,274,712
18. Amounts held for agents' account, including $.....(15,397) agents' credit balances	33,736	34,683
19. Remittances and items not allocated	12,341,759	10,936,079
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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	130,281,760	128,507,852
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	5,725,503	131,359,329
24.05 Drafts outstanding	45,066,368	68,503,170
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	411,133,828	179,755,105
24.09 Payable for securities	21,094,702	10,956,851
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	324,664,084	210,742,843
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,227,891,145	6,054,578,014
27. From Separate Accounts statement	26,054,563,558	27,243,815,730
28. Total liabilities (Lines 26 and 27)	32,282,454,703	33,298,393,744
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds	205,571,514	223,338,361
32. Surplus notes		
33. Gross paid in and contributed surplus	85,431,561	85,431,561
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	432,241,410	668,014,412
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)	723,244,485	976,784,334
38. Totals of Lines 29, 30 and 37	725,744,485	979,284,334
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	33,008,199,188	34,277,678,078

DETAILS OF WRITE-INS

2501. Collateral on derivatives	163,086,044	170,792,087
2502. Payable for repurchase agreements	113,833,125	
2503. Miscellaneous liabilities	26,447,720	20,499,375
2598. Summary of remaining write-ins for Line 25 from overflow page	21,297,195	19,451,381
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	324,664,084	210,742,843
3101. Gain on inforce reinsurance	205,571,514	223,338,361
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)	205,571,514	223,338,361
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	100,947,505	89,882,281	120,006,752
2. Considerations for supplementary contracts with life contingencies	342,162		124,308
3. Net investment income	195,652,874	230,408,691	315,441,264
4. Amortization of Interest Maintenance Reserve (IMR)	6,350,790	2,258,203	4,762,176
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	29,939,160	34,401,643	45,974,076
7. Reserve adjustments on reinsurance ceded	(339,969,996)	(360,753,149)	(481,495,984)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	375,133,799	393,823,887	533,685,441
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	46,364,362	50,959,701	56,376,730
9. Totals (Lines 1 to 8.3)	414,760,656	440,981,257	594,874,763
10. Death benefits	(4,880,417)	(4,022,978)	(8,721,820)
11. Matured endowments (excluding guaranteed annual pure endowments)	8,377		
12. Annuity benefits	224,220,496	217,226,723	295,458,924
13. Disability benefits and benefits under accident and health contracts	309,036	379,803	484,036
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,843,052,295	2,360,682,738	3,097,282,584
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,543,748	14,969,290	38,382,070
18. Payments on supplementary contracts with life contingencies	1,048,954	1,127,127	1,494,337
19. Increase in aggregate reserves for life and accident and health contracts	(35,096,713)	(158,308,934)	(203,593,511)
20. Totals (Lines 10 to 19)	2,035,205,776	2,432,053,769	3,220,786,620
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	94,415,648	102,533,841	138,534,682
22. Commissions and expense allowances on reinsurance assumed	4,379,234	6,764,693	8,198,813
23. General insurance expenses and fraternal expenses	53,367,050	68,115,002	87,088,671
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,668,143	1,260,045	2,348,933
25. Increase in loading on deferred and uncollected premiums	50,256	(34,757)	(61,136)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,882,757,123)	(2,356,389,875)	(3,102,888,025)
27. Aggregate write-ins for deductions	(85,078,642)	(109,641,599)	(140,752,142)
28. Totals (Lines 20 to 27)	223,250,342	144,661,119	213,256,416
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	191,510,314	296,320,138	381,618,347
30. Dividends to policyholders and refunds to members	19,631	185,806	208,009
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	191,490,683	296,134,332	381,410,338
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(45,162,205)	(25,418,546)	(27,159,346)
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)	236,652,888	321,552,878	408,569,684
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(69,802) (excluding taxes of $.....6,120,325 transferred to the IMR)	(55,785,321)	27,159,523	(12,360,382)
35. Net income (Line 33 plus Line 34)	180,867,567	348,712,401	396,209,302

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	979,284,334	1,160,838,596	1,160,838,596
37. Net income (Line 35)	180,867,567	348,712,401	396,209,302
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....8,735,683	8,355,315	(177,422,142)	(301,668,972)
39. Change in net unrealized foreign exchange capital gain (loss)	746,772	(2,972,701)	(1,967,237)
40. Change in net deferred income tax	(20,888,075)	(31,521,805)	(28,199,411)
41. Change in nonadmitted assets	(3,080,674)	14,950,877	15,943,893
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			56,896,844
44. Change in asset valuation reserve	(1,773,908)	(39,561,519)	(45,079,553)
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		(250,000,000)	(250,000,000)
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	(400,000,000)		
53. Aggregate write-ins for gains and losses in surplus	(17,766,846)	(17,766,846)	(23,689,128)
54. Net change in capital and surplus (Lines 37 through 53)	(253,539,849)	(155,581,735)	(181,554,262)
55. Capital and surplus as of statement date (Lines 36 + 54)	725,744,485	1,005,256,861	979,284,334

DETAILS OF WRITE-INS

		1	2	3
08.301.	Other investment management fees	45,652,528	49,302,320	54,453,430
08.302.	Separate Account loads	438,459	871,129	997,651
08.303.	Miscellaneous income	273,375	786,252	925,649
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)	46,364,362	50,959,701	56,376,730
2701.	Miscellaneous deductions	(362,334)	568,624	369,888
2702.	Modco adjustment	(84,716,308)	(110,210,223)	(141,122,030)
2703.				
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)	(85,078,642)	(109,641,599)	(140,752,142)
5301.	Gain on inforce reinsurance	(17,766,846)	(17,766,846)	(23,689,128)
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)	(17,766,846)	(17,766,846)	(23,689,128)

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	101,206,986	89,933,614	120,211,243
2.	Net investment income	278,162,760	351,931,347	439,672,388
3.	Miscellaneous income	93,700,479	100,665,236	130,851,135
4.	Total (Lines 1 through 3)	473,070,225	542,530,197	690,734,765
5.	Benefit and loss related payments	2,062,783,438	2,602,743,581	3,438,350,617
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,886,797,519)	(2,364,319,836)	(3,122,215,019)
7.	Commissions, expenses paid and aggregate write-ins for deductions	77,929,495	197,615,765	242,449,124
8.	Dividends paid to policyholders	30,882	30,911	37,237
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			12,692,835
10.	Total (Lines 5 through 9)	253,946,296	436,070,421	571,314,795
11.	Net cash from operations (Line 4 minus Line 10)	219,123,929	106,459,775	119,419,971
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	806,612,106	999,086,322	1,237,813,039
	12.2 Stocks	10,134,545	46,407,016	66,030,101
	12.3 Mortgage loans	88,653,218	69,315,408	81,888,745
	12.4 Real estate			
	12.5 Other invested assets	54,148,042	59,858,276	96,554,772
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,973,907	2,193,660	158,384
	12.7 Miscellaneous proceeds	95,355,073	28,693,406	102,289,903
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,056,876,891	1,205,554,088	1,584,734,944
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	813,726,971	826,794,852	912,788,647
	13.2 Stocks	11,971,641	2,663,907	3,294,932
	13.3 Mortgage loans	38,294,085	78,031,398	111,438,828
	13.4 Real estate			
	13.5 Other invested assets	21,569,660	30,828,044	48,293,742
	13.6 Miscellaneous applications	42,162,469	70,060,125	129,728,844
	13.7 Total investments acquired (Lines 13.1 to 13.6)	927,724,826	1,008,378,326	1,205,544,993
14.	Net increase or (decrease) in contract loans and premium notes	(3,986,513)	(1,972,637)	(2,699,971)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	133,138,578	199,148,399	381,889,922
	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		(250,000,000)	(250,000,000)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(13,585,010)	(5,117,004)	(259,201,271)
	16.5 Dividends to stockholders	400,000,000		
	16.6 Other cash provided (applied)	(30,567,859)	120,741,640	5,952,555
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(444,152,869)	(134,375,364)	(503,248,716)
	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)	(91,890,362)	171,232,810	(1,938,823)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	409,620,396	411,559,219	411,559,219
	19.2 End of period (Line 18 plus Line 19.1)	317,730,034	582,792,029	409,620,396

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, mortgage loans, and other invested assets	(37,895,139)	(74,054,395)	(99,820,813)
20.0002	Non-cash acquisitions from invested asset exchanges - bonds, mortgage loans, and other invested assets	(37,895,139)	(74,054,395)	(99,820,813)

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	546,229,205	580,482,028	785,139,549
3. Ordinary individual annuities	116,974,644	106,808,225	143,357,933
4. Credit life (group and individual)			
5. Group life insurance	1,504,350	1,127,743	1,128,240
6. Group annuities			
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	188,274	204,231	269,775
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	664,896,473	688,622,227	929,895,497
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	664,896,473	688,622,227	929,895,497
14. Deposit-type contracts	753,412	3,603,321	4,285,519
15. Total (Lines 13 and 14)	665,649,885	692,225,548	934,181,016

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 180,867,567	$ 396,209,302
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	60,050,703	(42,350,753)
				60,050,703	(42,350,753)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 120,816,864	$ 438,560,055
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 725,744,485	$ 979,284,334
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	3	1	91,353,450	31,302,747
				91,353,450	31,302,747
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 634,391,035	$ 947,981,587

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.

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	$	7,720,992
2. 12 Months or Longer	$	1,753,337
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	278,068,162
2. 12 Months or Longer	$	125,393,180

5. As of September 30, 2020 loan-backed securities in an unrealized loss position comprised 87 securities, primarily related to commercial mortgage-backed securities (“CMBS”), collateralized loan obligations ("CLOs"), and U.S. government agency securities, which were primarily depressed 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 September 30, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrrowing

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.

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.

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) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	58,065,000	58,065,000	—	—
6. >3 months to 1 year	96,744,375	96,744,375	113,833,125	—
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	58,065,000	—	—	—
6. >3 months to 1 year	96,744,375	96,744,375	113,833,125	—
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	$ 154,809,375	$ 154,809,375	$ 113,833,125	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 154,809,375	$ 96,744,375	$ 113,833,125	$ —
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	$ —	$113,833,125	$ —	$ —	$ —	$ —	$ —	$ —
b.	Bonds - FV	—	—	—	—	—	—	—	—
c.	LB & SS - FV	—	—	—	—	—	—	—	—
d.	Preferred stock - FV	—	—	—	—	—	—	—	—
e.	Common stock	—	—	—	—	—	—	—	—
f.	Mortgage loans - FV	—	—	—	—	—	—	—	—
g.	Real estate - FV	—	—	—	—	—	—	—	—
h.	Derivatives - FV	—	—	—	—	—	—	—	—
i.	Other invested assets - FV	—	—	—	—	—	—	—	—
j.	Total collateral assets - FV	$ —	$113,833,125	$ —	$ —	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	—
c. 31 to 90 days	—
d. >90 days	113,833,125

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 60,214,330	$ 60,223,329
b. 31 to 60 days	25,664,129	25,664,947
c. 61 to 90 days	10,733,705	10,737,294
d. 91 to 120 days	—	—
e. 121 to 180 days	2,877,814	2,912,508
f. 181 to 365 days	3,373,315	3,389,163
g. 1 to 2 years	4,965,374	5,087,085
h. 2 to 3 years	—	—
i. >3 years	6,004,458	6,004,458

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 154,809,375	$ 154,809,375	$ 113,833,125	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 154,809,375	$ 96,744,375	$ 113,833,125	$ —
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

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
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.

Note 8 - Derivative Instruments

Other Investment and/or Risk Management Activities

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

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2020	$ 123,141
2021	(63,862)
2022	(53,712)
2023	54,466
Thereafter	136,084
Total Future Settled Premiums	$ 196,117

(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	$ 196,117	$ (141,018)	$ (337,135)
December 31, 2019	$ 332,827	$ (126,135)	$ (458,962)

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. For 2020, the Company's pledge limit is $245 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

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	1,560,700	1,560,700	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 1,560,700	$ 1,560,700	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 245,000,000	245,000,000	$ —

2. December 31, 2019

		Total 2+3	General Account	Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	1,961,300	1,961,300	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 1,961,300	$ 1,961,300	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 245,000,000	245,000,000	$ —

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

				Eligible for Redemption			
Membership Stock		Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	1,560,700	1,418,720	—	141,980	—	—

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 Defined Benefit Plans

The Company has no direct plans.

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

On September 18, 2020, TLA paid a dividend of $400,000,000 to Talcott Resolution Life Insurance Company ("TL"), 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
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from Talcott Resolution Life Insurance Company ("TL") on February 1, 2018. As of September 30, 2020 and December 31, 2019, no liability was recorded for this guarantee, as TCB was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

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

B. **Assessments**

No significant change.

C. **Gain Contingencies**

No significant change.

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

No significant change.

E. **Joint and Several Liabilities**

No significant change.

F. **All Other Contingencies**

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

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

Note 15 - Leases

No significant change.

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

No significant change.

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

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

C. 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 Company's general account (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 asset and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3)

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

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

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

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

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

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					
All other corporate bonds – asset-backed	$ —	$ —	$ 2	$ —	$ 2
Common stocks - unaffiliated	6,758	—	1,561	—	8,319
Cash equivalents	198,788			—	198,788
Total bonds and stocks	205,546	—	1,563	—	207,109
Derivative assets					
Interest rate derivatives	—	6,900	—	—	6,900
Foreign exchange derivatives	—	169	—	—	169
Macro hedge program	—	64,418	188,406	—	252,824
Total derivative assets	—	71,487	188,406	—	259,893
Separate Account assets [1]	26,042,954	—	—	—	26,042,954
Total assets accounted for at fair value	$ 26,248,500	$ 71,487	$ 189,969	$ —	$ 26,509,956
b. Liabilities accounted for at fair value					
Derivative liabilities					
Foreign exchange derivatives	$ —	$ (1,037)	$ —	$ —	(1,037)
Interest rate derivatives	—	(10,199)	—	—	(10,199)
Macro hedge program	—	(42,021)	(357,877)	—	(399,898)
Total liabilities accounted for at fair value	$ —	$ (53,257)	$ (357,877)	$ —	$ (411,134)

a. Excludes approximately $11.6 million of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

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

The fair value process is monitored by the Valuation Committee 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, a Securities Valuation Group ("Securities Working Group") and a Derivatives Valuation Group ("Derivatives Working Group"), which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

Bonds and Stocks

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

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

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

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

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

Derivative Instruments

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

As to derivatives that are held by the Company as well as its investment manager's other clients, the Derivatives Working Group of the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company's investment manager performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. As to derivatives that are held directly 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 securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

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

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

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

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

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

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

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

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

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments, including structured securities, are consistent with the typical inputs used in the preceding noted Level 2 measurements, but are Level 3 due to their less liquid markets. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements described above, but also may include equity and interest rate volatility and swap yield curves beyond observable limits.

Separate Account assets

Non-guaranteed Separate Account assets are primarily invested in mutual funds and are valued by the underlying mutual funds in accordance to their valuation policies and procedures.

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

b. The table below provides a roll-forward of financial instruments measured 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 and (Losses) Included in: Net Income [1]	Surplus	Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
Assets									
All other corporate bonds – asset-backed	$ 4	$ —	$ —	$ —	$ 14	$ —	$ —	$ (16)	$ 2
Common stocks - unaffiliated	1,561	—	—	—	—	—	—	—	1,561
Total bonds and stocks	1,565	—	—	—	14	—	—	(16)	1,563
Derivatives									
Macro hedge program	(71,445)	—	—	(19,075)	(99,888)	24,000	(3,063)	—	(169,471)
Total derivatives [3]	(71,445)	—	—	(19,075)	(99,888)	24,000	(3,063)	—	(169,471)
Total assets	$ (69,880)	$ —	$ —	$ (19,075)	$ (99,874)	$ 24,000	$ (3,063)	$ (16)	$ (167,908)

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

B. Other Fair Value Disclosures

Not applicable.

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

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

(Amounts in thousands)	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	$ 5,351,692	$ 4,571,870	$ —	$ 5,108,299	$ 243,393	$ —	$ —
Preferred stocks - unaffiliated	6,532	6,639	—	6,532	—	—	—
Common stocks - unaffiliated	8,319	8,319	6,758	—	1,561	—	—
Mortgage loans	836,018	793,059	—	—	836,018	—	—
Cash, cash equivalents and short-term investments - unaffiliated	317,726	317,730	309,088	6,000	2,638	—	—
Derivative related assets	294,436	259,893	—	106,030	188,406	—	—
Contract loans	95,939	95,939	—	—	95,939	—	—
Surplus debentures	49,571	36,423	—	42,536	7,035	—	—
Low-income housing tax credits	183	183	—	—	183	—	—
Separate Account assets [1]	26,042,954	26,042,954	26,042,954	—	—	—	—
Total assets	$ 33,003,370	$ 32,133,009	$ 26,358,800	$ 5,269,397	$ 1,375,173	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (202,557)	$ (202,557)	$ —	$ —	$ (202,557)	$ —	$ —
Derivative related liabilities	(410,095)	(411,134)	—	(52,218)	(357,877)	—	—
Separate Account liabilities	(26,042,954)	(26,042,954)	(26,042,954)	—	—	—	—
Total liabilities	$ (26,655,606)	$ (26,656,645)	$ (26,042,954)	$ (52,218)	$ (560,434)	$ —	$ —

[1] Excludes approximately $11.6 million at September 30, 2020, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(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	$ 5,130,735	$ 4,549,159	$ —	$ 4,977,498	$ 153,237	$ —	$ —
Preferred stocks - unaffiliated	2,280	2,272	—	2,280	—	—	—
Common stocks - unaffiliated	10,445	10,445	—	—	10,445	—	—
Mortgage loans	876,744	843,321	—	—	876,744	—	—
Cash, cash equivalents and short-term investments - unaffiliated	409,603	409,620	208,839	197,812	2,952	—	—
Derivative related assets	164,205	161,704	—	59,951	104,254	—	—
Contract loans	99,926	99,926	—	—	99,926	—	—
Surplus debentures	47,623	36,481	—	41,144	6,479	—	—
Low-income housing tax credits	285	285	—	—	285	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Separate Account assets [1]	27,235,285	27,235,285	27,235,285	—	—	—	—
Total assets	$ 33,977,131	$ 33,348,498	$ 27,444,124	$ 5,278,685	$ 1,254,322	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (204,233)	$ (216,142)	$ —	$ —	$ (204,233)	$ —	$ —
Derivative related liabilities	(182,969)	(179,755)	—	(26,266)	(156,703)	—	—
Separate Account liabilities	(27,235,285)	(27,235,285)	(27,235,285)	—	—	—	—
Total liabilities	$ (27,622,487)	$ (27,631,182)	$ (27,235,285)	$ (26,266)	$ (360,936)	$ —	$ —

[1] Excludes approximately $8.5 million, at December 31, 2019, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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

The amortized cost of 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.

The carrying amounts of the liability for deposit-type contracts and 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.

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 $91,353,450 and $31,302,747, respectively.

   b. For the periods ended September 30, 2020 and December 31, 2019, the total amount of reinsurance credit taken for this agreement was $115,637,279 and $39,623,730, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were $4.7 million. As of September 30, 2020, $0.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $4.5 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a $0.0 million prior-year development from December 31, 2019 to September 30, 2020. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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.

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 Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Ethics was last updated on August 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 [ ] No [X]

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

INVESTMENT

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

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

The Company has $347,897,147 of cash and bonds pledged as collateral for derivative activity; $1,560,700 of FHLB capital stock; and $2,651,087 of short term investments subject to reverse repurchase agreements, and $73,394,771 of bonds subject to repurchase agreements and $1,815,540 securities pleaded for repurchase activity.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 26,127,574

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	10,211,993	10,234,426
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)	$ 10,211,993	$ 10,234,426
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
JPMorgan Chase Bank, N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
PGIM, Inc.	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's 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
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

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

    Has the reporting entity self-designated 5GI securities? Yes [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	$42,544,656
	1.13	Commercial mortgages	$750,514,446
	1.14	Total mortgages in good standing	$793,059,102
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)		$793,059,102
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	5,258,973	1,168,733	579	545,036	6,973,321	
2.	Alaska AK	L	701,141	11,470	97	57,449	770,157	
3.	Arizona AZ	L	11,990,095	1,006,942	4,631	149,838	13,151,506	
4.	Arkansas AR	L	6,039,081	298,357	706	22,006	6,360,150	
5.	California CA	L	69,415,902	10,920,189	4,385	2,032,626	82,373,102	
6.	Colorado CO	L	11,349,672	1,491,006	1,327	500,699	13,342,704	
7.	Connecticut CT	L	10,040,665	604,922	89	268,818	10,914,494	761,730
8.	Delaware DE	L	2,292,762	687,543		43,571	3,023,876	
9.	District of Columbia DC	L	1,336,522	751,634	33	9,000	2,097,189	
10.	Florida FL	L	45,608,779	5,790,978	7,497	1,686,505	53,093,759	
11.	Georgia GA	L	13,023,934	1,763,285	3,513	934,986	15,725,718	
12.	Hawaii HI	L	2,333,391	129,621	617	81,164	2,544,793	
13.	Idaho ID	L	2,190,583	150,972	790	68,704	2,411,049	
14.	Illinois IL	L	29,711,312	5,048,998	8,596	1,560,998	36,329,904	
15.	Indiana IN	L	8,229,668	1,268,805	4,028	620,044	10,122,545	(8,318)
16.	Iowa IA	L	6,859,402	1,512,785	11,626	1,301,631	9,685,444	
17.	Kansas KS	L	5,851,167	750,327	677	481,473	7,083,644	
18.	Kentucky KY	L	5,373,418	1,433,648	3,982	106,108	6,917,156	
19.	Louisiana LA	L	10,553,056	1,651,600	4,157	301,742	12,510,555	
20.	Maine ME	L	891,888	121,477	128	155,272	1,168,765	
21.	Maryland MD	L	18,735,922	3,033,169		451,044	22,220,135	
22.	Massachusetts MA	L	8,440,435	1,364,462		566,186	10,371,083	
23.	Michigan MI	L	14,295,532	2,245,541	4,077	803,145	17,348,295	
24.	Minnesota MN	L	15,103,485	2,069,321	14,518	738,291	17,925,615	
25.	Mississippi MS	L	3,391,167	155,347	716	98,407	3,645,637	
26.	Missouri MO	L	13,928,312	2,705,864	4,273	108,965	16,747,414	
27.	Montana MT	L	1,093,128	131,276	928	246,753	1,472,085	
28.	Nebraska NE	L	4,115,636	1,717,658	2,785	543,717	6,379,796	
29.	Nevada NV	L	4,102,525	807,728	1,712	102,812	5,014,777	
30.	New Hampshire NH	L	1,826,676	311,057		5,190	2,142,923	
31.	New Jersey NJ	L	13,850,189	1,566,779	232	611,689	16,028,889	
32.	New Mexico NM	L	2,587,915	40,240	233	73,690	2,702,078	
33.	New York NY	N	6,363,686	1,423,543	214	19,850	7,807,293	
34.	North Carolina NC	L	24,929,867	5,216,559	12,685	802,362	30,961,473	
35.	North Dakota ND	L	3,112,294	719,714	315	138,028	3,970,351	
36.	Ohio OH	L	14,179,393	3,851,564	5,059	1,381,919	19,417,935	
37.	Oklahoma OK	L	5,892,820	1,401,523	2,929	376,513	7,673,785	
38.	Oregon OR	L	3,849,176	2,060,628	1,015	17,625	5,928,444	
39.	Pennsylvania PA	L	27,033,796	4,145,020	342	1,039,748	32,218,906	
40.	Rhode Island RI	L	1,410,251	6,882	683	60,703	1,478,519	
41.	South Carolina SC	L	7,432,323	2,550,679	642	430,747	10,414,391	
42.	South Dakota SD	L	3,781,143	542,910	1,254	104,908	4,430,215	
43.	Tennessee TN	L	10,743,461	2,019,246	2,701	380,420	13,145,828	
44.	Texas TX	L	42,434,289	5,205,800	4,518	2,073,300	49,717,907	
45.	Utah UT	L	2,678,476	504,923	234	48,887	3,232,520	
46.	Vermont VT	L	1,060,939	509,765		115,568	1,686,272	
47.	Virginia VA	L	14,183,546	3,759,416	1,133	681,820	18,625,915	
48.	Washington WA	L	9,943,241	1,207,228	550	354,968	11,505,987	
49.	West Virginia WV	L	3,425,689	84,804	1,658	84,835	3,596,986	
50.	Wisconsin WI	L	11,092,800	4,242,120	41,707	1,337,416	16,714,043	
51.	Wyoming WY	L	691,003	77,587	387	3,150	772,127	
52.	American Samoa AS	N					0	
53.	Guam GU	N	8,835				8,835	
54.	Puerto Rico PR	L	33,193				33,193	
55.	US Virgin Islands VI	L	21,086				21,086	
56.	Northern Mariana Islands MP	N	39,360				39,360	
57.	Canada CAN	N	397,042	174			397,216	
58.	Aggregate Other Alien OT	XXX	1,124,809	0	0	0	1,124,809	0
59.	Subtotal	XXX	546,384,851	92,241,819	164,958	24,730,326	663,521,954	753,412
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,565				1,565	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	1,247,987	2,534	23,318		1,273,839	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	547,634,403	92,244,353	188,276	24,730,326	664,797,358	753,412
96.	Plus Reinsurance Assumed	XXX	54,582,973	5,237,997		2,683,843	62,504,813	
97.	Totals (All Business)	XXX	602,217,376	97,482,350	188,276	27,414,169	727,302,171	753,412
98.	Less Reinsurance Ceded	XXX	601,533,707	310,421		24,565,875	626,410,003	
99.	Totals (All Business) less Reinsurance Ceded	XXX	683,669	97,171,929	188,276	2,848,294	100,892,168	753,412

DETAILS OF WRITE-INS

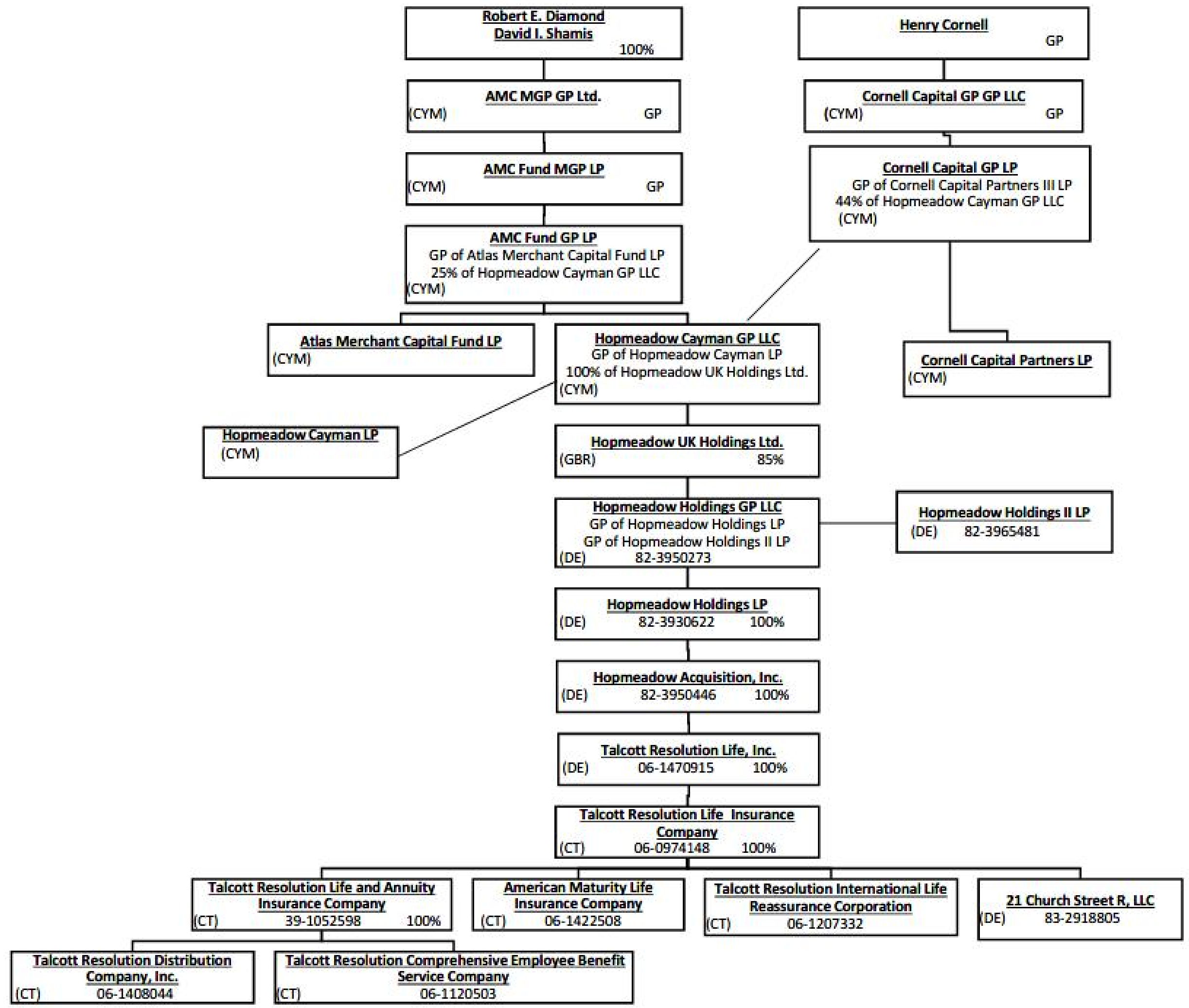
58001.	ZZZ Other Alien	XXX	1,124,809				1,124,809	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,124,809	0	0	0	1,124,809	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	52	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	5

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 Holdings Grp	00000	82-3930622				Hopmeadow Holdings, LP	DE	UIP	Hopmeadow Holdings, GP LLC	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	00000	82-3950446				Hopmeadow Acquisition, Inc.	DE	UIP	Hopmeadow Holdings, LP	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UIP	Hopmeadow Acquisition, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	UDP	Talcott Resolution Life, Inc.	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	00000	83-2918805				21 Church Street R, LLC	DE	NIA	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	RE	Talcott Resolution Life Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	N	
4926	Hopmeadow Holdings Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	David Schamis/Robert E. Diamond/Henry Cornell	Y	
4926	Hopmeadow Holdings Grp	00000	06-1408044		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:

* 7 1 1 5 3 2 0 2 0 4 9 0 0 0 0 0 3 *

* 7 1 1 5 3 2 0 2 0 4 4 7 0 0 0 0 3 *

* 7 1 1 5 3 2 0 2 0 3 6 5 0 0 0 0 3 *

* 7 1 1 5 3 2 0 2 0 4 4 8 0 0 0 0 3 *

* 7 1 1 5 3 2 0 2 0 4 4 5 0 0 0 0 3 *

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	14,245,887	14,072,926
2505. Accrued interest on derivatives in a liability position	5,614,272	4,350,213
2506. Provision for future dividends	1,417,333	1,009,888
2507. Interest on policy or contract funds due or accrued	19,703	18,354
2597. Summary of remaining write-ins for Line 25	21,297,195	19,451,381

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

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	843,320,642	813,842,343
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	33,402,179	79,649,781
2.2 Additional investment made after acquisition	12,063,163	34,515,268
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	22,564	24,377
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	114,384	
7. Deduct amounts received on disposals	95,824,475	84,614,966
8. Deduct amortization of premium and mortgage interest points and commitment fees	39,353	96,161
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)	793,059,103	843,320,642
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	793,059,103	843,320,642
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	793,059,103	843,320,642

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	523,096,361	527,794,138
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,386,890	21,755,487
2.2 Additional investment made after acquisition	15,182,770	32,068,114
3. Capitalized deferred interest and other		
4. Accrual of discount		16,737
5. Unrealized valuation increase (decrease)	27,545,912	45,750,590
6. Total gain (loss) on disposals	185	(16,693)
7. Deduct amounts received on disposals	54,148,042	102,084,631
8. Deduct amortization of premium and depreciation	162,945	264,309
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	15,018,180	1,923,072
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	502,882,950	523,096,361
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	502,882,950	523,096,361

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,572,088,267	4,942,766,929
2. Cost of bonds and stocks acquired	856,391,642	1,007,648,312
3. Accrual of discount	4,676,359	5,676,489
4. Unrealized valuation increase (decrease)	71,929	7,663,521
5. Total gain (loss) on disposals	28,656,427	21,771,341
6. Deduct consideration for bonds and stocks disposed of	848,457,939	1,399,541,850
7. Deduct amortization of premium	13,180,266	15,730,122
8. Total foreign exchange change in book/adjusted carrying value	582,000	42,032
9. Deduct current year's other-than-temporary impairment recognized	4,753,109	2,342,362
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	987,406	4,133,977
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,597,062,715	4,572,088,267
12. Deduct total nonadmitted amounts	2,658,451	2,663,954
13. Statement value at end of current period (Line 11 minus Line 12)	4,594,404,264	4,569,424,313

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)	2,912,000,264	1,050,468,067	900,564,234	(49,837,827)	3,243,913,595	2,912,000,264	3,012,066,270	3,031,573,737
2. NAIC 2 (a)	1,497,733,977	64,147,042	89,885,301	34,615,939	1,596,874,592	1,497,733,977	1,506,611,657	1,617,114,474
3. NAIC 3 (a)	127,509,723	14,728,033	24,123,644	12,502,919	121,166,632	127,509,723	130,617,032	74,666,704
4. NAIC 4 (a)	6,207,707		579,750	318,221	7,780,251	6,207,707	5,946,177	8,210,898
5. NAIC 5 (a)				222,067	1,178,579		222,067	7,763,250
6. NAIC 6 (a)	10,634,018		10,604,922	9,054	10,702,602	10,634,018	38,150	10,611,185
7. Total Bonds	4,554,085,690	1,129,343,142	1,025,757,852	(2,169,627)	4,981,616,251	4,554,085,690	4,655,501,354	4,749,940,249
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2		6,639,285			2,242,328		6,639,285	2,272,049
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	6,639,285	0	0	2,242,328	0	6,639,285	2,272,049
15. Total Bonds and Preferred Stock	4,554,085,690	1,135,982,427	1,025,757,852	(2,169,627)	4,983,858,579	4,554,085,690	4,662,140,639	4,752,212,298

(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 $.....83,631,719; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	2,651,082	XXX	2,651,085	57,436	100,869

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	45,151,353	63,799,451
2. Cost of short-term investments acquired	65,988,519	113,068,177
3. Accrual of discount	272,546	295,983
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(1,571)
6. Deduct consideration received on disposals	108,693,130	131,997,292
7. Deduct amortization of premium	68,207	13,395
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)	2,651,082	45,151,353
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,651,082	45,151,353

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)	(18,051,143)
2.	Cost paid/(consideration received) on additions	(108,189,916)
3.	Unrealized valuation increase/(decrease)	(25,200,013)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	108,219,240
6.	Considerations received/(paid) on terminations	107,395,819
7.	Amortization	(160,499)
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	(463,000)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	(151,241,149)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(151,241,149)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				28,274,525
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				26,780,940
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	5,328,276			
3.14	Section 1, Column 18, prior year	(9,344,925)	14,673,201	14,673,201	
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	5,328,276			
3.24	Section 1, Column 19, prior year	(9,344,925)			
3.25	SSAP No. 108 adjustments		14,673,201	14,673,201	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(143,038,587)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(133,693,692)			
4.23	SSAP No. 108 adjustments		(133,693,692)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(9,344,895)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				9,344,895
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)				55,055,465
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				55,055,465

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#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	2,446,503	2,446,503	3,090,818	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	314,747	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX	1FE............	2,446,503	2,776,071
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	5,927,499	6,012,155	7,173,245	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	762,584	12629N AH 8	COMM_15-DC1......................................	1FM...........	6,012,155	6,410,661
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	11,399,036	11,381,113	19,492,009	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	1,466,508	44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL (0	1FE............	11,381,113	18,025,501
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	6,177,542	6,210,164	7,486,056	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	794,753	61765T AE 3	MSBAM_15-C25...................................	1FM...........	6,210,164	6,691,304
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	7,354,217	7,321,628	9,281,345	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	946,134	61691N AE 5	MSC_17-HR2..	1FM...........	7,321,628	8,335,211
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	3,922,249	5,006,253	6,712,348	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	504,605	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN..	1FE............	5,006,253	6,207,743
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	3,740,845	4,581,142	6,345,378	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	481,267	702274 AW 1	PASADENA CALIF PUB FING AUTH L.	1FE............	4,581,142	5,864,111
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	36,663,222	35,858,643	59,279,111	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	4,716,793	912810 RD 2	TREASURY BOND...............................	1................	35,858,643	54,562,318
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	6,079,486	7,779,085	10,574,438	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	782,137	91324P BK 7	UNITEDHEALTH GROUP INC.............	1FE............	7,779,085	9,792,301
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	10,680,585	10,680,585	14,188,750	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	1,374,078	92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC	1PL............	10,680,585	12,814,673
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	3,647,692	3,699,394	4,394,830	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	469,282	94989C AZ 4	WFCM_15-C26....................................	1FM...........	3,699,394	3,925,547
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1IF............	1,961,124	1,953,044	2,276,322	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29.................	....	252,302	95000H BL 5	WFCM_16-LC24..................................	1FM...........	1,953,044	2,024,020
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	3,560,756	3,636,182	4,688,451	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	761,688	06541W BA 9	BANK_17-BNK5..................................	1FM...........	3,636,182	3,926,763
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	14,638,664	11,758,140	19,119,381	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	3,131,384	07274N BH 5	BAYER US FINANCE II LLC.................	2FE............	11,758,140	15,987,997
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	29,672,967	29,672,967	39,451,480	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	6,347,400	09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW	1PL............	29,672,967	33,104,081
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	4,710,682	4,709,954	5,896,600	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	1,007,671	12510H AB 6	CAUTO_20-1A.....................................	1FE............	4,709,954	4,888,929
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	3,956,396	4,035,928	5,275,283	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	846,320	12515G AF 4	CD_17-CD3..	1FM...........	4,035,928	4,428,963
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	20,286,418	23,933,107	37,411,622	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	4,339,505	313309 AP 1	FEDERAL EXPRESS CORP................	2FE............	23,933,107	33,072,116
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	6,124,031	6,122,204	7,795,138	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	1,310,003	38218D AA 7	GOODG_19-1A....................................	1FE............	6,122,204	6,485,135
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	5,972,179	5,972,179	9,283,531	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	1,277,520	882484 AA 6	TEXAS HEALTH RESOURCES............	1FE............	5,972,179	8,006,011
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	7,418,242	7,465,759	9,886,164	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	1,586,850	95000J AU 2	WFCM_16-LC25..................................	1FM...........	7,465,759	8,299,314
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1IF............	3,659,666	3,667,493	4,942,247	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49.................	....	782,846	95001F AX 3	WFCM_17-RC1....................................	1FM...........	3,667,493	4,159,401
9999999999.	Total..			203,903,621	294,044,545	.....XXX.....	.....XXX.....	...............................XXX........................	0	34,256,376	........XXX..........	...............................XXX........................	XXX	203,903,621	259,788,169

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	205,388,881	2	203,968,425	2	203,936,044	0	0	2	205,388,881
2. Add: Opened or acquired transactions									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	63,271	XXX		XXX		XXX		XXX	63,271
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	1,483,727	XXX	32,381	XXX	32,423	XXX		XXX	1,548,531
7. Ending Inventory	2	203,968,425	2	203,936,044	2	203,903,621	0	0	2	203,903,621

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	(151,241,149)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	55,055,465	
3. Total (Line 1 plus Line 2)		(96,185,684)
4. Part D, Section 1, Column 5	314,948,146	
5. Part D, Section 1, Column 6	(411,133,830)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	(115,658,181)	
8. Part B, Section 1, Column 13	(2,904,483)	
9. Total (Line 7 plus Line 8)		(118,562,663)
10. Part D, Section 1, Column 8	294,436,486	
11. Part D, Section 1, Column 9	(412,999,149)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	74,795,736	
14. Part B, Section 1, Column 20	55,654,880	
15. Part D, Section 1, Column 11	130,450,616	
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	249,810,754	140,884,395
2. Cost of cash equivalents acquired	5,178,978,062	7,444,075,467
3. Accrual of discount	1,325,877	5,592,785
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(6,630)	(954)
6. Deduct consideration received on disposals	5,146,052,713	7,340,728,386
7. Deduct amortization of premium	14,725	12,553
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)	284,040,625	249,810,754
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	284,040,625	249,810,754

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 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1TM2K0	MIAMI	FL		09/01/2020	3.040		218,800	315,761
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020	2.830		2,203,151	3,472,647
BHM265AL9	NAPLES	FL		09/24/2020	3.100	10,500,000		19,392,644
BHM26DPR3	RICHMOND	VA		09/25/2020	3.680	2,200,000		3,610,687
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	12,700,000	2,421,951	26,791,739
0899999. Total - Mortgages in Good Standing				XXX	XXX	12,700,000	2,421,951	26,791,739
3399999. Total Mortgages				XXX	XXX	12,700,000	2,421,951	26,791,739

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM0U4JE6	MULTI-CITY	CA		09/05/2013	08/01/2020	16,211					0		16,211	16,211			0
0199999. Total - Mortgages Closed by Repayment						16,211	0	0	0	0	0	0	16,211	16,211	0	0	0
Mortgages With Partial Repayments																	
BHM01LDV8	BALTIMORE	MD		11/15/2017	09/01/2020	74,357					0		74,357	74,357			0
BHM01NWT8	NEW YORK	NY		05/10/2019	08/01/2020	35,905		(2,976)			(2,976)		32,929	32,929			0
BHM01VSS7	WASHINGTON	DC		02/01/2018	09/01/2020	130,716					0		130,716	130,716			0
BHM01WEB7	NASSAU COUNTY	NY		02/01/2018	09/01/2020	119,308		1,165			1,165		120,473	120,473			0
BHM03Z7L4	MULTI-CITY	MU		08/21/2008	09/01/2020	102,082					0		102,082	102,082			0
BHM0JEHH2	MULTI-CITY	MU		05/10/2019	09/01/2020	9,308		(303)			(303)		9,005	9,005			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	09/01/2020	44,888					0		44,888	44,888			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	09/01/2020	36,316					0		36,316	36,316			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	09/01/2020	20,802					0		20,802	20,802			0
BHM0KTYD7	IRVINE	CA		09/28/2011	09/01/2020	11,916					0		11,916	11,916			0
BHM0KTYF2	NEWPORT BEACH	CA		02/01/2018	09/01/2020	96,764					0		96,764	96,764			0
BHM0KTYG0	IRVINE	CA		10/26/2011	09/01/2020	11,873					0		11,873	11,873			0
BHM0L66Z8	MULTI-CITY	MU		05/10/2019	09/01/2020	37,992		(534)			(534)		37,458	37,458			0
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	09/01/2020						0		128,302	128,302			0
BHM0LKG86	ENCINITAS	CA		02/16/2012	09/01/2020	58,686					0		58,686	58,686			0
BHM0LZHT6	CARLSBAD	CA		02/01/2018	09/01/2020	176,727					0		176,727	176,727			0
BHM0M2AN8	CHICAGO	IL		04/24/2012	09/01/2020	48,764					0		48,764	48,764			0
BHM0M2C06	EVANSTON	IL		04/05/2012	09/01/2020	60,079					0		60,079	60,079			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	09/01/2020	247,187					0		247,187	247,187			0
BHM10N625	IRVINE	CA		02/01/2018	09/01/2020	280,819					0		280,819	280,819			0
BHM190WN1	SAN DIEGO	CA		02/01/2018	09/01/2020	60,034					0		60,034	60,034			0
BHM1KA3P3	CHARLOTTE	NC		02/01/2018	09/01/2020	162,153					0		162,153	162,153			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
BHM1R1K02	FORT WORTH	TX		02/01/2018	09/01/2020	159,950					0		159,950	159,950			0
BHM1T12H3	COLUMBUS	OH		12/19/2017	09/01/2020	8,698					0		8,698	8,698			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	09/01/2020	53,707					0		53,707	53,707			0
BHM1UHQB3	HOUSTON	TX		04/27/2018	09/01/2020	19,626					0		19,626	19,626			0
BHM1VMB76	BALTIMORE	MD		08/29/2018	09/01/2020	45,983					0		45,983	45,983			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	09/01/2020	9,273		16			16		9,289	9,289			0
BHM21LBR5	MADISON	WI		02/11/2020	09/01/2020						0		50,671	50,671			0
0299999. Total - Mortgages With Partial Repayments						2,123,911	0	(2,632)	0	0	(2,632)	0	2,300,252	2,300,252	0	0	
Mortgages Disposed																	
BHM0U4JE6	MULTI-CITY	CA		09/05/2013	08/28/2020	4,827,042					0		4,827,042	4,827,042			0
BHM21Z2L7	PHILLIPSBURG	NJ		08/21/2020	08/24/2020	12,549,697		47,035			47,035		23,509,320	23,632,203		122,883	122,883
0399999. Total - Mortgages Disposed						17,376,738	0	47,035	0	0	47,035	0	28,336,362	28,459,245	0	122,883	122,883
0599999. Total Mortgages						19,516,860	0	44,403	0	0	44,403	0	30,652,825	30,775,708	0	122,883	122,883

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												
BHM1J8 8K 6	AEA INVESTORS FUND VI LP	NEW YORK	NY	CAPITAL CALL		07/02/2020	3		143,435		1,570,352	0.863
BHM21P 3U 8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	CAPITAL CALL		07/02/2020	3		31,527		8,659,452	0.606
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL CALL		07/06/2020	13		946,737		10,074,000	0.757
BHM0K4 9L 2	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL CALL		07/10/2020	3		8,910		73,618	1.281
BHM22Z RJ 4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL CALL		07/10/2020	3		81,063		7,334,533	0.500
BHM26R Z7 5	GRAYCLIFF PRIVATE EQUITY PARTNERS	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		09/11/2020		460,495			9,139,505	2.743
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL CALL		07/10/2020	3		54,473		3,862,204	2.208
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL CALL		07/31/2020	3		147,333		14,814,271	2.667
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	CAPITAL CALL		08/04/2020	1		40,947		5,366,014	6.117
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	CAPITAL CALL		08/18/2020	3		3,768		517,215	7.537
BHM1EV P1 3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL		08/18/2020	3		66,962		3,487,951	2.294
BHM0MG 1V 9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	CAPITAL CALL		07/14/2020	3		45,361		739,381	3.090
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	CAPITAL CALL		07/01/2020	3		16,133		65,311	0.997
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP	LOS ANGELES	CA	CAPITAL CALL		09/25/2020	3		11,875		148,017	1.065
BHM252 3H 4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	CAPITAL CALL		09/04/2020			377,313		9,562,029	0.888
BHM1KE CC 4	RIVERSIDE MICRO CAP FUND IV LP	BOSTON	MA	CAPITAL CALL		09/01/2020	3		131,106		1,736,304	3.887
BHM0ME 7Z 9	UPFRONT IV L.P	LOS ANGELES	CA	CAPITAL CALL		07/24/2020	3		204,856		5,560,772	5.621
BHM1DU 0C 9	VMG PARTNERS III LP	SAN FRANCISCO	CA	CAPITAL CALL		07/08/2020	3		100,278		1,990,758	4.258
BHM22J 9D 3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	CAPITAL CALL		07/17/2020	3		83,861		8,169,174	1.111
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								460,495	2,495,938	0	92,870,861	XXX
Any Other Class of Asset - Unaffiliated												
BHM20C LC 8	KKR RECOP FEEDER II L.P	NEW YORK	NY	CAPITAL CALL		09/04/2020			758,444		13,179,000	12.903
4699999. Total - Any Other Class of Asset - Unaffiliated								0	758,444	0	13,179,000	XXX
4899999. Subtotal - Unaffiliated								460,495	3,254,382	0	106,049,861	XXX
5099999. Totals								460,495	3,254,382	0	106,049,861	XXX

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SCHEDULE BA - PART 3

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

1	2	Location 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																			
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL DISTRIBUTION	03/01/2018	08/28/2020	244,861	(8,499)				(8,499)		236,362	236,362			0	4,561
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	10/14/2010	08/28/2020	667,940	(274,548)				(274,548)		393,391	393,391			0	

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
BHM22Z RJ 4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/11/2019	07/15/2020	238,179					0		238,179	238,179			0	107
BHM19H WE 4	DRAWBRIDGE SPECIAL OPPORTUNITIES F	NEW YORK	NY	CAPITAL DISTRIBUTION	03/01/2018	09/30/2020	216,897	(28,332)				(28,332)		188,565	188,565			0	(0)
BHM0ZH 1W 1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	09/02/2020	319,313	(60,244)				(60,244)		259,069	259,069			0	11,799
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/29/2010	08/04/2020	23,692	(4,918)				(4,918)		18,775	18,775			0	(6,252)
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	02/01/2018	08/18/2020	50,200	(15,574)				(15,574)		34,627	34,627			0	(4,452)
BHM1EV P1 3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	02/01/2018	08/18/2020	319,583	(80,866)				(80,866)		238,717	238,717			0	(23,549)
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	VARIOUS	03/29/2018	09/30/2020	43,582	1,534				1,534		617,224	617,224			0	(211)
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DIRECT WITH ISSUER	03/29/2018	09/30/2020						0		904,699	904,699			0	
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/14/2019	09/25/2020	5,904	34				34		5,937	5,937			0	
BHM0JB 5A 6	SUNTX CAPITAL PARTNERS II	DALLAS	TX	VARIOUS	03/29/2018	09/30/2020	139,666	17,847				17,847		509,577	509,577			0	57,091
BHM0ME 7Z 9	UPFRONT IV L.P	LOS ANGELES	CA	CAPITAL DISTRIBUTION	02/01/2018	09/10/2020	781,711	(343,273)				(343,273)		438,438	438,438			0	(130,549)
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/29/2018	08/26/2020	123,017					0		123,017	123,017			0	12,313
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,174,545	(796,840)	0	0	0	(796,840)	0	4,206,576	4,206,576	0	0	0	(79,141)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM1S9 UL 7	PRETIUM RESIDENTIAL REAL ESTATE	NEW YORK	NY	CAPITAL DISTRIBUTION	03/01/2018	07/08/2020	741,380	(51,578)				(51,578)		689,802	689,802			0	22,698
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							741,380	(51,578)	0	0	0	(51,578)	0	689,802	689,802	0	0	0	22,698
Any Other Class of Asset - Unaffiliated																			
BHM20C LC 8	KKR RECOP FEEDER II L.P	NEW YORK	NY	CAPITAL DISTRIBUTION	04/20/2020	09/04/2020						0		109,472	109,472			0	
4699999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	0	109,472	109,472	0	0	0	0
4899999. Subtotal - Unaffiliated							3,915,925	(848,418)	0	0	0	(848,418)	0	5,005,850	5,005,850	0	0	0	(56,443)
5099999. Totals							3,915,925	(848,418)	0	0	0	(848,418)	0	5,005,850	5,005,850	0	0	0	(56,443)

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 - U.S. Government									
912810 SN 9	TREASURY BOND		07/01/2020	CITIGROUP GLOBAL MARKETS, INC.		101,420,469	106,000,000	187,228	1
0599999. Total - Bonds - U.S. Government						101,420,469	106,000,000	187,228	XXX
Bonds - All Other Government									
085209 AG 9	BERMUDA (GOVERNMENT OF)	D	08/17/2020	HSBC SECURITIES (USA) INC.		399,540	400,000		1Z
1099999. Total - Bonds - All Other Government						399,540	400,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3133A9 D8 5	FHLMC 30YR UMBS		09/01/2020	PNC CAPITAL MARKETS LLC		2,610,302	2,519,368	1,820	1
3132AC RS 1	FHLMC 30YR UMBS MIRROR		09/01/2020	MORGAN STANLEY & CO. LLC		5,642,538	5,151,533	7,441	1
3137FT G2 7	FHMS_K109 IS		07/15/2020	BREAN CAPITAL, LLC		4,712,669		32,748	1
3137FU ZE 7	FHMS_K111 IS		07/16/2020	Various		4,952,353		29,978	1FE
3137FU ZX 5	FHMS_K112 IS		07/23/2020	BARCLAYS CAPITAL INC.		3,050,030		31,554	1
3137FV NK 4	FHMS_K114 IS		08/13/2020	BANC OF AMERICA SECURITIES LLC		3,575,882		25,394	1
3137FW GA 2	FHMS_K115 IS		09/10/2020	WELLS FARGO ADVISORS, LLC		2,303,840		13,970	1
3137FU ZK 3	FHMS_K1516 IS		07/17/2020	CREDIT SUISSE SECURITIES (USA) LLC		4,015,293		24,049	1
3137BP CR 8	FHMS_KW01 IS		08/04/2020	BREAN CAPITAL, LLC		1,047,387		4,549	1
3137FV NQ 1	FHMS_Q012 IS		08/18/2020	CITIGROUP GLOBAL MARKETS, INC.		4,996,126		60,439	1
3140GQ 6T 8	FNMA 30YR		09/01/2020	BANC OF AMERICA SECURITIES LLC		23,563,174	22,160,810	28,009	1
3140X7 S4 2	FNMA 30YR UMBS SUPER		09/01/2020	MORGAN STANLEY & CO. LLC		6,344,522	5,989,813	5,407	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						66,814,116	35,821,524	265,359	XXX
Bonds - Industrial and Miscellaneous									
08163A AF 0	BMARK_20-B18 IS		07/23/2020	DEUTSCHE BANK SECURITIES INC.		1,670,022		21,454	1FE
110122 CP 1	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		1,975,195	1,990,000	32,702	1FE
110122 CR 7	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		6,451,290	6,505,000	64,508	1FE
110122 DK 1	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		95,441	100,000	785	1FE
110122 DL 9	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		1,875,117	1,900,000	36,021	1FE
11135F AQ 4	BROADCOM INC		08/13/2020	EXCHANGE		2,739,377	2,450,000	26,831	2FE
11135F AS 0	BROADCOM INC		08/13/2020	EXCHANGE		7,490,702	7,500,000	85,104	2FE
12513G BF 5	CDW LLC / CDW FINANCE CORP		09/30/2020	Various		649,181	649,000	1,372	3FE
16411Q AG 6	CHENIERE ENERGY PARTNERS LP		07/09/2020	EXCHANGE		275,753	275,000	3,369	3FE
30166N AF 3	EART_20-3A		09/16/2020	CITIGROUP GLOBAL MARKETS, INC.		8,158,796	8,160,000		2FE
294429 AR 6	EQUIFAX INC		07/21/2020	OUTSIDE MANAGED ACCT		107,363	100,000	621	2FE
444454 AD 4	HUGHES SATELLITE SYSTEMS CORP		08/28/2020	BANC OF AMERICA SECURITIES LLC		284,253	259,000	1,133	3FE
46124H AB 2	INTUIT INC		07/21/2020	OUTSIDE MANAGED ACCT		504,600	500,000	290	1Z
606822 BS 2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/13/2020	OUTSIDE MANAGED ACCT		1,600,000	1,600,000		1FE
55336V AN 0	MPLX LP		07/01/2020	MILLENNIUM ADVISORS, LLC		515,350	500,000	5,288	2FE
55342U AH 7	MPT OPERATING PARTNERSHIP LP		09/30/2020	Various		317,198	304,000	6,987	3FE
61692B BU 3	MSC_20-HR8 IS		07/24/2020	MORGAN STANLEY & CO. LLC		2,259,188		24,996	1FE
63938C AK 4	NAVIENT CORP		09/30/2020	RBC CAPITAL MARKETS, LLC		260,625	278,000	656	3FE
694ESC AC 8	PACIFIC GAS & ELECTRIC CO		07/07/2020	HIMCO OPERATIONAL TRANSACTION			10,706,000		1Z
694308 JM 0	PACIFIC GAS AND ELECTRIC COMPANY		08/01/2020	COUNTERPARTY FOR SYSTEM GENERATED C		5,188,033	5,353,000		2FE
694308 JN 8	PACIFIC GAS AND ELECTRIC COMPANY		08/01/2020	COUNTERPARTY FOR SYSTEM GENERATED C		5,188,033	5,353,000		2FE
759509 AF 9	RELIANCE STEEL & ALUMINUM CO		07/29/2020	OUTSIDE MANAGED ACCT		150,374	150,000		2FE
776743 AM 8	ROPER TECHNOLOGIES INC		08/18/2020	OUTSIDE MANAGED ACCT		284,624	285,000		2FE
86562M BT 6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/21/2020	OUTSIDE MANAGED ACCT		1,162,040	1,100,000	8,677	1Z
911365 BG 8	UNITED RENTALS (NORTH AMERICA) INC		08/26/2020	CITIGROUP GLOBAL MARKETS, INC.		406,830	382,000	2,224	3FE
00119V AC 3	AGL_20-6A - ABS		07/22/2020	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000		1FE

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
008511 AE 7	AGL_20-7A - ABS		08/10/2020	BARCLAYS CAPITAL INC.		7,700,000	7,700,000		1FE
019736 AE 7	ALLISON TRANSMISSION HOLDINGS INC		09/30/2020	Various		753,642	731,000	10,417	3FE
00175P AB 9	AMN HEALTHCARE INC		09/15/2020	Various		208,955	204,000	3,923	3FE
03969A AN 0	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/16/2020	JP MORGAN SECURITIES LLC		362,408	354,000	4,989	3FE
05565E BK 0	BMW US CAPITAL LLC		07/06/2020	OUTSIDE MANAGED ACCT		1,007,415	900,000	8,678	1FE
11135F AP 6	BROADCOM INC		07/27/2020	MORGAN STANLEY & CO. LLC		2,740,325	2,450,000	22,877	1Z
22535A AE 5	CAALT_19-1		07/17/2020	CREDIT SUISSE SECURITIES (USA) LLC		1,953,935	1,890,000	1,241	1FE
22535M AC 3	CAALT_20-2		07/15/2020	WELLS FARGO ADVISORS, LLC		6,498,744	6,500,000		1FE
22535M AE 9	CAALT_20-2		07/15/2020	WELLS FARGO ADVISORS, LLC		3,249,318	3,250,000		1FE
1248EP CD 3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/15/2020	DEUTSCHE BANK SECURITIES INC.		647,058	610,000	998	3FE
165183 BS 2	CFII_18-2A		09/04/2020	JP MORGAN SECURITIES LLC		6,108,750	6,000,000	16,240	2FE
165183 CM 4	CFII_20-1A		07/14/2020	MIZUHO SECURITIES USA INC.		924,987	925,000		1FE
165183 CN 2	CFII_20-1A		07/14/2020	MIZUHO SECURITIES USA INC.		2,499,554	2,500,000		2FE
159864 AE 7	CHARLES RIVER LABORATORIES INTERNA		09/17/2020	Various		163,506	157,000	2,492	3FE
12597T AC 4	CPS_20-C		09/11/2020	CITIGROUP GLOBAL MARKETS, INC.		1,389,971	1,390,000		1FE
233851 DZ 4	DAIMLER FINANCE NORTH AMERICA LLC		07/17/2020	OUTSIDE MANAGED ACCT		819,408	800,000	6,186	2FE
237266 AH 4	DARLING INGREDIENTS INC		09/21/2020	Various		404,708	382,000	7,889	3FE
25470D BK 4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	HIMCO OPERATIONAL TRANSACTION		2,468,773	3,050,652		2FE
278300 AA 6	EATON_20-1A - ABS	C	07/29/2020	WELLS FARGO ADVISORS, LLC		5,000,000	5,000,000		1FE
278300 AC 2	EATON_20-1A - ABS	C	07/29/2020	WELLS FARGO ADVISORS, LLC		4,200,000	4,200,000		1FE
29362U AB 0	ENTEGRIS INC		09/28/2020	Various		463,628	450,000	1,987	3FE
26884T AP 7	ERAC USA FINANCE LLC		08/20/2020	OUTSIDE MANAGED ACCT		334,863	300,000	3,578	2FE
33767M AC 9	FKH_20-SFR1 - ABS		07/31/2020	MORGAN STANLEY & CO. LLC		2,699,912	2,700,000		1FE
33767M AE 5	FKH_20-SFR1 - ABS		07/31/2020	MORGAN STANLEY & CO. LLC		2,849,989	2,850,000		1FE
36168Q AK 0	GFL ENVIRONMENTAL INC (ALBERTA)	A	08/17/2020	BARCLAYS CAPITAL INC.		157,000	157,000		1Z
398905 AN 9	GROUP 1 AUTOMOTIVE INC		09/09/2020	Various		249,278	249,000	606	3FE
436440 AP 6	HOLOGIC INC		09/14/2020	GOLDMAN SACHS & CO LLC		471,000	471,000		3FE
446413 AN 6	HUNTINGTON INGALLS INDUSTRIES INC		07/07/2020	OUTSIDE MANAGED ACCT		572,125	523,000	5,529	2FE
46185H AE 2	IHSFR_18-SFR2 - ABS		07/13/2020	WELLS FARGO ADVISORS, LLC		8,143,330	8,250,000	9,399	1FE
483007 AJ 9	KAISER ALUMINUM CORPORATION		09/28/2020	BARCLAYS CAPITAL INC.		328,733	347,000	1,025	3FE
513272 AB 0	LAMB WESTON HOLDINGS INC		09/28/2020	Various		698,186	675,000	12,424	3FE
527298 BN 2	LEVEL 3 FINANCING INC		09/29/2020	Various		633,740	618,000	1,221	3FE
65559C AB 7	NORDEA BANK ABP	D	08/24/2020	OUTSIDE MANAGED ACCT		581,888	585,000		1FE
563136 AJ 9	OMW_20-OMW		08/17/2020	DEUTSCHE BANK SECURITIES INC.		7,886,061	8,250,000	14,924	2FE
682189 AQ 8	ON SEMICONDUCTOR CORPORATION		09/29/2020	BARCLAYS CAPITAL INC.		532,125	521,000	1,673	3FE
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FINANC		09/22/2020	Various		550,713	550,000	2,970	3FE
72147K AC 2	PILGRIMS PRIDE CORP		09/28/2020	Various		1,070,079	1,045,000	3,139	3FE
69701B AA 0	PLMRS_20-2A - ABS		07/20/2020	BARCLAYS CAPITAL INC.		7,000,000	7,000,000		1FE
69701B AE 2	PLMRS_20-2A - ABS		07/20/2020	BARCLAYS CAPITAL INC.		9,000,000	9,000,000		1FE
69354N AC 0	PRA GROUP INC		09/30/2020	BANC OF AMERICA SECURITIES LLC		459,200	443,000	2,581	3FE
74166M AC 0	PRIME SECURITY SERVICES BORROWER L		09/09/2020	UBS SECURITIES LLC		248,625	225,000	6,325	3FE
74166M AF 3	PRIME SECURITY SERVICES BORROWER L		08/18/2020	DEUTSCHE BANK SECURITIES INC.		167,911	169,000		3FE
69370C AC 4	PTC INC		08/27/2020	SUNTRUST ROBINSON HUMPHREY, INC.		225,630	218,000	388	3FE
74736K AJ 0	QORVO INC		09/15/2020	Various		522,564	521,000		3FE
74840L AB 8	QUICKEN LOANS INC		09/28/2020	Various		573,638	545,000	5,351	3FE
78081B AE 3	ROYALTY PHARMA PLC		08/24/2020	BANC OF AMERICA SECURITIES LLC		1,991,387	2,084,000		2FE

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
78081B AF 0	ROYALTY PHARMA PLC		08/24/2020	BANC OF AMERICA SECURITIES LLC		2,837,260	2,977,000		2FE
785592 AW 6	SABINE PASS LIQUEFACTION LLC		07/01/2020	JANE STREET EXECUTION SERVICES LLC		6,667,800	6,000,000	43,500	2FE
78413M AE 8	SFAVE_15-5AVE		07/02/2020	WELLS FARGO ADVISORS, LLC		9,338,672	10,000,000	6,907	1FM
83051G AR 9	SKANDINAVISKA ENSKILDA BANKEN AB	D	08/25/2020	OUTSIDE MANAGED ACCT		259,722	260,000		1FE
89613G AB 2	TAH_20-SFR1 - ABS		07/08/2020	DEUTSCHE BANK SECURITIES INC		3,944,946	3,945,000		1FE
89613G AC 0	TAH_20-SFR1 - ABS		07/08/2020	DEUTSCHE BANK SECURITIES INC		5,949,984	5,950,000		1FE
87724R AE 2	TAYLOR MORRISON COMMUNITIES INC		08/28/2020	WELLS FARGO ADVISORS, LLC		268,918	263,000	1,331	1Z
87724R AG 7	TAYLOR MORRISON COMMUNITIES INC		09/28/2020	Various		666,963	616,000	6,685	3FE
87901J AF 2	TEGNA INC		09/08/2020	JP MORGAN SECURITIES LLC		34,000	34,000		3FE
92552V AL 4	VIASAT INC		09/28/2020	CITIZENS CAPITAL MARKETS		128,281	125,000	3,223	3FE
92564R AD 7	VICI PROPERTIES LP/VICI NOTE CO IN		08/25/2020	JP MORGAN SECURITIES LLC		194,513	195,000	244	3FE
92769X AM 7	VIRGIN MEDIA SECURED FINANCE PLC	D	09/28/2020	Various		454,434	437,000	2,932	3FE
96042J AL 0	WLAKE_19-1		07/21/2020	GOLDMAN SACHS & CO LLC		2,473,219	2,400,000	1,957	1FE
48254@ AA 8	KKR_20-II-RE - ABS		09/04/2020	HIMCO OPERATIONAL TRANSACTION		1,358,976	1,358,976		2PL
L8749# AB 8	STADIUM FINANCE COMPANY SARL		07/30/2020	BANC OF AMERICA SECURITIES LLC		4,543,053	4,512,200		1PL
98478* AX 5	YANKEE GAS SERVICES CO		09/15/2020	KEYBANC CAPITAL MARKETS, INC		4,000,000	4,000,000		1Z
3899999. Total - Bonds - Industrial and Miscellaneous						200,243,184	207,211,829	548,845	XXX
Bonds - Unaffiliated Bank Loans									
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION		09/30/2020	JP MORGAN SECURITIES LLC		708,265	711,000		3FE
BHM26W E0 2	SKYMILES IP LIMITED	C	09/30/2020	Various		779,433	773,000		2FE
BHM26Y ZY 1	SPIRIT AEROSYSTEMS INC		09/30/2020	BANC OF AMERICA SECURITIES LLC		612,415	612,000		3FE
8299999. Total - Bonds - Unaffiliated Bank Loans						2,100,113	2,096,000	0	XXX
8399997. Total - Bonds - Part 3						370,977,422	351,529,353	1,001,432	XXX
8399999. Total - Bonds						370,977,422	351,529,353	1,001,432	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
060505 EN 0	BANK OF AMERICA CORP		08/14/2020	Various	6,000,000.000	6,639,285	100.00		2FE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,639,285	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						6,639,285	XXX	0	XXX
8999999. Total - Preferred Stocks						6,639,285	XXX	0	XXX
Common Stocks - Mutual Funds									
298706 84 7	AMERICAN EUROPACIFIC		09/30/2020	DIRECT WITH ISSUER	0.201	11	XXX		
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4		09/30/2020	DIRECT WITH ISSUER	83.283	1,940	XXX		
354713 55 4	FRANKLIN STRATEGIC		09/30/2020	DIRECT WITH ISSUER	78.042	715	XXX		
416649 34 1	HARTFORD HIGH YIELD FUND - R4		09/30/2020	DIRECT WITH ISSUER	120.211	870	XXX		
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		09/30/2020	DIRECT WITH ISSUER	186.718	2,130	XXX		
552981 46 6	MFS TOTAL RETURN FUND-R3		09/30/2020	DIRECT WITH ISSUER	729.533	14,279	XXX		
9499999. Total - Common Stocks - Mutual Funds						19,945	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						19,945	XXX	0	XXX
9799999. Total - Common Stocks						19,945	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,659,230	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						377,636,651	XXX	1,001,432	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 3L 6	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		910	910	936	972		(62)		(62)		910			0	43	02/01/2032.	1
36200R YQ 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		149	149	153	160		(11)		(11)		149			0	7	01/01/2032.	1
36200U WJ 0	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		45	45	46	48		(2)		(2)		45			0	2	09/01/2031.	1
36200W CB 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		571	571	630	624		(53)		(53)		571			0	27	01/01/2032.	1
36200X JF 7	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		170	170	191	201		(31)		(31)		170			0	8	12/01/2031.	1
36200X KN 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		869	869	907	902		(32)		(32)		869			0	41	01/01/2032.	1
36201A UL 0	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		696	696	729	748		(53)		(53)		696			0	35	07/01/2032.	1
36201C 6E 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		177	177	195	194		(16)		(16)		177			0	8	03/01/2032.	1
36201C PY 4	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		209	209	212	214		(5)		(5)		209			0	10	01/01/2032.	1
36201F Q6 7	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		586	586	602	617		(31)		(31)		586			0	29	05/01/2032.	1
36201F UH 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,350	1,350	1,389	1,430		(79)		(79)		1,350			0	63	04/01/2032.	1
36201F UQ 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,859	1,859	1,912	1,971		(112)		(112)		1,859			0	88	04/01/2032.	1
36201F UR 6	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		294	294	303	314		(20)		(20)		294			0	14	04/01/2032.	1
36201F X6 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		458	458	465	471		(13)		(13)		458			0	22	02/01/2032.	1
36201H WX 7	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		2,477	2,477	2,541	2,543		(66)		(66)		2,477			0	116	06/01/2032.	1
36201J F6 1	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		114	114	118	123		(8)		(8)		114			0	5	05/01/2032.	1
36201J FD 6	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		5,632	5,632	5,880	6,369		(737)		(737)		5,632			0	286	04/01/2032.	1
36201L 7K 4	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		489	489	513	542		(52)		(52)		489			0	25	08/01/2032.	1
36201M G8 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,359	1,359	1,396	1,452		(93)		(93)		1,359			0	69	06/01/2032.	1
36201M JU 7	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		14,451	14,451	14,880	15,596		(1,145)		(1,145)		14,451			0	629	07/01/2032.	1
36201M LH 3	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		549	549	594	606		(57)		(57)		549			0	26	08/01/2032.	1
36201T AM 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,758	1,758	1,808	1,826		(69)		(69)		1,758			0	82	08/01/2032.	1
36203L CQ 3	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		298	298	304	302		(5)		(5)		298			0	15	09/01/2023.	1
36209D R8 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14			0	1	09/01/2031.	1
36209R VG 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		142	142	143	145		(4)		(4)		142			0	8	08/01/2030.	1
36209Y X4 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		194	194	198	199		(5)		(5)		194			0	10	09/01/2031.	1
3620A1 X7 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		470	470	485	487		(17)		(17)		470			0	16	06/01/2039.	1
3620A8 LU 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		153	153	158	158		(5)		(5)		153			0	5	08/01/2039.	1
3620A9 SH 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		9,277	9,277	9,578	9,548		(271)		(271)		9,277			0	328	09/01/2039.	1
3620AC 3Z 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		5,171	5,171	5,339	5,327		(156)		(156)		5,171			0	186	09/01/2039.	1
3620AC 4G 6	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,133	1,133	1,170	1,168		(35)		(35)		1,133			0	40	09/01/2039.	1
36211C 2S 0	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		197	197	200	203		(6)		(6)		197			0	10	07/01/2029.	1
36213D 3C 0	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		745	745	769	766		(21)		(21)		745			0	35	02/01/2032.	1
36213E AB 2	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		958	958	1,000	1,009		(51)		(51)		958			0	45	05/01/2032.	1
36213E SK 3	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		2,242	2,242	2,304	2,309		(67)		(67)		2,242			0	105	01/01/2032.	1
36213E YS 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		850	850	922	907		(57)		(57)		850			0	40	04/01/2032.	1
36213G AL 5	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		1,094	1,094	1,115	1,139		(45)		(45)		1,094			0	55	02/01/2032.	1
36213G TY 7	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		66	66	67	70		(4)		(4)		66			0	3	11/01/2031.	1
36213J V2 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		354	354	377	388		(34)		(34)		354			0	17	04/01/2032.	1
36213N LL 8	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		244	244	248	252		(8)		(8)		244			0	11	12/01/2031.	1
36213U C9 9	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		49	49	51	55		(6)		(6)		49			0	2	11/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
36213X SB 1	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		3,201	3,201	3,426	3,341		(140)		(140)		3,201			0	150	04/01/2032.	1
36213X T5 3	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		54	54	55	57		(3)		(3)		54			0	3	05/01/2032.	1
36213X T6 1	GNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		761	761	782	803		(42)		(42)		761			0	39	05/01/2032.	1
36225B ND 6	GNMA 30YR PLATINUM		09/01/2020.	SCHEDULED REDEMPTION		4,484	4,484	4,617	4,796		(311)		(311)		4,484			0	209	05/01/2031.	1
36225B PM 4	GNMA 30YR PLATINUM		09/01/2020.	SCHEDULED REDEMPTION		23,049	23,049	23,576	24,243		(1,194)		(1,194)		23,049			0	1,161	09/01/2031.	1
36179U CA 8	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		89,275	89,275	89,108	89,105		170		170		89,275			0	2,235	09/01/2048.	1
36179U CB 6	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		322,355	322,355	328,903	328,857		(6,502)		(6,502)		322,355			0	9,263	09/01/2048.	1
36202E AL 3	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		24,071	24,071	24,749	24,790		(719)		(719)		24,071			0	1,026	09/01/2034.	1
36202F B4 7	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		2,961	2,961	3,166	3,213		(252)		(252)		2,961			0	106	10/01/2039.	1
36202F DB 9	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		10,976	10,976	11,260	11,241		(266)		(266)		10,976			0	354	12/01/2039.	1
36202F E6 9	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		9,819	9,819	9,931	9,933		(114)		(114)		9,819			0	316	03/01/2040.	1
36202F EH 5	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		160,762	160,762	162,012	162,007		(1,245)		(1,245)		160,762			0	5,169	02/01/2040.	1
36202F GW 0	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		16,476	16,476	16,875	16,887		(411)		(411)		16,476			0	530	06/01/2040.	1
36202F KN 5	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		428,465	428,465	453,704	455,145		(26,680)		(26,680)		428,465			0	13,750	09/01/2040.	1
36202F LP 9	GNMA2 30YR		09/01/2020.	SCHEDULED REDEMPTION		8,703	8,703	9,177	9,208		(506)		(506)		8,703			0	279	10/01/2040.	1
38380J DW 5	GNR_17-168 IS		09/16/2020.	PREPAYMENT PENALTY		3,135							0					0	3,135	12/01/2059.	1
38380J FE 3	GNR_17-169 IS		08/17/2020.	PREPAYMENT PENALTY		58,269							0					0	58,269	01/01/2060.	1
38380M E9 8	GNR_19-8 IS		08/17/2020.	PREPAYMENT PENALTY		20,726							0					0	20,726	11/01/2060.	1
912810 SF 6	TREASURY BOND		07/29/2020.	WELLS FARGO ADVISORS, LLC.		15,734,727	11,000,000	11,068,750	11,067,617		(855)		(855)		11,066,763		4,667,964	4,667,964	315,495	02/15/2049.	1
912828 W7 1	TREASURY NOTE		07/17/2020.	CITIGROUP GLOBAL MARKETS, INC		1,391,914	1,300,000	1,288,980	1,290,508		1,176		1,176		1,291,684		100,230	100,230	22,191	03/31/2024.	1
912828 Z6 0	TREASURY NOTE		07/17/2020.	JP MORGAN SECURITIES LLC.		764,121	750,000	749,443			128		128		749,571		14,550	14,550	4,845	01/31/2022.	1
912828 ZC 7	TREASURY NOTE		07/29/2020.	WELLS FARGO ADVISORS, LLC.		10,408,594	10,000,000	10,287,086			(22,010)		(22,010)		10,265,076		143,518	143,518	46,467	02/28/2025.	1
912828 NT 3	TREASURY NOTES		08/15/2020.	MATURED		1,300,000	1,300,000	1,379,930	1,309,672		(9,672)		(9,672)		1,300,000			0	34,125	08/15/2020.	1
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD		07/07/2020.	SCHEDULED REDEMPTION		9,588	9,588	9,588	9,588				0		9,588			0	84	09/30/2036.	1PL
0599999.	Total - Bonds - U.S. Government					30,855,312	25,523,826	25,985,960	14,883,380	0	(72,989)	0	(72,989)	0	25,846,920	0	4,926,261	4,926,261	542,495	XXX	XXX
Bonds - All Other Government																					
760942 BB 7	REPUBLICA ORIENT URUGUAY	D	07/06/2020.	BARCLAYS CAPITAL INC.		289,150	250,000	248,438	248,885		63		63		248,948		40,202	40,202	7,626	10/27/2027.	2FE
760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	D	07/06/2020.	BARCLAYS CAPITAL INC.		265,000	200,000	202,970	202,801		(21)		(21)		202,780		62,220	62,220	5,667	06/18/2050.	2FE
X7330Y CT 0	CROATIA (REPUBLIC OF)	D	08/20/2020.	CITIGROUP GLOBAL MARKETS, INC		668,250	600,000	663,600			(3,323)		(3,323)		660,277		7,973	7,973	12,833	04/04/2023.	2FE
085209 AG 9	BERMUDA (GOVERNMENT OF)	D	08/24/2020.	CITIGROUP GLOBAL MARKETS, INC		410,800	400,000	399,540			1		1		399,541		11,259	11,259	158	08/20/2030.	1Z
21987D AD 6	CORPORACION FINANCIERA DE DESARROL	D	09/21/2020.	TENDER TRANSACTION		763,382	667,000	667,827	667,504		(60)		(60)		667,444		95,938	95,938	37,491	07/15/2025.	2FE
501499 AB 3	KUWAIT STATE OF (GOVERNMENT)	D	07/07/2020.	HSBC SECURITIES (USA) INC.		258,750	230,000	227,760	228,305		108		108		228,413		30,337	30,337	6,462	03/20/2027.	1FE
1099999.	Total - Bonds - All Other Government					2,655,332	2,347,000	2,410,135	1,347,495	0	(3,232)	0	(3,232)	0	2,407,403	0	247,929	247,929	70,238	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31288F 6X 7	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36			0	2	03/01/2033.	1
3128KR WQ 3	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		17,964	17,964	18,949	19,252		(1,288)		(1,288)		17,964			0	795	10/01/2036.	1
31292G Y5 9	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		110	110	112	112		(2)		(2)		110			0	6	03/01/2029.	1
31292H 4H 4	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		19,924	19,924	19,638	19,698		226		226		19,924			0	727	12/01/2033.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31292H SQ 8	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		269	269	278	279		(10)		(10)		269			0	12	11/01/2032.	1
31296J TJ 5	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		5,099	5,099	5,138	5,133		(34)		(34)		5,099			0	203	06/01/2033.	1
31296M 2N 8	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		12,621	12,621	13,251	13,247		(626)		(626)		12,621			0	561	09/01/2033.	1
31296P TL 6	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		4,751	4,751	4,784	4,781		(30)		(30)		4,751			0	189	10/01/2033.	1
31296S AC 0	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		83	83	86	86		(3)		(3)		83			0	4	01/01/2034.	1
31296U EU 1	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		187	187	193	195		(8)		(8)		187			0	8	03/01/2034.	1
31297A 3S 1	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		113,314	113,314	108,445	110,025		3,289		3,289		113,314			0	4,237	06/01/2034.	1
31297A 3T 9	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		5,489	5,489	5,253	5,307		182		182		5,489			0	198	06/01/2034.	1
31297A 5J 9	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		8,898	8,898	8,516	8,642		256		256		8,898			0	322	06/01/2034.	1
31297A 5K 6	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		9,279	9,279	8,880	9,002		277		277		9,279			0	335	06/01/2034.	1
31297B AM 4	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		32,472	32,472	31,077	31,527		945		945		32,472			0	1,146	06/01/2034.	1
31298F JL 7	FGOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		76	76	75	75		0		0		76			0	4	01/01/2031.	1
3128L0 YL 0	FGOLD 30YR ALT-A		09/01/2020.	SCHEDULED REDEMPTION		59	59	62	62		(3)		(3)		59			0	3	11/01/2037.	1
31283H QX 6	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		489	489	505	508		(19)		(19)		489			0	21	03/01/2032.	1
31283H UA 1	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		486	486	503	505		(19)		(19)		486			0	21	12/01/2032.	1
31283H XH 3	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		486	486	502	505		(19)		(19)		486			0	22	06/01/2033.	1
31283H Y5 8	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		2,562	2,562	2,698	2,690		(128)		(128)		2,562			0	120	12/01/2033.	1
3128M5 LF 5	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		3,204	3,204	3,497	3,664		(459)		(459)		3,204			0	154	12/01/2037.	1
3128M7 BX 3	FGOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		2,009	2,009	2,115	2,165		(156)		(156)		2,009			0	88	12/01/2038.	1
3128JR LE 4	FHLMC 1YR CMT ARM		09/01/2020.	SCHEDULED REDEMPTION		189,662	189,662	202,908	200,894		(11,232)		(11,232)		189,662			0	5,975	04/01/2034.	1
3133A3 3Y 2	FHLMC 30YR UMBS		09/01/2020.	SCHEDULED REDEMPTION		24,687	24,687	25,666			(980)		(980)		24,687			0	189	04/01/2050.	1
3132WP LD 7	FHLMC GOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		110,953	110,953	109,826	109,882		1,070		1,070		110,953			0	2,833	07/01/2047.	1
3132XX MY 2	FHLMC GOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		20,583	20,583	20,367	20,398		185		185		20,583			0	520	03/01/2048.	1
3132Y1 UJ 5	FHLMC GOLD 30YR		09/01/2020.	SCHEDULED REDEMPTION		629,536	629,536	653,340	650,516		(20,980)		(20,980)		629,536			0	19,999	08/01/2048.	1
3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE		09/01/2020.	SCHEDULED REDEMPTION		404,366	404,366	423,763	421,264		(16,898)		(16,898)		404,366			0	13,349	10/01/2048.	1
31335B BR 6	FHLMC GOLD 30YR GIANT		09/01/2020.	SCHEDULED REDEMPTION		82,551	82,551	82,835	82,815		(265)		(265)		82,551			0	1,792	01/01/2047.	1
3133TH A5 6	FHLMC_2104		09/01/2020.	SCHEDULED REDEMPTION		41,977	41,977	42,865	42,837		(860)		(860)		41,977			0	1,823	12/01/2028.	1
3137AJ MF 8	FHMS_K016		09/01/2020.	SCHEDULED REDEMPTION		5,369	5,369	5,423	5,379		(10)		(10)		5,369			0	115	10/01/2021.	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
3136A7 2G 6	FNA_12-M9 IS		09/25/2020.	PREPAYMENT PENALTY		16,890							0					0	16,890	04/01/2022.	1
3136AE X6 9	FNA_13-M2		09/25/2020.	Various		48,516	47,961	45,750	47,439		522		522		47,961			0	1,359	01/01/2023.	1
31418M VX 7	FNMA 15YR		09/01/2020.	SCHEDULED REDEMPTION		2,734	2,734	2,914	2,850		(116)		(116)		2,734			0	99	02/01/2024.	1
31418T XF 9	FNMA 15YR		09/01/2020.	SCHEDULED REDEMPTION		176	176	184	183		(7)		(7)		176			0	6	05/01/2025.	1
31418U 2M 5	FNMA 15YR		09/01/2020.	SCHEDULED REDEMPTION		2,600	2,600	2,722	2,690		(91)		(91)		2,600			0	86	06/01/2025.	1
31419A BJ 5	FNMA 15YR		09/01/2020.	SCHEDULED REDEMPTION		55,161	55,161	59,005	57,652		(2,490)		(2,490)		55,161			0	1,839	06/01/2025.	1
31419A HL 4	FNMA 15YR		09/01/2020.	SCHEDULED REDEMPTION		2,875	2,875	3,010	2,966		(91)		(91)		2,875			0	95	08/01/2025.	1
31371J L4 4	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		43	43	44	47		(4)		(4)		43			0	3	06/01/2030.	1
31371J XA 7	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		157	157	160	165		(8)		(8)		157			0	9	03/01/2031.	1
31371K 7E 5	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		46,070	46,070	47,028	47,312		(1,242)		(1,242)		46,070			0	1,536	07/01/2033.	1
31371K HY 0	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		692	692	687	684		8		8		692			0	33	01/01/2032.	1
31371L CD 9	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		368	368	379	382		(13)		(13)		368			0	13	09/01/2033.	1
31371L DH 9	FNMA 30YR		09/01/2020.	SCHEDULED REDEMPTION		8,092	8,092	8,146	8,145		(53)		(53)		8,092			0	320	10/01/2033.	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
31382S GP 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		522	522	541	572		(50)		(50)		522			0	25	04/01/2029	1
31383P 2X 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		418	418	424	423		(5)		(5)		418			0	21	09/01/2029	1
31383R FV 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		129	129	127	126		3		3		129			0	6	08/01/2029	1
31383W X7 1	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		33	33	32	32		1		1		33			0	2	11/01/2029	1
31385J GG 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		882	882	914	960		(78)		(78)		882			0	41	06/01/2032	1
31386E C4 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		9,599	9,599	9,875	10,010		(411)		(411)		9,599			0	417	04/01/2031	1
31386H MR 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		9	9	9	9		(0)		(0)		9			0	1	01/01/2031	1
31386M ZB 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		664	664	676	680		(16)		(16)		664			0	32	10/01/2030	1
31386P UJ 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40			0	3	01/01/2031	1
31386R KK 4	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		233	233	238	245		(12)		(12)		233			0	13	02/01/2031	1
31389C Q8 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,376	2,376	2,394	2,413		(37)		(37)		2,376			0	115	12/01/2031	1
3138A2 BL 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		10,892	10,892	11,352	11,288		(396)		(396)		10,892			0	315	12/01/2040	1
3138A4 4H 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		55,767	55,767	56,124	56,039		(273)		(273)		55,767			0	1,532	02/01/2041	1
3138AK SA 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		18,057	18,057	18,819	18,891		(834)		(834)		18,057			0	486	08/01/2041	1
3138AR X3 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		38,255	38,255	39,869	39,603		(1,347)		(1,347)		38,255			0	1,095	09/01/2041	1
3138AV P7 4	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		147,233	147,233	153,294	152,403		(5,170)		(5,170)		147,233			0	4,254	10/01/2041	1
3138EG EW 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		43,018	43,018	44,826	44,637		(1,619)		(1,619)		43,018			0	1,242	11/01/2040	1
3138EG GC 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		184,308	184,308	192,889	191,985		(7,678)		(7,678)		184,308			0	5,350	01/01/2041	1
31390K CM 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		4,278	4,278	4,385	4,549		(271)		(271)		4,278			0	223	06/01/2032	1
31390K WQ 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		825	825	855	877		(52)		(52)		825			0	39	08/01/2032	1
31390P GK 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,979	1,979	2,069	2,170		(192)		(192)		1,979			0	90	08/01/2032	1
31391U J2 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		310	310	325	336		(25)		(25)		310			0	15	01/01/2033	1
31391W 5H 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		369	369	380	383		(14)		(14)		369			0	13	04/01/2033	1
31400J PF 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		478	478	492	499		(22)		(22)		478			0	18	05/01/2033	1
31400J SJ 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		648	648	668	674		(26)		(26)		648			0	24	02/01/2033	1
31400Q TN 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		671	671	675	675		(5)		(5)		671			0	27	04/01/2033	1
31400R NT 4	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		479	479	509	550		(71)		(71)		479			0	24	02/01/2033	1
31400T B2 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		148	148	149	149		(1)		(1)		148			0	6	05/01/2033	1
31401B NS 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		952	952	960	960		(7)		(7)		952			0	38	04/01/2033	1
31401N 4U 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,437	2,437	2,530	2,585		(147)		(147)		2,437			0	90	09/01/2033	1
31402C PL 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		47,619	47,619	50,121	51,157		(3,539)		(3,539)		47,619			0	1,595	11/01/2033	1
31402C U6 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		494	494	509	513		(18)		(18)		494			0	18	03/01/2034	1
31402E AQ 1	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		679	679	700	711		(32)		(32)		679			0	24	07/01/2033	1
31402K CE 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		797	797	821	825		(28)		(28)		797			0	30	08/01/2033	1
31403F JW 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		5,444	5,444	5,489	5,475		(31)		(31)		5,444			0	216	10/01/2033	1
31404M 6Q 6	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		194	194	190	191		4		4		194			0	8	06/01/2034	1
31405A TY 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		926	926	908	910		16		16		926			0	37	06/01/2034	1
31405D D4 6	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		99	99	97	97		2		2		99			0	4	07/01/2034	1
31408E G5 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,455	2,455	2,377	2,361		94		94		2,455			0	100	01/01/2036	1
31410F Z9 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		17,215	17,215	18,995	20,223		(3,008)		(3,008)		17,215			0	745	03/01/2037	1
31412N SL 1	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		14,771	14,771	15,582	16,057		(1,285)		(1,285)		14,771			0	663	12/01/2038	1
31413U TQ 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		27,125	27,125	28,592	28,871		(1,745)		(1,745)		27,125			0	1,214	12/01/2037	1

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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
31416B VH 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,497	2,497	2,573	2,605		(107)		(107)		2,497			0	89	12/01/2034	1
31418M A2 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,001	2,001	2,086	2,120		(119)		(119)		2,001			0	80	08/01/2037	1
3138ES AV 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		8,560	8,560	8,590	8,589		(28)		(28)		8,560			0	186	02/01/2047	1
3138W5 KA 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,689	1,689	1,694	1,693		(4)		(4)		1,689			0	37	03/01/2043	1
3138W6 GB 6	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		3,347	3,347	3,355	3,354		(8)		(8)		3,347			0	72	05/01/2043	1
3138WJ AU 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		7,770	7,770	7,799	7,798		(27)		(27)		7,770			0	173	10/01/2046	1
3138WJ UL 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		16,500	16,500	16,562	16,557		(57)		(57)		16,500			0	364	01/01/2047	1
3138WM XK 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		6,295	6,295	6,312	6,309		(14)		(14)		6,295			0	137	03/01/2043	1
3138WP G2 4	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		14,402	14,402	14,440	14,438		(35)		(35)		14,402			0	313	04/01/2043	1
3138WQ A2 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		3,167	3,167	3,173	3,172		(6)		(6)		3,167			0	69	05/01/2043	1
3138WQ AY 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		8,542	8,542	8,561	8,560		(17)		(17)		8,542			0	185	05/01/2043	1
3138WT RV 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		3,124	3,124	3,131	3,130		(6)		(6)		3,124			0	68	06/01/2043	1
3138WT US 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		6,346	6,346	6,362	6,360		(15)		(15)		6,346			0	139	04/01/2043	1
3138X1 UK 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		32,921	32,921	34,886	34,422		(1,501)		(1,501)		32,921			0	938	08/01/2043	1
3138X2 RR 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		4,399	4,399	4,408	4,407		(8)		(8)		4,399			0	96	08/01/2043	1
3138X2 YC 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		3,106	3,106	3,113	3,112		(6)		(6)		3,106			0	67	07/01/2043	1
3138X3 2Q 4	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		17,040	17,040	17,993	17,840		(800)		(800)		17,040			0	506	10/01/2043	1
3138X6 Y5 8	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		478,714	478,714	497,862	495,881		(17,168)		(17,168)		478,714			0	14,006	11/01/2043	1
3138X9 A8 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		52,146	52,146	54,207	53,912		(1,766)		(1,766)		52,146			0	1,498	10/01/2043	1
3138XF C4 5	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		2,884	2,884	3,015	2,999		(115)		(115)		2,884			0	83	04/01/2044	1
31402R UN 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		1,141	1,141	1,190	1,213		(72)		(72)		1,141			0	45	02/01/2035	1
3140F9 VX 0	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		15,987	15,987	15,939	15,943		43		43		15,987			0	347	01/01/2047	1
3140FN AS 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		274,805	274,805	282,706	282,924		(8,119)		(8,119)		274,805			0	7,827	07/01/2047	1
3140GX BT 7	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		515,888	515,888	530,518	528,923		(13,035)		(13,035)		515,888			0	12,775	11/01/2047	1
31410L VC 3	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		575,401	575,401	578,727	578,502		(3,101)		(3,101)		575,401			0	12,229	01/01/2047	1
31417E ZA 2	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		945	945	947	947		(2)		(2)		945			0	21	02/01/2043	1
31417F VB 1	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		23,504	23,504	24,080	24,043		(539)		(539)		23,504			0	506	03/01/2043	1
31417G TQ 9	FNMA 30YR		09/01/2020	SCHEDULED REDEMPTION		3,040	3,040	3,046	3,046		(6)		(6)		3,040			0	66	06/01/2043	1
31410G NB 5	FNMA 30YR 10/20 INT FIRST		09/01/2020	SCHEDULED REDEMPTION		53,150	53,150	53,133	53,132		18		18		53,150			0	2,384	10/01/2037	1
3140K4 UB 4	FNMA 30YR UMBS		09/01/2020	SCHEDULED REDEMPTION		138,723	138,723	146,569			(7,847)		(7,847)		138,723			0	1,296	03/01/2050	1
3140KC WV 0	FNMA 30YR UMBS		09/01/2020	SCHEDULED REDEMPTION		203,192	203,192	211,891			(8,699)		(8,699)		203,192			0	1,676	04/01/2050	1
31359S J3 5	FNMA_01-19		09/01/2020	SCHEDULED REDEMPTION		5,766	5,766	6,050	5,963		(197)		(197)		5,766			0	272	05/01/2031	1
31359S JT 8	FNMA_01-5		09/01/2020	SCHEDULED REDEMPTION		3,738	3,738	3,783	3,772		(34)		(34)		3,738			0	194	03/01/2031	1
31392C KP 8	FNMA_02-15		09/25/2020	SCHEDULED REDEMPTION		7,099	7,099	7,155	7,099				0		7,099			0	76	04/25/2032	1
31392F P9 2	FNMA_02-82		09/25/2020	SCHEDULED REDEMPTION		8,077	8,077	8,080	8,077				0		8,077			0	77	12/25/2032	1
31394A E2 8	FNMA_04-69		09/01/2020	SCHEDULED REDEMPTION		15,255	15,255	15,918	15,775		(520)		(520)		15,255			0	715	05/01/2033	1
31396X QJ 6	FNMA_07-89		09/25/2020	SCHEDULED REDEMPTION		20,003	20,003	19,894	19,915		88		88		20,003			0	204	09/25/2037	1
31397L TB 5	FNMA_08-49		09/01/2020	SCHEDULED REDEMPTION		18,819	18,819	19,740	19,933		(1,114)		(1,114)		18,819			0	688	04/01/2038	1
45200F CE 7	ILLINOIS FIN AUTH-THEORY & COMPUTI		07/01/2020	CALL TRANSACTION		480,000	480,000	480,000	480,000				0		480,000			0	30,173	07/01/2033	1FE
752123 JH 3	RANCHO CUCAMONGA REDEV TAX ALLOC		09/01/2020	CALL TRANSACTION		560,000	560,000	560,000	560,000				0		560,000			0	35,067	09/01/2031	2FE
3137G0 GT 0	STACR_15-DNA3		08/25/2020	SCHEDULED REDEMPTION		103,172	103,172	103,157	103,161		11		11		103,172			0	1,509	04/25/2028	1

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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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments..					6,281,116	6,263,672	6,415,286	6,023,982	0	(144,437)	0	(144,437)	0	6,263,672	0	0	0	225,528	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04542B LY 6	ABFC_05-WF1	..	09/25/2020.	SCHEDULED REDEMPTION		75,325	75,325	70,523	73,260		2,066		2,066		75,325			0	750	11/25/2034.	1FM
04541G LJ 9	ABSHE_04-HE6	..	09/25/2020.	SCHEDULED REDEMPTION		175,915	175,915	174,568	174,921		994		994		175,915			0	2,305	09/25/2034.	1FM
04541G TM 4	ABSHE_05-HE6	..	08/25/2020.	SCHEDULED REDEMPTION		9,243	9,243	8,938	9,215		29		29		9,243			0	41	07/25/2035.	1FM
004421 MF 7	ACE_05-HE2	..	09/25/2020.	SCHEDULED REDEMPTION		9,677	9,677	9,363	9,575		103		103		9,677			0	127	04/25/2035.	1FM
02004W AB 7	ALLYA_19-1	..	09/15/2020.	SCHEDULED REDEMPTION		10,367,801	10,367,801	10,348,361			19,440		19,440		10,367,801			0	115,131	03/15/2022.	1FE
03072S XD 2	AMSI_04-R12	..	09/25/2020.	SCHEDULED REDEMPTION		5,603	5,603	5,410	5,500		103		103		5,603			0	69	01/25/2035.	1FM
03072S QC 2	AMSI_04-R3	..	09/25/2020.	SCHEDULED REDEMPTION		13,236	13,236	12,674	12,847		389		389		13,236			0	158	05/25/2034.	1FM
03072S RX 5	AMSI_04-R5	..	09/25/2020.	SCHEDULED REDEMPTION		32,360	32,360	28,784	30,356		2,003		2,003		32,360			0	408	07/25/2034.	1FM
03072S SM 8	AMSI_04-R6	..	09/25/2020.	SCHEDULED REDEMPTION		59,840	59,840	60,289	59,913		(72)		(72)		59,840			0	1,249	07/25/2034.	1FM
03072S ZY 4	AMSI_05-R3	..	07/27/2020.	SCHEDULED REDEMPTION		50,788	50,788	43,805	50,362		426		426		50,788			0	113	05/25/2035.	1FM
94973V AS 6	ANTHEM INC	..	08/15/2020.	MATURED		700,000	700,000	698,985	699,923		77		77		700,000			0	30,450	08/15/2020.	2FE
11134L AH 2	BROADCOM CORPORATION	..	07/27/2020.	HSBC SECURITIES (USA) INC.		5,311,825	4,811,000	4,895,320	4,879,758		(5,044)		(5,044)		4,874,714		437,111	437,111	193,676	01/15/2027.	2FE
073879 NZ 7	BSABS_04-HE11	..	09/25/2020.	SCHEDULED REDEMPTION		121,101	121,101	108,435	117,570		3,531		3,531		121,101			0	2,136	12/25/2034.	1FM
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	07/02/2020.	SCHEDULED REDEMPTION		4,110	4,110	4,847	4,110				0		4,110			0	156	01/02/2021.	1FE
136375 CD 2	CANADIAN NATIONAL RAILWAY COMPANY	A	08/12/2020.	OUTSIDE MANAGED ACCT		1,178,192	1,090,000	1,154,386			(4,438)		(4,438)		1,149,948		28,243	28,243	23,491	11/21/2024.	1FE
144531 BC 3	CARR_05-NC1	..	09/25/2020.	SCHEDULED REDEMPTION		139,934	139,934	134,840	138,020		1,914		1,914		139,934			0	1,644	02/25/2035.	1FM
12489W MZ 4	CBASS_05-CB5	..	09/25/2020.	SCHEDULED REDEMPTION		37,278	37,278	33,398	35,532		1,746		1,746		37,278			0	391	08/25/2035.	1FM
17325G AF 3	CGCMT_16-C3	..	08/19/2020.	BARCLAYS CAPITAL INC.		3,170,063	2,900,000	2,986,885	2,962,791		(5,412)		(5,412)		2,957,378		212,684	212,684	70,499	11/01/2049.	1FM
161571 HE 7	CHAIT_16-A4	..	07/15/2020.	SCHEDULED REDEMPTION		7,630,000	7,630,000	7,598,705			31,295		31,295		7,630,000			0	37,896	07/15/2022.	1FE
12593Q BD 1	COMM_15-CCRE26	..	08/01/2020.	SCHEDULED REDEMPTION		3,078	3,078	3,150	3,126		(48)		(48)		3,078			0	77	10/01/2048.	1FM
152314 NB 2	CXHE_05-B	..	09/25/2020.	SCHEDULED REDEMPTION		106,175	106,175	98,046	103,772		2,404		2,404		106,175			0	1,113	03/25/2035.	1FM
23312V AH 9	DBJPM_16-C3	..	08/19/2020.	DEUTSCHE BANK SECURITIES INC		3,201,211	3,000,000	3,089,829	3,061,833		(5,570)		(5,570)		3,056,263		144,948	144,948	65,888	08/01/2049.	1FM
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC	..	09/21/2020.	HIMCO OPERATIONAL TRANSACTION		2,468,773	2,586,000	2,465,234	2,466,839		1,950		1,950		2,468,788		(15)	(15)	122,566	04/01/2043.	2FE
32027N LA 7	FFML_04-FF7	..	09/25/2020.	SCHEDULED REDEMPTION		29,600	29,600	27,257	28,187		1,413		1,413		29,600			0	365	09/25/2034.	1FM
32027N TA 9	FFML_05-FFH1	..	09/25/2020.	SCHEDULED REDEMPTION		144,902	144,902	137,657	141,591		3,311		3,311		144,902			0	1,576	06/25/2036.	1FM
32027N XD 8	FFML_05-FFH4	..	09/25/2020.	SCHEDULED REDEMPTION		4,519	4,519	4,264	4,420		98		98		4,519			0	50	12/25/2035.	1FM
320276 AB 4	FFML_06-FF9	..	09/25/2020.	SCHEDULED REDEMPTION		39,549	39,549	36,743	37,342		2,207		2,207		39,549			0	306	06/25/2036.	1FM
31659T DV 4	FMIC_05-2	..	09/25/2020.	SCHEDULED REDEMPTION		16,640	16,640	12,610	14,762		1,878		1,878		16,640			0	193	12/25/2035.	1FM
36256X AB 8	GMCAR_19-1	..	07/16/2020.	SCHEDULED REDEMPTION		2,410,163	2,410,163	2,402,037			8,126		8,126		2,410,163			0	6,005	03/16/2022.	1FE
362334 EC 4	GSAMP_06-NC1	..	09/25/2020.	SCHEDULED REDEMPTION		11,775	11,775	10,229	11,162		613		613		11,775			0	123	02/25/2036.	1FM
43814T AC 6	HAROT_17-1	..	09/21/2020.	SCHEDULED REDEMPTION		1,255,017	1,255,017	1,249,526			5,491		5,491		1,255,017			0	7,669	07/21/2021.	1FE
43814W AB 1	HAROT_19-1	..	09/18/2020.	SCHEDULED REDEMPTION		11,543,114	11,543,114	11,465,559			77,555		77,555		11,543,114			0	149,749	09/20/2021.	1FE
44931P AD 8	HART_17-A	..	08/15/2020.	SCHEDULED REDEMPTION		2,076,566	2,076,566	2,051,907			24,659		24,659		2,076,566			0	6,145	08/16/2021.	1FE
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 RY 4	HEAT_06-1	..	09/25/2020.	SCHEDULED REDEMPTION		14,676	14,676	13,740	14,261		415		415		14,676			0	138	04/25/2036.	1FM
456606 GV 8	INABS_05-B	..	09/25/2020.	SCHEDULED REDEMPTION		58,944	58,944	58,336	58,735		209		209		58,944			0	666	08/25/2035.	1FM

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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
456606 HU 9	INABS_05-C		09/25/2020.	SCHEDULED REDEMPTION		164,137	164,137	143,620	156,164		7,973		7,973		164,137			0	1,880	10/25/2035.	1FM
46124H AB 2	INTUIT INC		08/12/2020.	OUTSIDE MANAGED ACCT		808,840	800,000	804,363			(50)		(50)		804,313		4,527	4,527	950	07/15/2025.	1FE
46590M AV 2	JPMCC_16-JP2		08/19/2020.	DEUTSCHE BANK SECURITIES INC		1,064,023	1,000,000	1,029,995	1,020,546		(1,863)		(1,863)		1,018,683		45,341	45,341	22,068	08/01/2049.	1FM
50077L AB 2	KRAFT HEINZ FOODS CO		07/31/2020.	Various		988,493	975,000	923,325	923,765		542		542		924,307		64,185	64,185	26,751	06/01/2046.	3FE
527298 BM 4	LEVEL 3 FINANCING INC		08/05/2020.	GOLDMAN SACHS & CO LLC		108,810	104,000	108,160	107,954		(562)		(562)		107,392		1,418	1,418	4,429	03/15/2026.	3FE
50188F AD 7	LG&E AND KU ENERGY LLC		08/15/2020.	CALL TRANSACTION		3,000,000	3,000,000	2,977,786	2,997,581		2,419		2,419		3,000,000			0	84,375	11/15/2020.	2FE
525221 EM 5	LXS_05-7N		09/25/2020.	SCHEDULED REDEMPTION		11,665	11,665	11,028	11,071		593		593		11,665			0	117	12/25/2035.	1FM
58769T AC 9	MBART_19-1		09/15/2020.	SCHEDULED REDEMPTION		1,075,994	1,075,994	1,075,994	1,075,994				0		1,075,994			0	7,985	06/15/2022.	1FE
61913P AS 1	MHL_05-1		09/25/2020.	SCHEDULED REDEMPTION		5,232	5,232	4,873	4,942		290		290		5,232			0	59	02/25/2035.	1FM
606822 BS 2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/12/2020.	OUTSIDE MANAGED ACCT		1,196,571	1,170,000	1,170,000					0		1,170,000		26,571	26,571	1,239	07/17/2025.	1FE
55336V AJ 9	MPLX LP		07/01/2020.	MIZUHO SECURITIES USA INC		2,091,123	1,871,000	1,906,949	1,898,669		(2,345)		(2,345)		1,896,323		194,800	194,800	54,473	06/01/2025.	2FE
61744C YB 6	MSAC_06-NC1		09/25/2020.	SCHEDULED REDEMPTION		218,870	218,870	204,233	210,220		8,650		8,650		218,870			0	2,269	12/25/2035.	1FM
64352V LL 3	NCHET_05-3		09/25/2020.	SCHEDULED REDEMPTION		299,510	299,510	269,540	290,667		8,843		8,843		299,510			0	3,519	07/25/2035.	1FM
65536H BF 4	NHELI_05-HE1		09/25/2020.	SCHEDULED REDEMPTION		153,291	153,291	153,267	153,279		11		11		153,291			0	1,931	09/25/2035.	1FM
674599 DG 7	OCCIDENTAL PETROLEUM CORPORATION		09/30/2020.	Various		18,876,328	42,791,000	19,873,432	20,130,679		629,937		629,937		20,760,616		(1,884,288)	(1,884,288)		10/10/2036.	3FE
68389F JY 1	OOMLT_05-5		09/25/2020.	SCHEDULED REDEMPTION		129,224	129,224	112,668	123,192		6,032		6,032		129,224			0	1,323	12/25/2035.	1FM
694308 GJ 0	PACIFIC GAS & ELECTRIC CO		07/07/2020.	COUNTERPARTY FOR SYSTEM GENERATED C		10,604,844	10,706,000	10,604,844			78		78		10,604,922		(78)	(78)		03/01/2037.	6Z
694ESC AC 8	PACIFIC GAS & ELECTRIC CO		07/10/2020.	HIMCO OPERATIONAL TRANSACTION			10,706,000						0					0		03/01/2037.	1Z
718549 AE 8	PHILLIPS 66 PARTNERS LP		07/06/2020.	MORGAN STANLEY & CO. LLC		6,135,177	5,605,000	5,566,703	5,567,933		354		354		5,568,287		566,890	566,890	211,324	10/01/2046.	2FE
70069F FL 6	PPSI_05-WCH1		09/25/2020.	SCHEDULED REDEMPTION		43,406	43,406	43,270	43,332		74		74		43,406			0	656	01/25/2036.	1FM
76112B Z3 7	RAMP_06-RZ1		09/25/2020.	SCHEDULED REDEMPTION		98,405	98,405	95,268	97,409		996		996		98,405			0	1,058	03/25/2036.	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
75406W AD 3	RASC_06-KS6		09/25/2020.	SCHEDULED REDEMPTION		60,241	60,241	53,351	56,790		3,451		3,451		60,241			0	476	08/25/2036.	1FM
78409V AN 4	S&P GLOBAL INC		08/17/2020.	TENDER TRANSACTION		9,971,080	7,000,000	7,598,958	7,591,409		(7,400)		(7,400)		7,584,009		2,387,071	2,387,071	238,000	05/15/2048.	1FE
785592 AM 8	SABINE PASS LIQUEFACTION LLC		07/01/2020.	RBC CAPITAL MARKETS, LLC		13,283,894	11,700,000	12,801,757	12,533,933		(75,380)		(75,380)		12,458,553		825,341	825,341	557,578	03/01/2025.	2FE
80007R AE 5	SANDS CHINA LTD	D	08/13/2020.	HSBC SECURITIES (USA) INC		227,330	200,000	231,826			(1,578)		(1,578)		230,248		(2,918)	(2,918)	5,670	08/08/2028.	2FE
85172F AM 1	SPRINGLEAF FINANCE CORP		08/05/2020.	JEFFERIES & CO. INC		226,000	200,000	202,200	201,727		(170)		(170)		201,556		24,444	24,444	12,299	03/15/2025.	3FE
86562M BT 6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	08/12/2020.	OUTSIDE MANAGED ACCT		1,171,654	1,100,000	1,162,040			(847)		(847)		1,161,193		10,461	10,461	10,248	09/27/2024.	1FE
84751P ET 2	SURF_05-BC1		09/25/2020.	SCHEDULED REDEMPTION		34,456	34,456	34,456	34,456				0		34,456			0	565	12/25/2035.	1FM
89231A AB 7	TAOT_18-C		09/15/2020.	SCHEDULED REDEMPTION		4,092,773	4,092,773	4,083,181			9,592		9,592		4,092,773			0	32,611	08/16/2021.	1FE
92553P AJ 1	VIACOMCBS INC		07/10/2020.	CALL TRANSACTION		1,966,200	1,875,000	1,844,269	1,867,983		1,831		1,831		1,869,814		5,186	5,186	132,574	12/15/2021.	2FE
92826C AD 4	VISA INC		08/12/2020.	OUTSIDE MANAGED ACCT		2,587,546	2,300,000	2,535,336			(13,067)		(13,067)		2,522,269		65,277	65,277	48,300	12/14/2025.	1FE
92922F 4R 6	WAMU_05-AR13		09/25/2020.	SCHEDULED REDEMPTION		9,662	9,662	8,974	9,019		644		644		9,662			0	120	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19		09/25/2020.	SCHEDULED REDEMPTION		7,260	7,260	6,389	6,451		809		809		7,260			0	88	12/25/2045.	1FM
9497EN AE 3	WFHET_05-3		09/25/2020.	SCHEDULED REDEMPTION		62,380	62,380	56,161	60,545		1,835		1,835		62,380			0	807	11/25/2035.	1FM
98161P AD 5	WOART_16-B		09/15/2020.	SCHEDULED REDEMPTION		1,860,871	1,860,871	1,849,822			11,049		11,049		1,860,871			0	8,284	02/15/2022.	1FE
98162Y AB 9	WOART_19-A		09/15/2020.	SCHEDULED REDEMPTION		1,318,811	1,318,811	1,313,453			5,358		5,358		1,318,811			0	18,816	04/15/2022.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
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
98212B AE 3	WPX ENERGY INC		07/02/2020	TENDER TRANSACTION		350,036	347,000	333,120	335,185		1,110		1,110		336,294		13,742	13,742	14,523	09/15/2024	4FE
00969D AA 8	AJAXM_17-B		09/25/2020	SCHEDULED REDEMPTION		117,282	117,282	117,282	117,282		0		0		117,282			0	2,674	09/25/2056	1FE
03464N AA 0	AOMT_18-3		09/01/2020	SCHEDULED REDEMPTION		200,269	200,269	200,268	200,268		1		1		200,269			0	5,184	09/01/2048	1FM
03464N AB 8	AOMT_18-3		09/01/2020	SCHEDULED REDEMPTION		158,546	158,546	158,544	158,545		1		1		158,546			0	4,219	09/01/2048	1FM
042856 AA 2	ARRW_18-1		09/01/2020	SCHEDULED REDEMPTION		645,563	645,563	645,550	645,557		6		6		645,563			0	17,426	04/01/2048	1FM
042856 AB 0	ARRW_18-1		09/01/2020	SCHEDULED REDEMPTION		342,397	342,397	342,393	342,395		2		2		342,397			0	9,802	04/01/2048	1FM
91911K AN 2	BAUSCH HEALTH COMPANIES INC	A	07/30/2020	MORGAN STANLEY & CO. LLC		501,113	483,000	489,834	488,514		(1,084)		(1,084)		487,430		13,683	13,683	20,071	11/01/2025	3FE
05565E BK 0	BMW US CAPITAL LLC		08/12/2020	OUTSIDE MANAGED ACCT		1,010,457	900,000	1,007,415			(2,191)		(2,191)		1,005,224		5,233	5,233	12,188	04/09/2025	1FE
110122 BV 9	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		95,441	100,000	95,386	95,395		46		46		95,441			0	2,960	11/15/2047	1FE
110122 BW 7	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		1,875,117	1,900,000	1,874,825	1,874,872		245		245		1,875,117			0	79,246	02/20/2048	1FE
110122 CB 2	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		1,975,195	1,990,000	1,973,583	1,974,430		765		765		1,975,195			0	79,688	07/26/2029	1FE
110122 CD 8	BRISTOL-MYERS SQUIBB CO		07/20/2020	EXCHANGE		6,451,290	6,505,000	6,450,228	6,450,785		505		505		6,451,290			0	202,739	10/26/2049	1FE
11135F AP 6	BROADCOM INC		08/13/2020	EXCHANGE		2,739,377	2,450,000	2,740,325			(948)		(948)		2,739,377			0	26,831	11/15/2030	2FE
11135F AR 2	BROADCOM INC		08/13/2020	EXCHANGE		7,490,702	7,500,000	7,490,550			152		152		7,490,702			0	85,104	11/15/2032	2FE
08179X AL 9	BSP_13-IIA - ABS	C	07/15/2020	SCHEDULED REDEMPTION		905	905	905	905				0		905			0	20	07/15/2029	1FE
12510H AB 6	CAUTO_20-1A		09/15/2020	SCHEDULED REDEMPTION		51,525	51,525	51,517			9		9		51,525			0	966	02/15/2050	1FE
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		07/09/2020	EXCHANGE		275,753	275,000	275,826	275,801		(48)		(48)		275,753			0	10,209	10/01/2029	3FE
12559Q AA 0	CITM_07-1		09/25/2020	SCHEDULED REDEMPTION		150,596	150,596	149,843	150,008		588		588		150,596			0	2,399	10/25/2037	1FM
19687V AA 9	COLT_18-2		09/01/2020	SCHEDULED REDEMPTION		1,999,030	1,999,030	1,999,006	1,999,007		23		23		1,999,030			0	51,183	07/03/2048	1FM
12596D AB 2	COLT_18-3		09/01/2020	SCHEDULED REDEMPTION		787,059	787,059	787,050	787,052		7		7		787,059			0	22,213	10/02/2048	1FM
19687X AC 1	COLT_19-1		09/01/2020	SCHEDULED REDEMPTION		695,075	695,075	695,074	695,074		0		0		695,075			0	20,061	03/01/2049	1FM
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		09/10/2020	SCHEDULED REDEMPTION		49,908	49,908	66,918	61,945		(12,037)		(12,037)		49,908			0	3,012	07/10/2031	2FE
12665U AA 2	CVS PASSTHROUGH TRUST - ABS		09/10/2020	SCHEDULED REDEMPTION		61,566	61,566	61,662	61,566				0		61,566			0	2,092	01/10/2036	2FE
25470D BK 4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	HIMCO OPERATIONAL TRANSACTION		650	652	528					0		528		122	122		09/15/2055	2FE
24380T AC 0	DRMT_17-1A		09/01/2020	SCHEDULED REDEMPTION		17,817	17,817	17,816	17,817		0		0		17,817			0	443	12/02/2046	1FE
24381C AB 8	DRMT_17-2A		09/01/2020	SCHEDULED REDEMPTION		50,664	50,664	50,663	50,664				0		50,664			0	964	06/01/2047	1FM
24381C AC 6	DRMT_17-2A		09/01/2020	SCHEDULED REDEMPTION		70,793	70,793	70,791	70,793				0		70,793			0	1,400	06/01/2047	1FM
24381H AA 9	DRMT_18-2A		09/01/2020	SCHEDULED REDEMPTION		327,745	327,745	327,741	327,744		1		1		327,745			0	8,171	04/01/2058	1FM
269330 AA 4	E3_19-1 - ABS		09/20/2020	SCHEDULED REDEMPTION		191,329	191,329	191,323	191,323		6		6		191,329			0	5,110	09/20/2055	1FE
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC		08/11/2020	SCHEDULED REDEMPTION		124,961	124,961	124,961	124,961				0		124,961			0	6,509	02/11/2030	1FE
68275C AC 2	FB_05-1		09/08/2020	SCHEDULED REDEMPTION		20,220	20,220	20,318	20,295		(75)		(75)		20,220			0	800	08/08/2035	1FM
36168Q AK 0	GFL ENVIRONMENTAL INC (ALBERTA)	A	08/25/2020	BMO CAPITAL MARKETS CORP.		157,393	157,000	157,000					0		157,000		393	393	49	08/01/2025	1Z
38082J AA 7	GLDN_16-2A - ABS		09/20/2020	SCHEDULED REDEMPTION		25,001	25,001	25,001	25,001				0		25,001			0	790	09/20/2047	1FE
38218G AA 0	GOODG_18-1 - ABS	C	09/15/2020	SCHEDULED REDEMPTION		165,855	165,855	165,838	165,839		17		17		165,855			0	3,373	10/15/2053	1FE
38218D AA 7	GOODG_19-1A - ABS		09/15/2020	SCHEDULED REDEMPTION		239,492	239,492	239,419	239,420		72		72		239,492			0	4,726	10/15/2054	1FE
42770R AA 8	HERO_14-1A - ABS		09/20/2020	SCHEDULED REDEMPTION		82,956	82,956	86,482	86,304		(3,348)		(3,348)		82,956			0	3,940	09/20/2038	1FE
42770U AA 1	HERO_15-2A - ABS		09/20/2020	SCHEDULED REDEMPTION		88,343	88,343	90,220	90,902		(2,559)		(2,559)		88,343			0	3,458	09/20/2040	1FE
43789A AA 2	HOF_18-1		09/01/2020	SCHEDULED REDEMPTION		182,129	182,129	182,128	182,128		1		1		182,129			0	4,918	06/01/2048	1FM
43789V AB 4	HOF_19-2		07/01/2020	CANCELLED TRADE		(43,978)	(43,978)	(43,978)					0		(43,978)			0		09/01/2059	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
453140 AD 7	IMPERIAL BRANDS FINANCE PLC	D	07/21/2020	MATURED		865,000	865,000	855,632	863,885		1,115		1,115		865,000			0	25,518	07/21/2020	2FE
46625M MY 2	JPMCC_02-CIB5 IS		07/01/2020	SCHEDULED REDEMPTION				35,230	14	20,828	(20,841)		(14)					0	10,476	10/01/2037	6FE
46639G AF 3	JPMMT_13-1		09/01/2020	SCHEDULED REDEMPTION		141,313	141,313	145,552	144,894		(3,581)		(3,581)		141,313			0	3,597	03/01/2043	1FM
46639G AG 1	JPMMT_13-1		09/01/2020	SCHEDULED REDEMPTION		80,654	80,654	82,682	82,433		(1,779)		(1,779)		80,654			0	2,053	03/01/2043	1FM
46639G AH 9	JPMMT_13-1		09/01/2020	SCHEDULED REDEMPTION		70,526	70,526	71,550	71,482		(956)		(956)		70,526			0	1,795	03/01/2043	1FM
46643D BF 3	JPMMT_14-OAK4		09/01/2020	SCHEDULED REDEMPTION		72,463	72,463	74,909	74,740		(2,277)		(2,277)		72,463			0	2,050	09/01/2044	1FM
64829L AA 6	NRZT_16-4		09/01/2020	SCHEDULED REDEMPTION		61,979	61,979	61,490	61,515		464		464		61,979			0	1,659	11/01/2056	1FM
64829J AA 1	NRZT_17-1A		09/01/2020	SCHEDULED REDEMPTION		173,391	173,391	175,421	175,156		(1,765)		(1,765)		173,391			0	4,991	02/01/2057	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
64828C AY 5	NRZT_18-2		09/01/2020	SCHEDULED REDEMPTION		41,289	41,289	41,663	41,610		(321)		(321)		41,289			0	1,267	02/01/2058	1FM
67109U AS 1	OZLM_15-11A - ABS		07/30/2020	SCHEDULED REDEMPTION		1,230	1,230	1,230	1,230				0		1,230			0	26	10/30/2030	1FE
67108F AN 6	OZLMF_13-4A - ABS		07/22/2020	SCHEDULED REDEMPTION		33,508	33,508	33,508	33,508				0		33,508			0	732	10/22/2030	1FE
69376B AA 4	PACEF_20-1A - ABS		09/20/2020	SCHEDULED REDEMPTION		238,948	238,948	238,948					0		238,948			0	760	09/20/2055	1FE
724060 AA 6	ABS		07/15/2020	SCHEDULED REDEMPTION		22,610	22,610	26,519	26,021		(3,411)		(3,411)		22,610			0	1,696	01/15/2030	2FE
69700P AA 0	PSTAT_18-5A - ABS		07/20/2020	SCHEDULED REDEMPTION		183,135	183,135	183,135	183,135				0		183,135			0	3,459	01/20/2027	1FE
76119L AA 9	RESIDEO FUNDING INC		08/05/2020	Various		166,983	165,000	165,729	165,625		(68)		(68)		165,556		1,426	1,426	7,687	11/01/2026	3FE
81211K AX 8	SEALED AIR CORPORATION		09/16/2020	GOLDMAN SACHS & CO LLC		321,630	284,000	298,931	297,499		(1,503)		(1,503)		295,995		25,635	25,635	15,750	09/15/2025	3FE
81745J AA 6	SEMT_13-11		09/01/2020	SCHEDULED REDEMPTION		33,026	33,026	31,436	31,804		1,222		1,222		33,026			0	831	09/01/2043	1FM
81746N CB 2	SEMT_16-3		09/01/2020	SCHEDULED REDEMPTION		4,024	4,024	4,120	4,106		(82)		(82)		4,024			0	107	11/01/2046	1FM
81746N CC 0	SEMT_16-3		09/01/2020	SCHEDULED REDEMPTION		3,040	3,040	3,007	3,012		28		28		3,040			0	81	11/01/2046	1FM
87724R AE 2	TAYLOR MORRISON COMMUNITIES INC		09/14/2020	CALL TRANSACTION		270,727	263,000	268,918			(179)		(179)		268,738		(5,738)	(5,738)	9,615	01/31/2025	3FE
87901J AF 2	TEGNA INC		09/17/2020	JP MORGAN SECURITIES LLC		34,553	34,000	34,000					0		34,000		553	553	49	03/15/2026	3FE
88031V AA 7	TENASKA GATEWAY PARTNERS LTD		09/30/2020	SCHEDULED REDEMPTION		99,234	99,234	84,258	94,086		5,148		5,148		99,234			0	4,504	12/30/2023	2FE
893647 BE 6	TRANSDIGM INC		07/27/2020	CITIGROUP GLOBAL MARKETS, INC		247,338	235,000	245,281	244,062		(1,132)		(1,132)		242,931		4,407	4,407	12,811	03/15/2026	4FE
98887V AA 1	ZAIS7_17-2A - ABS	C	07/15/2020	SCHEDULED REDEMPTION		57,153	57,153	57,153	57,153				0		57,153			0	1,294	04/15/2030	1FE
009098 A* 5	AIR CARGO LOGISTICS FT WORTH TX C.		09/10/2020	SCHEDULED REDEMPTION		25,083	25,083	25,083	25,083				0		25,083			0	814	11/10/2039	1
01185* AA 3	ALASKA VENTURES LLC		09/30/2020	SCHEDULED REDEMPTION		132,304	132,304	132,304	132,304				0		132,304			0	4,634	06/30/2033	2PL
12523@ AA 9	CC TUGS LLC		09/30/2020	SCHEDULED REDEMPTION		130,063	130,063	130,063	130,063				0		130,063			0	6,243	09/30/2030	3PL
153609 D@ 8	CENTRAL HUDSON GAS & ELECTRIC CORP		09/21/2020	MATURED		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	43,200	09/21/2020	1
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
30280@ AA 4	FR-ENCLAVE LLC - ABS		07/07/2020	SCHEDULED REDEMPTION		37,127	37,127	37,127	37,127				0		37,127			0	1,445	09/30/2033	2
C4111# AJ 0	GRAYMONT WESTERN CANADA INC	A	08/21/2020	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000				0		275,000			0	9,790	08/21/2034	2PL
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		08/31/2020	SCHEDULED REDEMPTION		30,515	30,515	30,096	30,136		380		380		30,515			0	1,012	05/31/2033	2PL
P7077@ AH 7	NASSAU AIRPORT DEVELOPMENT CO	D	09/30/2020	SCHEDULED REDEMPTION		120,000	120,000	120,000	120,000				0		120,000			0	5,706	03/31/2035	3PL
L8038* AA 4	SBM BALEIA AZUL SARL	D	09/15/2020	SCHEDULED REDEMPTION		194,400	194,400	193,464	193,843		557		557		194,400			0	8,019	09/15/2027	3
84519# AG 9	SOUTHWEST POWER POOL INC		09/30/2020	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000				0		75,000			0	1,828	09/30/2024	1
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		09/15/2020	SCHEDULED REDEMPTION		1,092	1,092	1,092	1,092				0		1,092			0	66	12/15/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
90139P AB 5	TWIN BROOK I - ONSHORE - ABS		07/20/2020.	CAPITAL DISTRIBUTION		276,715	276,715	276,715	276,715				0		276,715			0	9,375	04/25/2024.	1PL
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS		07/20/2020.	CAPITAL DISTRIBUTION		261,054	261,054	261,054	261,054				0		261,054			0	8,827	04/25/2024.	1PL
92927K B* 2	WABCO HOLDINGS INC.		08/03/2020.	HIMCO OPERATIONAL TRANSACTION		2,934,500	2,934,500	2,918,250	2,806,250				0	112,000	2,918,250		16,250	16,250	25,801	11/15/2023.	2
3899999.	Total - Bonds - Industrial and Miscellaneous					176,606,742	204,083,664	172,500,518	100,444,939	20,828	726,578	0	747,405	112,000	173,274,914	0	3,232,901	3,232,901	3,300,601	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO.	A	09/30/2020.	SINKING FUND TRANSACTION		617	617	617	617				0		617			0	13	11/14/2026.	3FE
BHM23Q 4L 3	LUMEN TECHNOLOGIES INC.		09/30/2020.	SINKING FUND TRANSACTION		220	220	220			0		0		220		0	0	3	03/15/2027.	3FE
BHM21Y 1D 9	WELLS ENTERPRISES INC.		09/30/2020.	SINKING FUND TRANSACTION		527	527	525	525		0		0		525		1	1	19	03/29/2025.	4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					1,364	1,364	1,362	1,143	0	0	0	0	0	1,363	0	1	1	35	XXX	XXX
8399997.	Total - Bonds - Part 4					216,399,865	238,219,526	207,313,261	122,700,939	20,828	505,919	0	526,747	112,000	207,794,270	0	8,407,093	8,407,093	4,138,897	XXX	XXX
8399999.	Total - Bonds					216,399,865	238,219,526	207,313,261	122,700,939	20,828	505,919	0	526,747	112,000	207,794,270	0	8,407,093	8,407,093	4,138,897	XXX	XXX
Common Stocks - Mutual Funds																					
018914 50 7	ALLIANCE BERNSTEIN		09/30/2020.	DIRECT WITH ISSUER	2,824.107	43,265	XXX	57,027					0		57,027		(13,761)	(13,761)		XXX	
399874 84 1	AMERICAN GROWTH		09/30/2020.	DIRECT WITH ISSUER	5,395.617	306,903	XXX	234,555					0		234,555		72,348	72,348		XXX	
09661L 30 2	BNY MELLON S&P 500 INDEX FUND		09/30/2020.	DIRECT WITH ISSUER	4,870.031	247,349	XXX	254,626					0		254,626		(7,277)	(7,277)		XXX	
354026 50 2	FRANKLIN MUTUAL		09/30/2020.	DIRECT WITH ISSUER	8,652.074	192,249	XXX	238,176					0		238,176		(45,927)	(45,927)		XXX	
355148 82 6	FRANKLIN SMALL CAP		09/30/2020.	DIRECT WITH ISSUER	148.570	6,134	XXX	8,131					0		8,131		(1,997)	(1,997)		XXX	
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4		09/30/2020.	DIRECT WITH ISSUER	8,764.789	384,856	XXX	344,675					0		344,675		40,181	40,181		XXX	
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4		09/30/2020.	DIRECT WITH ISSUER	3,091.460	99,977	XXX	95,605					0		95,605		4,372	4,372		XXX	
416641 87 6	HARTFORD GROWTH OPPORT FD - R4.		09/30/2020.	DIRECT WITH ISSUER	2,230.750	120,282	XXX	86,564					0		86,564		33,718	33,718		XXX	
416649 39 0	HARTFORD SMALL COMPANY FUND		09/30/2020.	DIRECT WITH ISSUER	15.885	434	XXX	328					0		328		106	106		XXX	
00900R 54 9	INVESCO OPPENHEIMER MAIN STREET CLASS R		09/30/2020.	DIRECT WITH ISSUER	7,423.000	161,821	XXX	216,256					0		216,256		(54,434)	(54,434)		XXX	
00141L 50 9	INVESCO SM CAP		09/30/2020.	DIRECT WITH ISSUER	5,311.024	58,740	XXX	72,992					0		72,992		(14,252)	(14,252)		XXX	
354713 55 4	FRANKLIN STRATEGIC		09/30/2020.	DIRECT WITH ISSUER	5,247.469	48,382	XXX	50,721					0		50,721		(2,340)	(2,340)		XXX	
416649 34 1	HARTFORD HIGH YIELD FUND - R4		09/30/2020.	DIRECT WITH ISSUER	7,469.081	54,524	XXX	54,640					0		54,640		(115)	(115)		XXX	
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		09/30/2020.	DIRECT WITH ISSUER	4,885.971	56,042	XXX	51,991					0		51,991		4,051	4,051		XXX	
552981 46 6	MFS TOTAL RETURN FUND-R3		09/30/2020.	DIRECT WITH ISSUER	5,558.041	109,046	XXX	83,348					0		83,348		25,698	25,698		XXX	
9499999.	Total - Common Stocks - Mutual Funds					1,890,005	XXX	1,849,634	0	0	0	0	0	0	1,849,634	0	40,371	40,371	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,890,005	XXX	1,849,634	0	0	0	0	0	0	1,849,634	0	40,371	40,371	0	XXX	XXX
9799999.	Total - Common Stocks					1,890,005	XXX	1,849,634	0	0	0	0	0	0	1,849,634	0	40,371	40,371	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,890,005	XXX	1,849,634	0	0	0	0	0	0	1,849,634	0	40,371	40,371	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					218,289,871	XXX	209,162,895	122,700,939	20,828	505,919	0	526,747	112,000	209,643,904	0	8,447,464	8,447,464	4,138,897	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)
Purchased Options - Hedging Other - Call Options and Warrants																						
CMS IDX CALL @ 50BP 03/19/21.	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/13/2019	03/19/2021		1,000,000,000	0.50	580,000			135,000		135,000	(13,000)						2
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/15/2019	06/18/2021		1,000,000,000	0.50	740,000			249,000		249,000	25,000						2
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		26,033,184	11,000.00		946,200		4,319,689		4,319,689	3,373,489						2
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		30,760,262	11,280.00		995,837		3,723,795		3,723,795	2,727,958						2
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		20,260,105	2,040.00		333,824		591,777		591,777	257,952						2
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		100,890,000	3,875.00				3,247,382	^	3,247,382	3,247,382						2
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		23,377,045	2,050.00				(217,353)	^	(217,353)	(217,353)						2
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		72,640,800	4,160.00		3,240,000		4,818,978		4,818,978	1,578,978						2
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		35,624,357	11,200.00				1,676,945	^	1,676,945	1,676,945						2
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		121,068,000	3,800.00				1,131,756	^	1,131,756	1,131,756						2
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		17,254,485	2,250.00		317,037		326,885		326,885	9,848						2
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		137,210,400	3,500.00				1,057,043	^	1,057,043	1,057,043						2
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		22,607,765	12,500.00		1,345,469		2,824,508		2,824,508	1,479,039						2
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		85,958,280	3,900.00		4,261,108		6,131,064		6,131,064	1,869,956						2
NDX IDX CALL @ 12750 - PREMIUM PAYABLE 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		19,182,346	12,750.00				1,021,828	^	1,021,828	1,021,828						2
S&P IDX CALL @ 4000 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		53,471,700	4,000.00				1,126,160	^	1,126,160	1,126,160						2
NDX IDX CALL @ 12500 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		16,442,011	12,500.00				768,830	^	768,830	768,830						2
S&P IDX CALL @ 4000 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		62,551,800	4,000.00				1,366,475	^	1,366,475	1,366,475						2
NDX IDX CALL @ 12500 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		13,701,676	12,500.00				808,681	^	808,681	808,681						2
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										1,320,000	11,439,476	0	35,108,443	XXX	35,108,443	23,296,967	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 1206.55 11/13/20.	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2010	11/13/2020		336,300,000	1,206.55	29,862,110			258		258	(45,015)						2
S&P IDX PUT @ 1177.05 11/16/20.	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/16/2010	11/16/2020		171,428,925	1,177.05	15,030,030			154		154	(20,564)						2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 1063.08 11/17/20.	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/17/2010	11/17/2020		168,150,000	1,063.08	12,402,600			65		65	(11,468)						2
S&P IDX PUT @ 1431.25 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	10/19/2012	10/21/2022		234,969,447	1,431.25	30,380,002			2,178,219		2,178,219	994,307						2
S&P IDX PUT @ 1426.25 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/22/2012	10/21/2022		235,793,180	1,426.25	30,400,002			2,162,722		2,162,722	989,707						2
S&P IDX PUT @ 1410.77 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/23/2012	10/21/2022		238,381,244	1,410.77	30,749,999			2,115,181		2,115,181	975,469						2
S&P IDX PUT @ 1411.60 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/25/2012	10/21/2022		238,238,283	1,411.60	29,899,861			2,117,708		2,117,708	976,228						2
S&P IDX PUT @ 1409.50 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/26/2012	10/21/2022		238,594,761	1,409.50	30,249,672			2,111,322		2,111,322	974,305						2
S&P IDX PUT @ 1425.10 10/21/22.	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022		235,981,710	1,425.10	29,999,780			2,159,152		2,159,152	988,642						2
S&P IDX PUT @ 1412.30 12/18/20.	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/05/2012	12/18/2020		238,122,260	1,412.30	28,440,000			16,838		16,838	(90,690)						2
S&P IDX PUT @ 1431.68 12/18/20.	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	11/06/2012	12/18/2020		234,899,665	1,431.68	27,899,998			18,284		18,284	(96,132)						2
S&P IDX PUT @ 1381.80 12/18/20.	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/09/2012	12/18/2020		243,378,629	1,381.80	28,580,000			14,765		14,765	(82,620)						2
S&P IDX PUT @ 1370.00 11/18/22.	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	11/14/2012	11/18/2022		245,472,096	1,370.00	30,799,704			2,089,859		2,089,859	972,379						2
S&P IDX PUT @ 1350.00 12/18/20.	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	11/15/2012	12/18/2020		249,111,097	1,350.00	28,779,998			12,846		12,846	(74,825)						2
S&P IDX PUT @ 1455.67 01/20/23.	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023		231,027,675	1,455.67	29,638,591			2,604,619		2,604,619	1,142,458						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	12/18/2020		605,340,000	2,500.00				(27,931,241)	^	(27,931,241)	(4,806,866)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2018	12/18/2020		908,010,000	2,500.00				(41,994,045)	^	(41,994,045)	(7,211,709)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/15/2018	12/18/2020		302,670,000	2,500.00				(14,698,094)	^	(14,698,094)	(2,414,062)						2
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/25/2018	06/20/2025		124,431,000	2,700.00				(4,661,653)	^	(4,661,653)	1,889,350						2
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2018	06/20/2025		248,862,000	2,700.00				(8,729,040)	^	(8,729,040)	3,822,928						2
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/23/2018	06/20/2025		120,059,100	2,800.00				(2,471,872)	^	(2,471,872)	2,067,501						2
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/24/2018	06/20/2025		120,059,100	2,800.00				(2,626,573)	^	(2,626,573)	2,055,988						2
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/01/2018	06/20/2025		90,461,520	1,670.00				7,095,236	^	7,095,236	7,508,121						2
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025		92,766,050	1,990.00				6,605,350	^	6,605,350	6,471,609						2
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2018	06/20/2025		92,766,050	1,990.00				5,497,661	^	5,497,661	6,389,171						2

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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)
S&P IDX PUT @ 2800 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/14/2018	06/16/2028		120,059,100	2,800.00	18,956,700			21,038,812		21,038,812	4,305,807						2
S&P IDX PUT @ 2900 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/27/2018	06/20/2025		116,023,500	2,900.00	15,487,481			16,566,717		16,566,717	3,486,012						2
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/05/2018	06/20/2025		116,023,500	2,900.00				(1,503,668)	^	(1,503,668)	2,141,146						2
S&P IDX PUT @ 2880 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	09/12/2018	06/16/2028		116,696,100	2,880.00	18,391,000			21,722,907		21,722,907	4,403,359						2
RTY IDX PUT @ 1700 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/25/2018	09/15/2023		88,652,290	1,700.00				8,709,774	^	8,709,774	7,428,952						2
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025		116,023,500	2,900.00				(383,129)	^	(383,129)	2,245,740						2
S&P IDX PUT @ 2550 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/10/2018	12/18/2020		302,670,000	2,550.00				(12,996,209)	^	(12,996,209)	(2,618,710)						2
S&P IDX PUT @ 2500 - PREMIUM PAYABLE 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	10/11/2018	12/18/2020		302,670,000	2,500.00				(14,365,151)	^	(14,365,151)	(2,409,231)						2
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025		120,059,100	2,800.00				(2,265,898)	^	(2,265,898)	2,094,275						2
S&P IDX PUT @ 2700 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/31/2018	12/19/2025		124,431,000	2,700.00				(2,542,537)	^	(2,542,537)	2,042,176						2
S&P IDX PUT @ 2650 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	11/26/2018	12/19/2025		127,794,000	2,650.00				(3,603,643)	^	(3,603,643)	1,973,426						2
0169999999. Total-Purchased Options-Hedging Other-Put Options										465,947,529	0	0	(35,934,303)	XXX	(35,934,303)	48,457,167	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										467,267,529	11,439,476	0	(825,861)	XXX	(825,861)	71,754,134	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										1,320,000	11,439,476	0	35,108,443	XXX	35,108,443	23,296,967	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										465,947,529	0	0	(35,934,303)	XXX	(35,934,303)	48,457,167	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										467,267,529	11,439,476	0	(825,861)	XXX	(825,861)	71,754,134	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		26,033,184	4,400.00		(9,861,000)		(15,726,974)		(15,726,974)	(5,865,974)						2
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		30,760,262	4,700.00		(12,598,895)		(17,866,645)		(17,866,645)	(5,267,750)						2
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		20,260,105	850.00		(8,946,428)		(10,411,376)		(10,411,376)	(1,464,948)						2
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		100,890,000	1,550.00				(7,866,978)	^	(7,866,978)	(7,866,978)						2
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		23,377,045	925.00				(153,281)	^	(153,281)	(153,281)						2
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		72,640,800	1,600.00		(33,086,880)		(36,272,258)		(36,272,258)	(3,185,378)						2
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		35,624,357	4,925.00				(4,716,423)	^	(4,716,423)	(4,716,423)						2

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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)
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		121,068,000	1,600.00				(5,311,281)	^	(5,311,281)	(5,311,281)						2
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		17,254,485	925.00		(6,975,000)		(7,858,754)		(7,858,754)	(883,754)						2
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		137,210,400	1,550.00				(10,483,183)	^	(10,483,183)	(10,483,183)						2
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		22,607,765	4,800.00		(9,883,823)		(12,911,927)		(12,911,927)	(3,028,103)						2
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		85,958,280	1,550.00		(37,872,508)		(44,279,157)		(44,279,157)	(6,406,649)						2
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025		19,182,346	5,000.00				(2,136,810)	^	(2,136,810)	(2,136,810)						2
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026		16,442,011	5,000.00				(1,558,722)	^	(1,558,722)	(1,558,722)						2
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027		53,471,700	1,550.00				(3,207,878)	^	(3,207,878)	(3,207,878)						2
NDX IDX CALL @ 5000 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027		13,701,676	5,000.00				(1,444,620)	^	(1,444,620)	(1,444,620)						2
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026		62,551,800	1,550.00				(3,739,824)	^	(3,739,824)	(3,739,824)						2
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(119,224,535)	0	(185,946,089)	XXX	(185,946,089)	(66,721,555)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
S&P IDX PUT @ 712.55 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/01/2012	10/21/2022		471,963,420	712.55	(19,119,860)			(250,073)		(250,073)	(163,802)						2
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/07/2012	10/21/2022		470,820,000	700.00	(18,760,000)			(225,810)		(225,810)	(149,390)						2
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/08/2012	10/21/2022		470,820,000	700.00	(18,862,200)			(225,810)		(225,810)	(149,390)						2
S&P IDX PUT @ 700.00 10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/21/2012	10/21/2022		470,820,000	700.00	(17,788,400)			(225,810)		(225,810)	(149,390)						2
S&P IDX PUT @ 727.84 01/20/23	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	01/08/2013	01/20/2023		462,055,349	727.84	(17,708,687)			(354,237)		(354,237)	(221,916)						2
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/25/2018	06/20/2025		124,431,000	1,350.00				1,096,259	^	1,096,259	(736,638)						2
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2018	06/20/2025		248,862,000	1,350.00				1,947,604	^	1,947,604	(1,491,504)						2
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/23/2018	06/20/2025		120,059,100	1,400.00				333,986	^	333,986	(815,793)						2
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/24/2018	06/20/2025		120,059,100	1,400.00				453,914	^	453,914	(806,868)						2
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/01/2018	06/20/2025		90,461,520	835.00				(1,214,172)	^	(1,214,172)	(1,807,996)						2
MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/08/2018	06/20/2025		92,766,050	995.00				(1,474,656)	^	(1,474,656)	(1,818,143)						2

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2018	06/20/2025		92,766,050	995.00				(317,079)	^	(317,079)	(1,731,992)						2
S&P IDX PUT @ 1400 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/14/2018	06/16/2028		120,059,100	1,400.00	(4,758,524)			(4,768,123)		(4,768,123)	(1,251,021)						2
S&P IDX PUT @ 1450 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	08/27/2018	06/20/2025		116,023,500	1,450.00	(2,760,000)			(2,958,590)		(2,958,590)	(1,082,992)						2
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/05/2018	06/20/2025		116,023,500	1,450.00				90,573	^	90,573	(856,062)						2
S&P IDX PUT @ 1440 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	09/12/2018	06/16/2028		116,696,100	1,440.00	(4,448,887)			(4,920,394)		(4,920,394)	(1,279,552)						2
RTY IDX PUT @ 850 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/25/2018	09/15/2023		88,652,290	850.00				(1,501,792)	^	(1,501,792)	(1,595,666)						2
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/27/2018	09/19/2025		116,023,500	1,450.00				(23,804)	^	(23,804)	(869,283)						2
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/15/2018	09/19/2025		120,059,100	1,400.00				392,916	^	392,916	(815,206)						2
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/31/2018	12/19/2025		124,431,000	1,350.00				207,303	^	207,303	(801,974)						2
S&P IDX PUT @ 1325 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	11/26/2018	12/19/2025		127,794,000	1,325.00				486,472	^	486,472	(775,320)						2
S&P IDX PUT @ 2550 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/17/2020	12/18/2020		302,670,000	2,550.00		(2,816,100)		(1,585,765)		(1,585,765)	1,230,335						2
S&P IDX PUT @ 2500 12/18/20	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/17/2020	12/18/2020		2,118,690,000	2,500.00		(17,430,210)		(9,548,868)		(9,548,868)	7,881,342						2
SWPTN: 10Y RTP 3ML(1.00%) 11/16/20	VAGLB Hedge - Macro Hedge	N/A	A	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/14/2020	11/16/2020		280,000,000	1.00		(1,120,000)		(309,960)		(309,960)	810,040						2
0659999999. Total-Written Options-Hedging Other-Put Options										(104,206,558)	(21,366,310)	0	(24,895,921)	XXX	(24,895,921)	(9,448,182)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										(104,206,558)	(140,590,845)	0	(210,842,010)	XXX	(210,842,010)	(76,169,736)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										0	(119,224,535)	0	(185,946,089)	XXX	(185,946,089)	(66,721,555)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										(104,206,558)	(21,366,310)	0	(24,895,921)	XXX	(24,895,921)	(9,448,182)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										(104,206,558)	(140,590,845)	0	(210,842,010)	XXX	(210,842,010)	(76,169,736)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
CSWP: USD 3.05%(EUR 1.12%) 09/23/26	980745F*9 - WOODWARD INC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		2,248,800	USD 3.05%(EUR 1.12%)			32,535	(95,700)		14,889		(100,300)			27,504		100/100
CSWP: USD 3.00%(GBP 2.31%) 02/20/25	G1591#AU6 - BRITVIC PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/01/2016	02/20/2025		2,448,000	USD 3.00%(GBP 2.31%)			10,446	(141,700)		(90,737)		63,900			25,659		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
CSWP: USD 3.56%(GBP 2.35%) 01/31/25	G8030*AJ9 - SENIOR PLC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/01/2017	01/31/2025		4,054,054	USD 3.56%(GBP 2.35%)			39,181	168,750		380,524		95,850			42,227		100/100

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)
CSWP: AMORT USD 4.24%(EUR 2.22%) 07/30/49	L8749#AA0 - STADIUM FINANCE COMPANY SARL	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		2,255,400	USD 4.24%(EUR 2.22%)			31,504	(89,200)		115,373		(100,300)			60,571		100/100
CSWP: AMORT USD 4.37%(EUR 2.37%) 07/30/49	L8749#AB8 - STADIUM FINANCE COMPANY SARL	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		4,510,800	USD 4.37%(EUR 2.37%)			14,526	(178,400)		191,882		(178,400)			121,141		100/100
CSWP: AMORT USD 4.49%(EUR 2.50%) 07/30/49	BHM1ZSFE0 - STADIUM FINANCE COMPANY SARL	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2019	07/30/2049		3,383,100	USD 4.49%(EUR 2.50%)						75,655					90,856		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	209,195	(867,928)	XXX	458,664	0	(470,000)	0	0	439,434	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	209,195	(867,928)	XXX	458,664	0	(470,000)	0	0	439,434	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021		66,000,000	3ML(5.66%)			(2,336,026)	(2,456,072)		(2,456,072)	1,235,469				273,656		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(2.14%) 11/15/21	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/23/2011	11/15/2021		7,055,000	3ML(2.14%)			(56,831)	(151,901)		(151,901)	(92,096)				37,432		1
SWP: 1.56%(3ML) 11/15/21	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/19/2012	11/15/2021		7,055,000	1.56%(3ML)			25,970	105,752		105,752	121,608				37,432		1
SWP: 1.55%(3ML) 07/27/22	VAGLB Hedge - Macro Hedge	N/A	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/25/2012	07/27/2022		250,000,000	1.55%(3ML)			686,755	6,077,818		6,077,818	6,784,255				1,687,230		2
SWP: 3ML(1.68%) 10/02/22	VAGLB Hedge - Macro Hedge	N/A	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2012	10/02/2022		250,000,000	3ML(1.68%)			(819,071)	(7,335,815)		(7,335,815)	(7,285,798)				1,770,187		2
SWP: 3ML(2.30%) 02/26/24	VAGLB Hedge - Macro Hedge	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024		250,000,000	3ML(2.30%)			(2,233,669)	(17,339,590)		(17,339,590)	(11,387,378)				2,307,670		2
SWP: 2.60%(3ML) 02/26/24	VAGLB Hedge - Macro Hedge	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/24/2014	02/26/2024		115,000,000	2.60%(3ML)			1,686,686	9,149,027		9,149,027	5,027,695				1,061,528		2
SWP: 3ML(2.30%) 02/27/24	VAGLB Hedge - Macro Hedge	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024		250,000,000	3ML(2.30%)			(2,232,607)	(17,345,980)		(17,345,980)	(11,375,173)				2,308,598		2
SWP: 2.60%(3ML) 02/27/24	VAGLB Hedge - Macro Hedge	N/A	A	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	02/25/2014	02/27/2024		150,000,000	2.60%(3ML)			1,677,064	11,938,595		11,938,595	6,549,371				1,385,159		2
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: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		2,000,000	3ML(2.81%)			(23,741)	(179,367)		(179,367)	(87,712)				18,792		1
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		9,000,000	3ML(2.81%)			(106,832)	(807,149)		(807,149)	(394,702)				84,565		1
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	04/11/2024		24,000,000	3ML(2.69%)			(263,026)	(2,050,137)		(2,050,137)	(1,070,235)				225,508		1
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	04/11/2024		1,000,000	3ML(2.69%)			(10,959)	(85,422)		(85,422)	(44,593)				9,396		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		25,000,000	2.57%(3ML)			255,729	2,029,863		2,029,863	1,128,923				234,904		1
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		1,000,000	2.57%(3ML)			10,229	81,195		81,195	45,157				9,396		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		29,000,000	2.60%(3ML)			302,914	2,383,699		2,383,699	1,304,469				272,488		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		2,000,000	2.60%(3ML)			20,891	164,393		164,393	89,963				18,792		1
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		9,000,000	2.60%(3ML)			94,008	739,769		739,769	404,835				84,565		1
SWP: 2.02%(3ML) 06/08/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021		66,000,000	2.02%(3ML)			534,226	808,957		808,957	519,607				273,656		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: 2.53%(3ML) 05/17/37	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2037		9,000,000	2.53%(3ML)			98,038	2,189,695		2,189,695	1,532,777				183,556		2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.45%(3ML) 05/17/32	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2032		47,000,000	2.45%(3ML)			484,656	8,755,434		8,755,434	6,163,514				801,609		2
SWP: 2.56%(3ML) 05/17/42	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2042		11,000,000	2.56%(3ML)			121,928	3,251,985		3,251,985	2,289,330				255,860		2
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/31/2020	04/25/2029		140,000,000	2.57%(3ML)		23,707,377	1,206,786	23,054,450		23,054,450	(652,927)				2,049,531		2
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	23,707,377	(2,495,465)	19,096,925	XXX	19,096,925	717,422	0	0	0	16,065,097	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.23%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	06/18/2007	06/30/2057		1,784,312,871	GMWB (0.23%)			(3,430,691)	43,233,151		43,233,151	20,042,757				54,100,739		2
SWP: DIVIDEND SWAP 01/06/21	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	02/22/2013	01/06/2021		4,795,000	0.00%(0.00%)				(1,035,427)		(1,035,427)	328,794				12,423		2
1159999999. Total-Swaps-Hedging Other-Other										0	0	(3,430,691)	42,197,725	XXX	42,197,725	20,371,551	0	0	0	54,113,162	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	23,707,377	(5,926,156)	61,294,650	XXX	61,294,650	21,088,974	0	0	0	70,178,259	XXX	XXX
Swaps - Replications - Interest Rate																						
SWP: 2.13%(3ML) 06/10/29	91283#DP5 - 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#DP5 - 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: 1.95%(3ML) 12/17/49	91278*BB9 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	12/13/2019	12/17/2049		100,000,000	1.95%(3ML)			763,393			21,391,186					2,703,372		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	1,678,482	0	XXX	34,256,376	0	0	0	0	4,178,044	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	1,678,482	0	XXX	34,256,376	0	0	0	0	4,178,044	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	23,707,377	(816,983)	19,096,925	XXX	53,353,301	717,422	0	0	0	20,243,141	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	209,195	(867,928)	XXX	458,664	0	(470,000)	0	0	439,434	XXX	XXX
1399999999. Total-Swaps-Other										0	0	(3,430,691)	42,197,725	XXX	42,197,725	20,371,551	0	0	0	54,113,162	XXX	XXX
1409999999. Total-Swaps										0	23,707,377	(4,038,480)	60,426,721	XXX	96,009,690	21,088,974	(470,000)	0	0	74,795,736	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	209,195	(867,928)	XXX	458,664	0	(470,000)	0	0	439,434	XXX	XXX
1709999999. Total-Hedging Other										363,060,971	(105,443,993)	(5,926,156)	(150,373,221)	XXX	(150,373,221)	16,673,372	0	0	0	70,178,259	XXX	XXX
1719999999. Total-Replication										0	0	1,678,482	0	XXX	34,256,376	0	0	0	0	4,178,044	XXX	XXX
1759999999. TOTAL										363,060,971	(105,443,993)	(4,038,480)	(151,241,149)	XXX	(115,658,181)	16,673,372	(470,000)	0	0	74,795,736	XXX	XXX

(a)

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

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)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the nine
2 (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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
USZ0.......	544	...544,000	US LONG BOND DEC 20..........	VAGLB Hedge - Macro Hedge	N/A.........	A............	12/21/2020.	CBT....................... 549300EX04Q2QBFQTQ27	08/26/2020.	.........176.8705	..........176.2813	.....(510,000)	....	....	....	....	.....(320,535)	.....(320,535)	2,556,800	1	1,000
WNZ0......	420	...420,000	US ULTRA T-BOND DEC 20......	VAGLB Hedge - Macro Hedge	N/A.........	A............	12/21/2020.	CBT....................... 549300EX04Q2QBFQTQ27	08/26/2020.	.........221.8129	..........221.8125	.....(840,000)	....	....	....	....	............(164)	............(164)	4,200,000	1	1,000
1539999999. Total-Long Futures-Hedging Other												..(1,350,000)	0	0	0	0	.....(320,699)	.....(320,699)	6,756,800	XXX	XXX
1579999999. Total-Long Futures												..(1,350,000)	0	0	0	0	.....(320,699)	.....(320,699)	6,756,800	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ0........	1,725	86,250	S&P500 EMINI DEC 20..............	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	09/30/2020.	.......3,364.8775	.......3,352.0000	.....(501,063)	....	....	....	....	1,110,687	1,110,687	..20,700,000	1	50
MFSZ0.....	524	26,200	MSCI EAFE INDEX DEC 20.......	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	09/16/2020.	.......1,918.8000	.......1,853.2000	275,100	....	....	....	....	1,718,720	1,718,720	4,150,080	1	50
NQZ0.......	1,068	21,360	NASDAQ 100 E-MINI DEC 20....	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	09/16/2020.	.....11,450.2936	.....11,407.2500	..(1,484,520)	....	....	....	....	919,412	919,412	..17,088,000	1	20
RTYZ0.....	1,200	60,000	RUSSELL 2000 EMINI CME DEC 20	VAGLB Hedge - Macro Hedge	N/A.........	E............	12/18/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	09/16/2020.	.......3,040.4693	.......3,008.8000	156,000	....	....	....	....	1,900,156	1,900,156	6,960,000	1	50
1602999999. Total-Short Futures-Hedging Other												..(1,554,483)	0	0	0	0	5,648,975	5,648,975	..48,898,080	XXX	XXX
1649999999. Total-Short Futures												..(1,554,483)	0	0	0	0	5,648,975	5,648,975	..48,898,080	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												..(2,904,483)	0	0	0	0	5,328,276	5,328,276	..55,654,880	XXX	XXX
1759999999. TOTAL												..(2,904,483)	0	0	0	0	5,328,276	5,328,276	..55,654,880	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	..15,370,000	..39,685,465	..55,055,465
GOLDMAN SACHS & CO LLC	..12,904,525	(12,904,525)	....
Total Net Cash Deposits	..28,274,525	..26,780,940	..55,055,465

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities and contract revenues. For the 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	55,055,465		55,055,465		(2,904,483)		55,654,880	55,654,880
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		7,762,824	(35,834,209)	0	7,762,824	(35,834,209)	0	1,807,619	0
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y		27,296,732	(121,299,376)	0	27,296,732	(121,299,376)	0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	5,810,000	6,381,568	(909,390)	0	6,593,342	(606,632)	176,710	1,838,365	1,500,543
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y		4,612,894	(29,705,919)	0	4,612,894	(29,705,919)	0		0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y		30,316,543	(50,264,893)	0	30,316,543	(50,264,893)	0	7,062,955	0
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		2,604,619	(354,237)	2,250,382	2,604,619	(354,237)	2,250,382		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	4,580,000	7,541,579	(20,520,562)	0	7,541,579	(20,520,562)	0		0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y		22,487,098	(127,753,834)	0	22,562,753	(127,017,428)	0	325,731	0
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(1,778,647)	0		(1,778,647)	0	195,851	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(2,456,072)	0		(2,456,072)	0	273,656	0
MORGAN STANLEY INTER	4PQUHN3JPFGFNF3BB653	Y	Y	71,967,548	104,651,446	(13,682,535)	19,001,363	104,651,446	(13,682,535)	19,001,363	54,113,161	54,113,161
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y			(761,583)	0		(761,583)	0		0
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y	2,336,000	2,191,066		0	2,191,066		0		0
0299999999. Total NAIC 1 Designation				84,693,548	215,846,369	(405,321,257)	21,251,745	216,133,798	(404,282,093)	21,428,455	65,617,338	55,613,704
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	78,392,496	44,046,312	(5,812,573)	0	78,302,688	(5,812,573)	0	9,178,398	0
0999999999. Gross Totals				163,086,044	314,948,146	(411,133,830)	76,307,210	294,436,486	(412,999,149)	21,428,455	130,450,616	111,268,584
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					314,948,146	(411,133,830)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Cash		Cash	2,900,000	2,900,000	2,900,000		
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RD 2	TREASURY BOND	24,796,574	16,505,000	16,153,626	11/15/2043	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SE 9	TREASURY BOND	1,225,758	833,000	895,764	11/15/2048	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SF 6	TREASURY BOND	9,992,815	7,271,000	7,316,806	02/15/2049	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912810 SN 9	TREASURY BOND	46,484,293	48,657,000	46,568,244	05/15/2050	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 6B 1	TREASURY NOTE	351,560	300,000	299,498	02/15/2029	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 6Z 8	TREASURY NOTE	(294,326)	(277,000)	(294,326)	06/30/2024	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 D7 2	TREASURY NOTE	(288,316)	(283,000)	(288,316)	08/31/2021	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 F9 6	TREASURY NOTE	(191,306)	(186,000)	(191,306)	10/31/2021	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 L5 7	TREASURY NOTE	(387,147)	(375,000)	(387,147)	09/30/2022	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 N3 0	TREASURY NOTE	(204,761)	(195,000)	(204,761)	12/31/2022	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 P3 8	TREASURY NOTE	(59,303)	(57,000)	(59,303)	01/31/2023	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 Q2 9	TREASURY NOTE	(321,545)	(311,000)	(321,545)	03/31/2023	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 SF 8	TREASURY NOTE	1,223,673	1,190,000	1,190,183	02/15/2022	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 U6 5	TREASURY NOTE	(20,494)	(20,000)	(20,494)	11/30/2021	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 UN 8	TREASURY NOTE	514,801	492,000	493,266	02/15/2023	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 V8 0	TREASURY NOTE	(137,285)	(128,000)	(137,285)	01/31/2024	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 W5 5	TREASURY NOTE	(118,019)	(115,000)	(118,019)	02/28/2022	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 W7 1	TREASURY NOTE	(85,423)	(80,000)	(85,423)	03/31/2024	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 W8 9	TREASURY NOTE	282,200	275,000	275,196	03/31/2022	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 X7 0	TREASURY NOTE	(379,862)	(354,000)	(379,862)	04/30/2024	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 XB 1	TREASURY NOTE	3,281,890	3,000,000	2,963,840	05/15/2025	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 ZC 7	TREASURY NOTE	4,913,633	4,724,000	4,828,522	02/28/2025	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912828 ZQ 6	TREASURY NOTE	7,995,134	8,000,000	7,976,449	05/15/2030	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 RD 2	TREASURY BOND	18,662,408	12,422,000	12,157,758	11/15/2043	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 SF 6	TREASURY BOND	3,228,321	2,349,000	2,366,437	02/15/2049	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 SN 9	TREASURY BOND	10,190,681	10,667,000	10,209,085	05/15/2050	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash		Cash	55,055,465	55,055,465	55,055,465		
CME	LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	37,559,185	25,000,000	24,468,197	11/15/2043	I
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		Cash	7,990,000	7,990,000	7,990,000		
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Treasury	912810 SF 6	TREASURY BOND	14,776,888	10,752,000	10,825,072	02/15/2049	
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Treasury	912810 SN 9	TREASURY BOND	3,095,323	3,240,000	3,100,913	05/15/2050	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE	2,244,552	2,593,115	2,145,378	10/01/2048	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XX MY 2	FHLMC GOLD 30YR	947,104	1,117,866	881,028	03/01/2048	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A3 3Y 2	FHLMC 30YR UMBS	3,696,464	3,583,000	3,635,672	04/01/2050	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138A4 4H 5	FNMA 30YR	2,438,077	5,537,000	2,164,040	02/01/2041	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EG EW 0	FNMA 30YR	173,893	580,000	158,954	11/01/2040	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ES AV 0	FNMA 30YR	321,343	369,000	298,856	02/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138WJ UL 0	FNMA 30YR	249,373	282,000	231,957	01/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X1 UK 0	FNMA 30YR	674,765	1,222,832	619,048	08/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X3 2Q 4	FNMA 30YR	654,305	1,394,827	600,937	10/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	961,446	2,196,238	874,161	11/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31402C PL 0	FNMA 30YR	243,344	8,436,000	226,366	11/01/2033	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	410,832	625,000	390,668	07/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140GQ 6T 8	FNMA 30YR	2,968,104	4,658,000	2,952,744	09/01/2047	

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)
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86.	Loan-backed and Structured	3140K4 UB 4	FNMA 30YR UMBS	4,771,769	4,709,804	4,725,638	03/01/2050.	
DEUTSCHE BANK, AG.	7LTWFZYICNSX8D621K86.	Loan-backed and Structured	36179U CB 6	GNMA2 30YR	846,699	1,760,100	805,515	09/20/2048.	
HSBC BANK USA	1IE8VN30JCEQV1H4R804.	Treasury	912810 RD 2	TREASURY BOND	324,511	216,000	211,405	11/15/2043.	
HSBC BANK USA	1IE8VN30JCEQV1H4R804.	Treasury	912810 SE 9	TREASURY BOND	1,543,601	1,049,000	1,128,039	11/15/2048.	
HSBC BANK USA	1IE8VN30JCEQV1H4R804.	Treasury	912810 SF 6	TREASURY BOND	6,097,940	4,437,000	4,463,826	02/15/2049.	
HSBC BANK USA	1IE8VN30JCEQV1H4R804.	Treasury	912810 SN 9	TREASURY BOND	6,525,016	6,830,000	6,536,801	05/15/2050.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3128KR WQ 3	FGOLD 30YR	586,756	19,542,600	528,338	10/01/2036.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31297A 5K 6	FGOLD 30YR	210,461	2,869,205	178,245	06/01/2034.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	3,008,282	4,000,000	2,833,564	08/01/2048.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31371K 7E 5	FNMA 30YR	994,028	49,000,093	883,688	07/01/2033.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138AV P7 4	FNMA 30YR	1,999,137	6,000,000	1,823,742	10/01/2041.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138EG GC 2	FNMA 30YR	2,760,815	9,000,000	2,532,230	01/01/2041.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	6,566,540	15,000,000	5,970,399	11/01/2043.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31402C PL 0	FNMA 30YR	581,734	20,167,000	539,827	11/01/2033.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	2,629,326	4,000,000	2,500,275	07/01/2047.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3140GQ 6T 8	FNMA 30YR	892,088	1,400,000	887,471	09/01/2047.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3140GX BT 7	FNMA 30YR	2,541,263	4,000,000	2,428,761	11/01/2047.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31410G NB 5	FNMA 30YR 10/20 INT FIRST	412,511	45,175,000	363,778	10/01/2037.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31410L VC 3	FNMA 30YR	14,081,541	16,000,000	13,121,030	01/01/2047.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Treasury	912810 RD 2	TREASURY BOND	48,875,016	32,532,000	31,828,710	11/15/2043.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Treasury	912810 SN 9	TREASURY BOND	25,367,601	26,553,300	25,413,415	05/15/2050.	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	Treasury	912828 ZQ 6	TREASURY NOTE	542,670	543,000	541,401	05/15/2030.	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	Treasury	912810 RD 2	TREASURY BOND	2,047,727	1,363,000	1,333,643	11/15/2043.	
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	Treasury	912810 SF 6	TREASURY BOND	626,698	456,000	458,757	02/15/2049.	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	2,295,617	1,528,000	1,495,338	11/15/2043.	
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Treasury	912810 SF 6	TREASURY BOND	1,331,734	969,000	974,859	02/15/2049.	
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41.	Cash		Cash	1,020,000	1,020,000	1,020,000		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41.	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	929,384	2,123,000	845,010	11/01/2043.	
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41.	Loan-backed and Structured	31410L VC 3	FNMA 30YR	855,454	972,000	797,103	01/01/2047.	
0199999999. Totals					409,282,336	535,051,445	347,897,151	XXX	XXX
Collateral Pledged to Reporting Entity									
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76.	Cash		Cash	5,810,000	5,810,000	XXX		
CME	LCZ7XYGSLJUHFXXNXD88.	Cash		Cash	78,392,496	78,392,496	XXX		V
HSBC BANK USA	1IE8VN30JCEQV1H4R804.	Cash		Cash	4,580,000	4,580,000	XXX		
MORGAN STANLEY INTL	4PQUHN3JPFGFNF3BB653.	Cash		Cash	24,884,548	24,884,548	XXX		
MORGAN STANLEY INTL	4PQUHN3JPFGFNF3BB653.	Cash		Cash	47,083,000	47,083,000	XXX		
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09.	Cash		Cash	2,336,000	2,336,000	XXX		
0299999999. Totals					163,086,044	163,086,044	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					500,000	509,279	2,945,648	XXX
Bank of America New York, NY							424,642	XXX
Wells Fargo Bank N.A. Minneapolis, MN					641,928	510,227	294,424	XXX
JP Morgan Chase Bank N.A. New York, NY					2,103,796		1,746,271	XXX
JP Morgan Chase Bank GB London					2,103,796	22,921,727	24,874,479	XXX
0199998. Deposits in.....50 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX			699,432	705,444	752,863	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	6,048,952	24,646,677	31,038,327	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,048,952	24,646,677	31,038,327	XXX
0599999. Total Cash	XXX	XXX	0	0	6,048,952	24,646,677	31,038,327	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		09/15/2020		12/10/2020	24,987,027		1,124
	TREASURY BILL		09/22/2020		11/17/2020	49,994,469		962
0199999. U.S. Government Bonds - Issuer Obligations						74,981,496	0	2,086
0599999. Total - U.S. Government Bonds						74,981,496	0	2,086
All Other Government Bonds - Issuer Obligations								
	BRITISH COLUMBIA (PROVINCE OF)		09/21/2020		11/17/2020	5,999,142		187
0699999. All Other Government Bonds - Issuer Obligations						5,999,142	0	187
1099999. Total - All Other Government Bonds						5,999,142	0	187
Total Bonds								
7699999. Subtotals - Issuer Obligations						80,980,637	0	2,273
8399999. Subtotals - Bonds						80,980,637	0	2,273
Exempt Money Market Mutual Funds as Identified by the SVO								
4812A0 37 5	JPMORGAN 100% US TRS SEC CL CAP		08/31/2020			5,024,444		5,198
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP		08/31/2020			135,148,694		105,821
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						140,173,139	0	111,019
All Other Money Market Mutual Funds								
4812C0 66 2	JPMORGAN US GOVT MMKT		12/26/2019			44,637,478		46,996
4812C0 67 0	JPM US GOVT MM - CP		09/24/2020			13,977,798		275,225
949917 39 7	WELLS FARGO ADV HER MMKT INS		09/30/2020			4,271,573		15,727
8699999. Total - All Other Money Market Mutual Funds						62,886,849	0	337,948
8899999. Total - Cash Equivalents						284,040,625	0	451,239