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QUARTERLY STATEMENT

As of March 31, 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 9th day of June 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	4,671,914,191		4,671,914,191	4,549,159,315
2. Stocks:				
2.1 Preferred stocks	2,242,328		2,242,328	2,272,049
2.2 Common stocks	19,992,870	2,660,502	17,332,368	17,992,949
3. Mortgage loans on real estate:				
3.1 First liens	829,404,504		829,404,504	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 $..........0 encumbrances)			0	
5. Cash ($.....155,197,325), cash equivalents ($.....484,340,225) and short-term investments ($.....87,368,798)	726,906,348		726,906,348	409,620,396
6. Contract loans (including $..........0 premium notes)	99,305,505		99,305,505	99,925,503
7. Derivatives	698,576,013		698,576,013	161,703,961
8. Other invested assets	497,688,657		497,688,657	523,096,364
9. Receivables for securities	29,877,747		29,877,747	8,356,191
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	67,710,000	0	67,710,000	34,309,257
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,643,618,163	2,660,502	7,640,957,661	6,649,756,627
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	133,587,423		133,587,423	132,100,186
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	67,867		67,867	67,880
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	(20,920)		(20,920)	22,912
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	31,806,790		31,806,790	31,404,014
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	40,632,345		40,632,345	24,354,735
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	52,006,305		52,006,305	32,580,526
18.2 Net deferred tax asset	85,319,721		85,319,721	127,732,739
19. Guaranty funds receivable or on deposit	(20,278)		(20,278)	(20,278)
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	176		176	176
24. Health care ($..........0) and other amounts receivable	4,356		4,356	6,741
25. Aggregate write-ins for other than invested assets	74,195,066	13,144,054	61,051,012	35,856,090
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	8,061,197,014	15,804,556	8,045,392,458	7,033,862,348
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,898,621,038		21,898,621,038	27,243,815,730
28. Total (Lines 26 and 27)	29,959,818,052	15,804,556	29,944,013,496	34,277,678,078

DETAILS OF WRITE-INS

	1	2	3	4
1101. Collateral on derivatives	67,710,000		67,710,000	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)	67,710,000	0	67,710,000	34,309,257
2501. Disbursements and items not allocated	74,195,066	13,144,054	61,051,012	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)	74,195,066	13,144,054	61,051,012	35,856,090

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....5,154,375,753 less $..........0 included in Line 6.3 (including $.....858,661,658 Modco Reserve)	5,154,375,753	4,956,870,450
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	15,907,833	15,968,053
3. Liability for deposit-type contracts (including $.....1,225,532 Modco Reserve)	211,113,080	216,142,238
4. Contract claims:		
4.1 Life	26,709,098	23,426,281
4.2 Accident and health	276,886	284,276
5. Policyholders' dividends/refunds to members $..........0 and coupons $.....2,169 due and unpaid	2,169	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)	602,166	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	130,937	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	19,319	22,592
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $.....6,932,835 ceded	6,932,835	8,346,847
9.4 Interest Maintenance Reserve	88,820,153	86,725,788
10. Commissions to agents due or accrued - life and annuity contracts $.....18,593,912, accident and health $..........0 and deposit-type contract funds $..........0	18,593,912	20,777,177
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	9,685,385	19,562,351
13. Transfers to Separate Accounts due or accrued (net) (including $.....(38,738,569) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(41,406,569)	(49,902,368)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,101,995)	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	3,437,881	3,511,974
17. Amounts withheld or retained by reporting entity as agent or trustee	9,937,976	10,274,712
18. Amounts held for agents' account, including $.....27,076 agents' credit balances	31,432	34,683
19. Remittances and items not allocated	8,380,133	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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	129,069,458	128,507,852
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	20,511,921	131,359,329
24.05 Drafts outstanding	54,721,728	68,503,170
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	289,488,117	179,755,105
24.09 Payable for securities	53,633,383	10,956,851
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	647,864,055	210,742,843
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,707,737,046	6,054,578,014
27. From Separate Accounts statement	21,898,621,038	27,243,815,730
28. Total liabilities (Lines 26 and 27)	28,606,358,084	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	217,416,079	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)	1,032,307,772	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)	1,335,155,412	976,784,334
38. Totals of Lines 29, 30 and 37	1,337,655,412	979,284,334
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,944,013,496	34,277,678,078

DETAILS OF WRITE-INS

2501. Collateral on derivatives	451,970,007	170,792,087
2502. Payable for repurchase agreements	154,809,375	
2503. Other liabilities - abandoned property unpaid funds	23,200,517	14,072,926
2598. Summary of remaining write-ins for Line 25 from overflow page	17,884,156	25,877,830
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	647,864,055	210,742,843
3101. Gain on inforce reinsurance	217,416,079	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)	217,416,079	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	37,194,009	28,713,123	120,006,752
2. Considerations for supplementary contracts with life contingencies			124,308
3. Net investment income	75,365,768	74,112,801	315,441,264
4. Amortization of Interest Maintenance Reserve (IMR)	1,974,299	(2,203,855)	4,762,176
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	9,873,320	10,381,093	45,974,076
7. Reserve adjustments on reinsurance ceded	(105,109,765)	(123,650,268)	(481,495,984)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	125,994,148	134,920,218	533,685,441
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	16,220,580	17,236,658	56,376,730
9. Totals (Lines 1 to 8.3)	161,512,359	139,509,769	594,874,763
10. Death benefits	7,681,600	(222,269)	(8,721,820)
11. Matured endowments (excluding guaranteed annual pure endowments)	3,579		
12. Annuity benefits	74,208,269	70,467,926	295,458,924
13. Disability benefits and benefits under accident and health contracts	102,024	165,034	484,036
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	727,320,383	787,638,572	3,097,282,584
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,436,181	3,535,903	38,382,070
18. Payments on supplementary contracts with life contingencies	340,485	389,362	1,494,337
19. Increase in aggregate reserves for life and accident and health contracts	197,445,083	(136,319,691)	(203,593,511)
20. Totals (Lines 10 to 19)	1,008,537,604	725,654,836	3,220,786,620
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	31,068,547	33,708,203	138,534,682
22. Commissions and expense allowances on reinsurance assumed	1,278,309	1,405,191	8,198,813
23. General insurance expenses and fraternal expenses	17,915,937	22,316,175	87,088,671
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,768,904	237,101	2,348,933
25. Increase in loading on deferred and uncollected premiums	43,831	20,471	(61,136)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(748,155,585)	(773,346,785)	(3,102,888,025)
27. Aggregate write-ins for deductions	(29,055,912)	(33,267,654)	(140,752,142)
28. Totals (Lines 20 to 27)	283,401,635	(23,272,460)	213,256,416
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(121,889,276)	162,782,229	381,618,347
30. Dividends to policyholders and refunds to members	5,885	79,191	208,009
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(121,895,161)	162,703,038	381,410,338
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(21,465,223)	(10,556,604)	(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)	(100,429,938)	173,259,642	408,569,684
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....957,900 (excluding taxes of $.....1,081,544 transferred to the IMR)	73,453,900	51,110,582	(12,360,382)
35. Net income (Line 33 plus Line 34)	(26,976,038)	224,370,225	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)	(26,976,038)	224,370,225	396,209,302
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....67,964,449	366,718,495	(232,751,554)	(301,668,972)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,364,532)	(1,348,125)	(1,967,237)
40. Change in net deferred income tax	(27,827,555)	415,058	(28,199,411)
41. Change in nonadmitted assets	54,304,596	(1,871,326)	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	(561,606)	(19,087,940)	(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)
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			
53. Aggregate write-ins for gains and losses in surplus	(5,922,282)	(5,922,282)	(23,689,128)
54. Net change in capital and surplus (Lines 37 through 53)	358,371,078	(36,195,943)	(181,554,262)
55. Capital and surplus as of statement date (Lines 36 + 54)	1,337,655,412	1,124,642,653	979,284,334

DETAILS OF WRITE-INS

		1	2	3
08.301.	Other investment management fees	15,906,209	16,401,891	54,453,430
08.302.	Separate Account loads	190,172	542,969	997,651
08.303.	Miscellaneous income	124,199	291,797	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)	16,220,580	17,236,658	56,376,730
2701.	Miscellaneous deductions	165,243	1,953,015	369,888
2702.	Modco adjustment	(29,221,155)	(35,220,668)	(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)	(29,055,912)	(33,267,654)	(140,752,142)
5301.	Gain on inforce reinsurance	(5,922,282)	(5,922,282)	(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)	(5,922,282)	(5,922,282)	(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	37,112,348	28,530,195	120,211,243
2.	Net investment income	76,571,863	191,532,587	439,672,388
3.	Miscellaneous income	41,056,001	32,965,418	130,851,135
4.	Total (Lines 1 through 3)	154,740,212	253,028,200	690,734,765
5.	Benefit and loss related payments	825,911,492	865,000,381	3,438,350,617
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(756,651,384)	(778,410,086)	(3,122,215,019)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(245,221,823)	195,539,613	242,449,124
8.	Dividends paid to policyholders	11,939	12,302	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)	(175,949,776)	282,142,211	571,314,795
11.	Net cash from operations (Line 4 minus Line 10)	330,689,988	(29,114,011)	119,419,971
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	241,013,915	344,638,768	1,237,813,039
	12.2 Stocks	1,769,402	2,248,805	66,030,101
	12.3 Mortgage loans	31,982,971	5,735,672	81,888,745
	12.4 Real estate			
	12.5 Other invested assets	36,358,692	14,643,195	96,554,772
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,060,576	(395,433)	158,384
	12.7 Miscellaneous proceeds	123,446,085	188,986,748	102,289,903
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	435,631,641	555,857,756	1,584,734,944
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	365,697,273	417,447,934	912,788,647
	13.2 Stocks	1,491,574	1,777,638	3,294,932
	13.3 Mortgage loans	18,074,370	1,233,663	111,438,828
	13.4 Real estate			
	13.5 Other invested assets	7,455,214	7,129,564	48,293,742
	13.6 Miscellaneous applications	54,922,299	208,226,615	129,728,844
	13.7 Total investments acquired (Lines 13.1 to 13.6)	447,640,729	635,815,413	1,205,544,993
14.	Net increase or (decrease) in contract loans and premium notes	(619,998)	(950,630)	(2,699,971)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(11,389,091)	(79,007,028)	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)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,029,158)	(2,843,099)	(259,201,271)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,014,213	11,243,504	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)	(2,014,945)	8,400,405	(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)	317,285,952	(99,720,633)	(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)	726,906,348	311,838,586	409,620,396

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds and other invested assets	(7,342,221)	(26,928,278)	(99,820,813)
20.0002	Non-cash acquisitions from invested asset exchanges - bonds and other invested assets	(7,342,221)	(26,928,278)	(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	186,221,799	194,317,333	785,139,549
3. Ordinary individual annuities	43,506,756	34,392,958	143,357,933
4. Credit life (group and individual)			
5. Group life insurance	170,863	49,837	1,128,240
6. Group annuities			
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	69,999	72,277	269,775
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	229,969,417	228,832,405	929,895,497
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	229,969,417	228,832,405	929,895,497
14. Deposit-type contracts	359,410	1,019,752	4,285,519
15. Total (Lines 13 and 14)	230,328,827	229,852,157	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	$ (26,976,038)	$ 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	266,517,062	(42,350,753)
				266,517,062	(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	$ (293,493,100)	$ 438,560,055
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,337,655,412	$ 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	297,819,809	31,302,747
				297,819,809	31,302,747
7. State permitted practices that are an (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,039,835,603	$ 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 March 31, 2020.

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 41,449,953
2. 12 Months or Longer	$ 11,140,357

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

1. Less than 12 Months	$ 564,707,422
2. 12 Months or Longer	$ 118,056,159

5. As of March 31, 2020 loan-backed securities in an unrealized loss position comprised 230 securities, primarily related to commercial mortgage-backed securities ("CMBS"), collateralized debt obligations ("CDOs"), asset-backed securities ("ABS") and residential mortgage-backed securities ("RMBS"), 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 March 31, 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 March 31, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

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

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

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			
b. Tri-Party (YES/NO)	NO			

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	58,065,000	—	—	—
6. >3 months to 1 year	96,744,375	—	—	—
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	—	—	—
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

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	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance	—	—	—	—
1. Cash	$ 154,809,375	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—

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

	1	2	3	4
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3
a. Cash	$ —	$154,809,375	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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	58,065,000
d. >90 days	96,744,375

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 60,166,920	$ 60,204,080
b. 31 to 60 days	11,510,318	11,518,015
c. 61 to 90 days	1,214,124	1,209,615
d. 91 to 120 days	1,958,311	1,972,250
e. 121 to 180 days	3,343,696	3,333,816
f. 181 to 365 days	6,253,042	6,259,522
g. 1 to 2 years	22,975,164	23,041,661
h. 2 to 3 years	21,286,939	21,294,316
i. >3 years	26,100,860	26,084,012

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 154,809,375	$ —	$ —	$ —
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 154,809,375	$ —	$ —	$ —
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			
b. Tri-Party (YES/NO)	NO			

NOTES TO FINANCIAL STATEMENTS

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	—	—	—
7. > 1 year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	—	—
6. >3 months to 1 year	2,773,282	—	—	—
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			
b. Ending Balance	3,891,668			

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

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

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	$ —			
b. LB & SS - FV	—	3,835,679		
c. Preferred stock - FV	—			
d. Common stock	—			
e. Mortgage loans - FV	—			
f. Real estate - FV	—			
g. Derivatives - FV	—			
h. Other invested assets - FV	—			55,989
i. Total assets - FV	—	3,835,679	—	55,989

7. Collateral Pledged - Secured Borrowing

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	$ 2,955,307	$ —	$ —	$ —
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. 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	—	—
d. >90 days	2,773,282	2,773,282

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 March 31, 2020 and December 31, 2019, respectively.

(amount in thousands)	
Fiscal Year	Premium Payment Due
2020	$ 154,181
2021	$ —
2022	$ —
2023	$ 11,806
Thereafter	$ 197,880
Total Future Settled Premiums	$ 363,867

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Fair Value	Fair Value Excluding Impact of Future Settled Premiums
March 31, 2020	$ 363,867	$ 296,708	$ (67,159)
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 March 31, 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. March 31, 2020

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	1,967,800	1,967,800	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	$ 1,967,800	$ 1,967,800	$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 245,000,000	$ 245,000,000	$ —

2. December 31, 2019

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	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		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	1,967,800	1,418,800	549,000	—	—	—

1. The Company had no collateral pledged to the FHLB as of March 31, 2020.

2. The Company had no borrowings from the FHLB as of March 31, 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.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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 TL on February 1, 2018. As of March 31, 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's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

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

March 31, 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	$ —	$ —	$ 6	$ —	$ 6
Common stocks - unaffiliated	7,799	—	1,961	—	9,760
Cash equivalents	259,555	—	—	—	259,555
Total bonds and stocks	267,354	—	1,967	—	269,321
Derivative assets					
Credit derivatives	—	4,547	—	—	4,547
Interest rate derivatives	—	7,745	—	—	7,745
Foreign exchange derivatives	—	500	—	—	500
Macro hedge program	—	144,006	541,778	—	685,784
Total derivative assets	—	156,798	541,778	—	698,576
Separate Account assets [1]	21,893,389	—	—	—	21,893,389
Total assets accounted for at fair value	$ 22,160,743	$ 156,798	$ 543,745	$ —	$ 22,861,286
b. Liabilities accounted for at fair value					
Derivative liabilities					
Foreign exchange derivatives	$ —	$ (190)	$ —	$ —	$ (190)
Interest rate derivatives	—	(13,146)	—	—	(13,146)
Macro hedge program	—	(46,866)	(229,286)	—	(276,152)
Total liabilities accounted for at fair value	$ —	$ (60,202)	$ (229,286)	$ —	$ (289,488)

[1] Excludes approximately $5.2 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 of the Company's investment manager, a Securities Valuation Group ("Securities Working Group") and a Derivatives Valuation Group ("Derivatives Working Group"), which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

Bonds and Stocks

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

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

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

Derivative Instruments

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

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

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

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange-traded 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.

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

NOTES TO FINANCIAL STATEMENTS

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 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)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 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	$ 8	$ —	$ —	$ —	$ —	$ —	$ —	$ (2)	$ 6
Common stocks - unaffiliated	1,961	—	—	—	—	—	—	—	1,961
Total bonds and stocks	1,969	—	—	—	—	—	—	(2)	1,967
Derivatives									
GMWB hedging instruments	21,512	—	—	—	(21,512)	—	—	—	—
Macro hedge program	(73,961)	—	—	10,608	368,290	20,246	(12,691)	—	312,492
Total derivatives [3]	(52,449)	—	—	10,608	346,778	20,246	(12,691)	—	312,492
Total assets	$ (50,480)	$ —	$ —	$ 10,608	$ 346,778	$ 20,246	$ (12,691)	$ (2)	$ 314,459

[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)	March 31, 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	$ 5,050,976	$ 4,671,914	$ 42,864	$ 4,885,007	$ 123,105	$ —	$ —
Preferred stocks - unaffiliated	2,224	2,242	—	2,224	—	—	—
Common stocks - unaffiliated	9,761	9,761	7,800	—	1,961	—	—
Mortgage loans	834,622	829,405	—	—	834,622	—	—
Cash, cash equivalents and short-term investments - unaffiliated	705,161	705,044	395,342	307,098	2,721	—	—
Derivative related assets	742,642	698,576		200,864	541,778	—	—
Contract loans	99,306	99,306	—	—	99,306	—	—
Surplus debentures	47,173	36,461	—	41,442	5,731	—	—
Low-income housing tax credits	251	251	—	—	251	—	—
Separate Account assets [1]	21,893,389	21,893,389	21,893,389	—	—	—	—
Total assets	$ 29,385,505	$ 28,946,349	$ 22,339,395	$ 5,436,635	$ 1,609,475	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (204,233)	$ (211,113)	$ —	$ —	$ (204,233)	$ —	$ —
Derivative related liabilities	(289,027)	(289,488)	—	(59,741)	(229,286)	—	—
Separate Account liabilities	(21,893,389)	(21,893,389)	(21,893,389)	—	—	—	—
Total liabilities	$ (22,386,649)	$ (22,393,990)	$ (21,893,389)	$ (59,741)	$ (433,519)	$ —	$ —

[1] Excludes approximately $5.2 million, at March 31, 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	—	—
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 March 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

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

Effective May 2020, Talcott requested and received an extension from the Department to file the first quarter 2020 Statutory quarterly statement on or before June 15, based on State of Connecticut Covid-19 directives to restrict office contact through May 20. The Company will be filing the first quarter statement by May 15 without a signed jurat page. The Company will amend its filing on or before June 15 with a signed jurat page.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 14, 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 March 31, 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 $297,819,809 and $31,302,747, respectively.

   b. For the periods ended March 31, 2020 and December 31, 2019, the total amount of reinsurance credit taken for this agreement was $376,987,100 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.

NOTES TO FINANCIAL STATEMENTS

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were $4.7 million. As of March 31, 2020, $0.1 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 $4.6 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 million prior-year development from December 31, 2019 to March 31, 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 January 9, 2020 for technical, administrative and other non-substantive changes.

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

The Company has $166,144,495 of cash and bonds pledged as collateral for derivative activity; $1,967,800 FHLB capital stock; $2,773,282 of short term investments subject to reverse repurchase agreements; and $112,509,949 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 23,790,528

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	10,232,340
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	$ 10,232,340
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 MetroTech 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 Boylson 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	FE0BULMG7PY8G4MG7C65	SEC	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
	Company			
105676	PGIM, Inc.	5439009SX8QJBZYIGB87	SEC	DS

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

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	$ 42,547,410
1.13	Commercial mortgages	$ 786,857,094
1.14	Total mortgages in good standing	$ 829,404,504
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)	$ 829,404,504
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	1,920,251	230,714	143	216,337	2,367,445	
2. Alaska AK	L	219,608			15,097	234,705	
3. Arizona AZ	L	4,240,105	385,890	1,651	23,586	4,651,232	
4. Arkansas AR	L	1,705,060	110,049	143	7,979	1,823,231	
5. California CA	L	25,617,910	4,528,306	4,229	990,691	31,141,136	
6. Colorado CO	L	3,644,292	555,300	564	353,113	4,553,269	
7. Connecticut CT	L	3,781,487	(56,622)	89	34,735	3,759,689	359,410
8. Delaware DE	L	736,172	687,543		2,259	1,425,974	
9. District of Columbia DC	L	356,337			3,000	359,337	
10. Florida FL	L	15,202,896	1,349,994	3,784	441,053	16,997,727	
11. Georgia GA	L	4,354,431	583,677	1,221	597,806	5,537,135	
12. Hawaii HI	L	745,219	92,270	159	30,036	867,684	
13. Idaho ID	L	642,717	12,102	236	29,839	684,894	
14. Illinois IL	L	9,323,588	2,543,000	3,019	549,941	12,419,548	
15. Indiana IN	L	2,268,001	104,723	1,864	37,048	2,411,636	
16. Iowa IA	L	2,033,059	319,842	4,487	464,183	2,821,571	
17. Kansas KS	L	1,962,552	172,350	302	334,921	2,470,125	
18. Kentucky KY	L	1,908,062	967,894	979	47,312	2,924,247	
19. Louisiana LA	L	3,213,951	328,433	1,507	113,446	3,657,337	
20. Maine ME	L	271,926		128	101,685	373,739	
21. Maryland MD	L	6,620,646	549,794		46,514	7,216,954	
22. Massachusetts MA	L	2,679,914	184,454		261,969	3,126,337	
23. Michigan MI	L	4,789,305	598,546	3,115	277,150	5,668,116	
24. Minnesota MN	L	4,904,738	970,610	5,021	292,868	6,173,237	
25. Mississippi MS	L	1,290,757	207	215	66,516	1,357,695	
26. Missouri MO	L	4,501,143	940,373	1,386	35,508	5,478,410	
27. Montana MT	L	264,219	38	270	85,076	349,603	
28. Nebraska NE	L	1,529,055	70,478	1,546	128,897	1,729,976	
29. Nevada NV	L	1,545,601	475	772	14,440	1,561,288	
30. New Hampshire NH	L	544,265			1,730	545,995	
31. New Jersey NJ	L	5,096,325	474,236	97	149,905	5,720,563	
32. New Mexico NM	L	893,457	304	175	6,448	900,384	
33. New York NY	N	1,668,637	709,151		8,200	2,385,988	
34. North Carolina NC	L	8,670,667	1,594,999	5,223	292,518	10,563,407	
35. North Dakota ND	L	905,141	196,507	90	21,756	1,123,494	
36. Ohio OH	L	5,224,475	1,883,706	1,655	362,632	7,472,468	
37. Oklahoma OK	L	1,912,063	425,208	1,282	236,193	2,574,746	
38. Oregon OR	L	1,315,075	926,017	382	5,875	2,247,349	
39. Pennsylvania PA	L	8,840,012	1,902,787	131	311,868	11,054,798	
40. Rhode Island RI	L	342,675	75	257	35,798	378,805	
41. South Carolina SC	L	2,181,770	1,911,288	135	304,570	4,397,763	
42. South Dakota SD	L	1,514,777	279,275	420	34,506	1,828,978	
43. Tennessee TN	L	3,959,744	315,058	1,095	180,030	4,455,927	
44. Texas TX	L	14,908,466	2,388,857	1,390	737,525	18,036,238	
45. Utah UT	L	901,865	154	184	15,890	918,093	
46. Vermont VT	L	364,435	277,274		6,413	648,122	
47. Virginia VA	L	4,954,931	2,364,113	418	564,591	7,884,053	
48. Washington WA	L	3,943,581	477,507	(250)	58,390	4,479,228	
49. West Virginia WV	L	1,360,174	697	498	22,952	1,384,321	
50. Wisconsin WI	L	4,021,138	1,421,763	16,647	748,756	6,208,304	
51. Wyoming WY	L	196,665	13,848	50	1,050	211,613	
52. American Samoa AS	N					0	
53. Guam GU	N	3,062				3,062	
54. Puerto Rico PR	L	27,944				27,944	
55. US Virgin Islands VI	L	6,864				6,864	
56. Northern Mariana Islands MP	N	39,360				39,360	
57. Canada CAN	N	49,193				49,193	
58. Aggregate Other Alien OT	XXX	270,318	0	0	2,100	272,418	0
59. Subtotal	XXX	186,390,081	33,793,264	66,709	9,712,701	229,962,755	359,410
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	785				785	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	417,585	790	3,290		421,665	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	186,808,451	33,794,054	69,999	9,712,701	230,385,205	359,410
96. Plus Reinsurance Assumed	XXX	18,851,498	1,506,319		552,366	20,910,183	
97. Totals (All Business)	XXX	205,659,949	35,300,373	69,999	10,265,067	251,295,388	359,410
98. Less Reinsurance Ceded	XXX	205,710,972	3,648		8,468,421	214,183,041	
99. Totals (All Business) less Reinsurance Ceded	XXX	(51,023)	35,296,725	69,999	1,796,646	37,112,347	359,410
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	270,318			2,100	272,418	
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	270,318	0	0	2,100	272,418	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

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

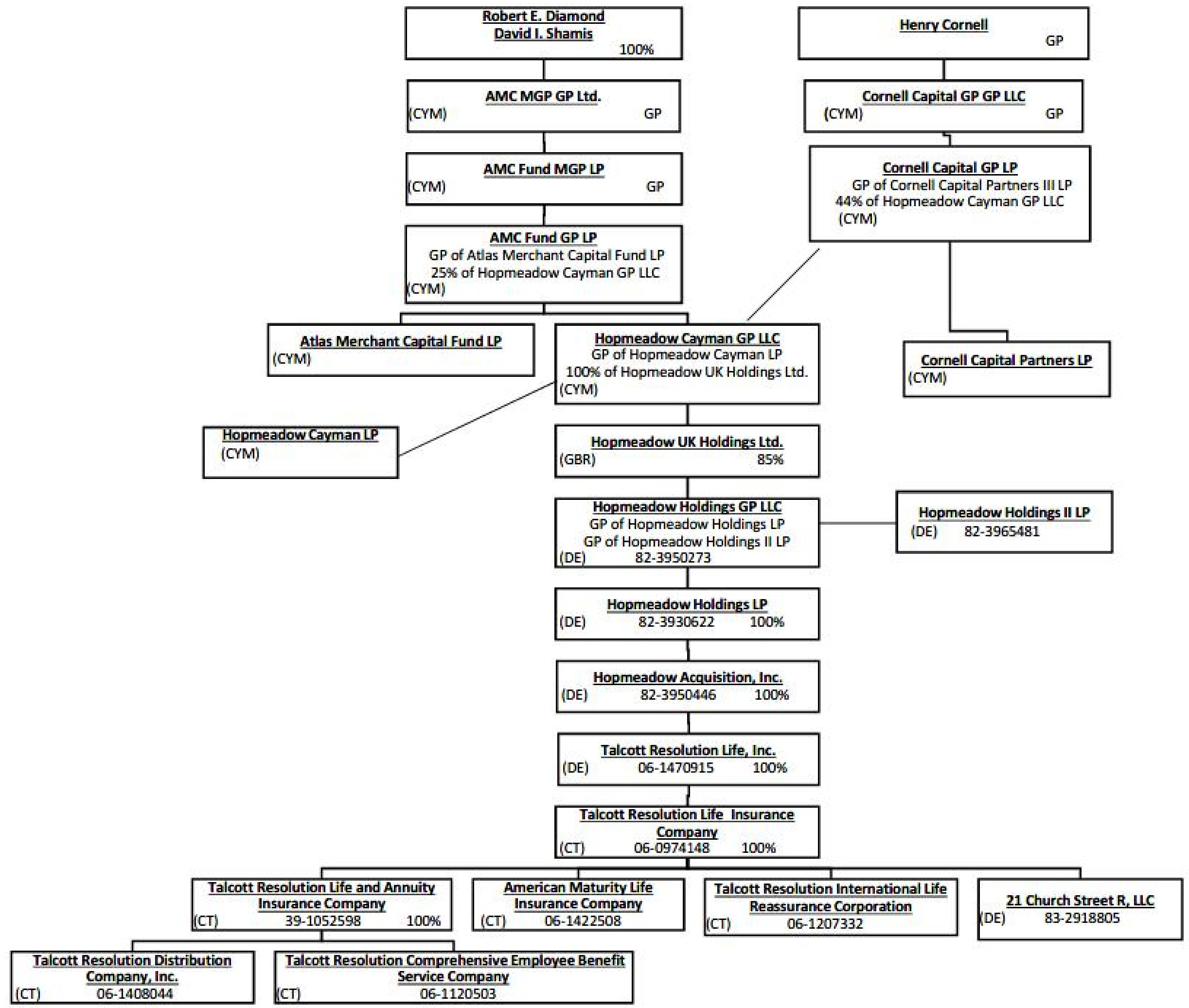
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 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:

71153202049000001

71153202044700001

71153202036500001

71153202044800001

71153202044500001

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	12,701,411	20,499,375
2505. Accrued interest on derivatives in a liability position	4,148,787	4,350,213
2506. Provision for future dividends	1,014,168	1,009,888
2507. Interest on policy or contract funds due or accrued	19,790	18,354
2597. Summary of remaining write-ins for Line 25	17,884,156	25,877,830

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
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

NONE

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	20,702,179	79,649,781
2.2 Additional investment made after acquisition	4,543,448	34,515,268
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	9,101	24,377
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(3)	
7. Deduct amounts received on disposals	39,154,228	84,614,966
8. Deduct amortization of premium and mortgage interest points and commitment fees	16,635	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)	829,404,504	843,320,642
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	829,404,504	843,320,642
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	829,404,504	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		21,755,487
2.2 Additional investment made after acquisition	7,455,214	32,068,114
3. Capitalized deferred interest and other		
4. Accrual of discount		16,737
5. Unrealized valuation increase (decrease)	6,826,784	45,750,590
6. Total gain (loss) on disposals	185	(16,693)
7. Deduct amounts received on disposals	36,358,692	102,084,631
8. Deduct amortization of premium and depreciation	52,687	264,309
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized	3,278,510	1,923,072
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	497,688,654	523,096,361
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	497,688,654	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	367,359,810	1,007,648,312
3. Accrual of discount	1,427,619	5,676,489
4. Unrealized valuation increase (decrease)	(715,354)	7,663,521
5. Total gain (loss) on disposals	6,389,918	21,771,341
6. Deduct consideration for bonds and stocks disposed of	243,273,705	1,399,541,850
7. Deduct amortization of premium	4,134,823	15,730,122
8. Total foreign exchange change in book/adjusted carrying value	(714,375)	42,032
9. Deduct current year's other-than-temporary impairment recognized	4,597,391	2,342,362
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	319,424	4,133,977
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,694,149,389	4,572,088,267
12. Deduct total nonadmitted amounts	2,660,502	2,663,954
13. Statement value at end of current period (Line 11 minus Line 12)	4,691,488,887	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)	3,031,573,737	1,650,657,895	489,236,772	(949,081,265)	3,243,913,595			3,031,573,737
2. NAIC 2 (a)	1,617,114,474	212,450,661	1,103,493,239	870,802,696	1,596,874,592			1,617,114,474
3. NAIC 3 (a)	74,666,704	2,387,232	26,098,803	70,211,498	121,166,632			74,666,704
4. NAIC 4 (a)	8,210,898	142,465	2,153,328	1,580,216	7,780,251			8,210,898
5. NAIC 5 (a)	7,763,250		6,132,171	(452,500)	1,178,579			7,763,250
6. NAIC 6 (a)	10,611,185		4	91,421	10,702,602			10,611,185
7. Total Bonds	4,749,940,249	1,865,638,253	1,627,114,317	(6,847,934)	4,981,616,251	0	0	4,749,940,249
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2	2,272,049			(29,721)	2,242,328			2,272,049
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	2,272,049	0	0	(29,721)	2,242,328	0	0	2,272,049
15. Total Bonds and Preferred Stock	4,752,212,298	1,865,638,253	1,627,114,317	(6,877,655)	4,983,858,579	0	0	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 $.....202,671,979; NAIC 2 $.....107,030,081; 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	87,368,798	XXX	87,333,449	178,257	70,709

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	59,560,167	113,068,177
3. Accrual of discount	43,632	295,983
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(1,571)
6. Deduct consideration received on disposals	17,378,025	131,997,292
7. Deduct amortization of premium	8,330	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)	87,368,798	45,151,353
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	87,368,798	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	2,222,694
3.	Unrealized valuation increase/(decrease)	422,708,393
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	13,887,488
6.	Considerations received/(paid) on terminations	12,411,714
7.	Amortization	17,804
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	714,375
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	409,087,897
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	409,087,897

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)				37,895,475
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	(3,481,738)			
3.14	Section 1, Column 18, prior year	(9,344,925)	5,863,187	5,863,187	
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	(3,481,738)			
3.24	Section 1, Column 19, prior year	(9,344,925)			
3.25	SSAP No. 108 adjustments		5,863,187	5,863,187	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		65,866,257		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	75,211,167			
4.23	SSAP No. 108 adjustments		75,211,167		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(9,344,910)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				9,344,910
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)				66,170,000
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				66,170,000

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..	1................	2,446,503	2,446,503	2,955,426	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	318,488	190760 HT 8	COBB-MARIETTA GA COLISEUM & EX	1FE............	2,446,503	2,636,939
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	5,927,499	6,021,343	6,741,290	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	771,647	12629N AH 8	COMM_15-DC1....................................	1FM...........	6,021,343	5,969,643
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	11,399,036	11,380,716	18,870,396	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	1,483,936	44841S AC 3	HUTCHISON WHAMPOA INTERNATIONAL (0	1FE............	11,380,716	17,386,460
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	6,177,542	6,213,314	7,146,279	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	804,198	61765T AE 3	MSBAM_15-C25....................................	1FM...........	6,213,314	6,342,081
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	7,354,217	7,319,657	8,924,238	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	957,378	61691N AE 5	MSC_17-HR2..	1FM...........	7,319,657	7,966,860
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	3,922,249	5,021,703	6,326,983	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	510,602	64972F L2 0	NEW YORK N Y CITY MUN WTR FIN..	1FE............	5,021,703	5,816,381
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	3,740,845	4,590,732	6,043,114	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	486,986	702274 AW 1	PASADENA CALIF PUB FING AUTH L.	1FE............	4,590,732	5,556,127
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	36,663,222	35,847,998	59,968,158	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	4,772,850	912810 RD 2	TREASURY BOND...............................	1................	35,847,998	55,195,308
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	6,079,486	7,811,049	9,706,847	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	791,433	91324P BK 7	UNITEDHEALTH GROUP INC..............	1FE............	7,811,049	8,915,414
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	10,680,585	10,680,585	12,264,204	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	1,390,408	92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC	1PL............	10,680,585	10,873,797
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	3,647,692	3,705,025	4,123,693	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	474,860	94989C AZ 4	WFCM_15-C26....................................	1FM...........	3,705,025	3,648,833
91283#DP5..	BOND WITH INTEREST RATE SWAP..	1................	1,961,124	1,952,438	2,082,226	06/06/2019	06/10/2029	SWP: 2.13%(3ML) 06/10/29................	....	255,301	95000H BL 5	WFCM_16-LC24..................................	1FM...........	1,952,438	1,826,925
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	3,541,371	3,621,381	4,544,296	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,012,872	06541W BA 9	BANK_17-BNK5..................................	1FM...........	3,621,381	3,531,423
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	14,558,969	11,687,294	18,381,738	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	4,164,031	07274N BH 5	BAYER US FINANCE II LLC..................	2FE............	11,687,294	14,217,707
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	29,511,425	29,511,425	41,750,738	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	8,440,602	09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW	1PL............	29,511,425	33,310,135
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	4,786,409	4,785,632	5,916,055	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,368,967	12510H AB 6	CAUTO_20-1A......................................	1FE............	4,785,632	4,547,088
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	3,934,857	4,019,573	5,105,073	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,125,414	12515G AF 4	CD_17-CD3..	1FM...........	4,019,573	3,979,659
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	20,175,977	23,803,726	34,019,307	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	5,770,559	313309 AP 1	FEDERAL EXPRESS CORP.................	2FE............	23,803,726	28,248,749
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	6,533,728	6,531,764	8,457,168	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,868,720	38218D AA 7	GOODG_19-1A....................................	1FE............	6,531,764	6,588,448
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	5,939,666	5,939,666	8,543,927	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,698,812	882484 AA 6	TEXAS HEALTH RESOURCES............	1FE............	5,939,666	6,845,115
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	7,377,856	7,428,828	9,518,359	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	2,110,151	95000J AU 2	WFCM_16-LC25..................................	1FM...........	7,428,828	7,408,209
91278*BB9...	BOND WITH INTEREST RATE SWAP..	1................	3,639,742	3,648,073	4,899,812	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49................	....	1,041,008	95001F AX 3	WFCM_17-RC1....................................	1FM...........	3,648,073	3,858,804
9999999999. Total..				203,968,425	286,289,326	.....XXX.....	.....XXX.....	..............................XXX........................	0	41,619,221	........XXX...........	..............................XXX........................	XXX	203,968,425	244,670,105

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	205,388,881	0	0	0	0	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		XXX		XXX		XXX	1,483,727
7. Ending Inventory	2	203,968,425	0	0	0	0	0	0	2	203,968,425

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	409,087,897	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	66,170,000	
3.	Total (Line 1 plus Line 2)		475,257,897
4.	Part D, Section 1, Column 5	764,746,014	
5.	Part D, Section 1, Column 6	(289,488,117)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	453,615,230	
8.	Part B, Section 1, Column 13	5,218,825	
9.	Total (Line 7 plus Line 8)		458,834,055
10.	Part D, Section 1, Column 8	747,860,797	
11.	Part D, Section 1, Column 9	(289,026,742)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	75,074,332	
14.	Part B, Section 1, Column 20	68,413,825	
15.	Part D, Section 1, Column 11	143,488,157	
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	2,487,908,431	7,444,075,467
3. Accrual of discount	1,102,257	5,592,785
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(954)
6. Deduct consideration received on disposals	2,254,480,793	7,340,728,386
7. Deduct amortization of premium	425	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)	484,340,224	249,810,754
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	484,340,224	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		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	4.770	9,992,502		26,209,599
BHM1QXUM4	PHOENIX	AZ		02/04/2020	3.320			
BHM1TM2K0	MIAMI	FL		03/02/2020	4.560		637,664	1,556,586
BHM21LBR5	MADISON	WI		02/11/2020	3.550	10,709,677		16,589,353
BHM21Z2L7	PHILLIPSBURG	NJ		03/02/2020	4.220		3,905,784	9,213,720
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	20,702,179	4,543,448	53,569,257
0899999. Total - Mortgages in Good Standing				XXX	XXX	20,702,179	4,543,448	53,569,257
3399999. Total Mortgages				XXX	XXX	20,702,179	4,543,448	53,569,257

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM0JECE4	BREA	CA		02/01/2011	01/01/2020	0					0		0	0			0
BHM14TC62	SANTA CLARA	CA		02/01/2018	01/01/2020	32,303					0		32,303	32,303			0
BHM23BQ81	SAN BRUNO	CA		12/09/2011	01/01/2020	36,114					0		36,114	36,114			0
BHM2CASC2	MADISON	WI		09/11/2019	02/01/2020	20,274					0		20,274	20,274			0
0199999. Total - Mortgages Closed by Repayment						88,691	0	0	0	0	0	0	88,691	88,691	0	0	0
Mortgages With Partial Repayments																	
BHM01LDV8	BALTIMORE	MD		11/15/2017	03/01/2020	72,757					0		72,757	72,757			0
BHM01NWT8	NEW YORK	NY		05/10/2019	03/01/2020	35,814		(2,969)			(2,969)		32,845	32,845			0
BHM01VSS7	WASHINGTON	DC		02/01/2018	03/01/2020	192,514					0		192,514	192,514			0
BHM01WEB7	NASSAU COUNTY	NY		02/01/2018	03/01/2020	115,744		1,130			1,130		116,874	116,874			0
BHM03Z7L4	MULTI-CITY	MU		08/21/2008	03/01/2020	100,084					0		100,084	100,084			0
BHM0J5AM7	WASHINGTON	DC		05/10/2019	03/01/2020	11,887		(110)			(110)		11,776	11,776			0
BHM0JEHH2	MULTI-CITY	MU		05/10/2019	03/01/2020	9,083		(296)			(296)		8,788	8,788			0
BHM0JEHZ2	MULTI-CITY	MU		04/14/2011	03/01/2020	43,804					0		43,804	43,804			0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	03/01/2020	35,447					0		35,447	35,447			0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	03/01/2020	20,299					0		20,299	20,299			0
BHM0KTYD7	IRVINE	CA		09/28/2011	03/01/2020	11,662					0		11,662	11,662			0
BHM0KTYF2	NEWPORT BEACH	CA		02/01/2018	03/01/2020	94,705					0		94,705	94,705			0
BHM0KTYG0	IRVINE	CA		10/26/2011	03/01/2020	11,620					0		11,620	11,620			0
BHM0L66Z8	MULTI-CITY	MU		05/10/2019	03/01/2020	37,148		(522)			(522)		36,626	36,626			0
BHM0LC8T7	SAN BRUNO	CA		01/08/2020	03/01/2020						0		41,927	41,927			0
BHM0LKG86	ENCINITAS	CA		02/16/2012	03/01/2020	57,520					0		57,520	57,520			0
BHM0LZHT6	CARLSBAD	CA		02/01/2018	03/01/2020	173,164					0		173,164	173,164			0
BHM0M2AN8	CHICAGO	IL		04/24/2012	03/01/2020	47,791					0		47,791	47,791			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0M2C06	EVANSTON	IL		04/05/2012	03/01/2020	58,932					0		58,932	58,932			0
BHM0M3UB0	BELLEVUE	WA		07/17/2012	03/01/2020	243,098					0		243,098	243,098			0
BHM0U4JE6	MULTI-CITY	CA		09/05/2013	03/01/2020	23,909					0		23,909	23,909			0
BHM10N625	IRVINE	CA		02/01/2018	03/01/2020	274,459					0		274,459	274,459			0
BHM1KA3P3	CHARLOTTE	NC		02/01/2018	03/01/2020	159,424					0		159,424	159,424			0
BHM1R1K02	FORT WORTH	TX		02/01/2018	03/01/2020	156,617					0		156,617	156,617			0
BHM1T12H3	COLUMBUS	OH		12/19/2017	03/01/2020	5,691					0		5,691	5,691			0
BHM1TLYF8	ARLINGTON	TX		06/28/2018	03/01/2020	52,551					0		52,551	52,551			0
BHM1UHQB3	HOUSTON	TX		04/27/2018	03/01/2020	19,191					0		19,191	19,191			0
BHM1VMB76	BALTIMORE	MD		08/29/2018	01/01/2020	44,919					0		44,919	44,919			0
BHM1W9NJ5	FLORISSANT	MO		07/20/2018	03/01/2020	1,412,700		2,507			2,507		1,415,207	1,415,207			0
BHM21C6E0	MIAMI	FL		08/14/2019	03/01/2020	45,705		170			170		45,875	45,875			0
BHM21LBR5	MADISON	WI		02/11/2020	03/01/2020						0		10,155	10,155			0
0299999. Total - Mortgages With Partial Repayments						3,568,240	0	(90)	0	0	(90)	0	3,620,232	3,620,232	0	0	0
Mortgages Disposed																	
BHM0JECE4	BREA	CA		02/01/2011	01/13/2020	3					0		3			(3)	(3)
BHM14TC62	SANTA CLARA	CA		02/01/2018	02/03/2020	20,650,231					0		20,650,231	20,650,231			0
BHM1QXUM4	PHOENIX	AZ		07/07/2017	02/04/2020	1,250,000		(0)			(0)		1,250,000	1,250,000			0
BHM23BQ81	SAN BRUNO	CA		12/09/2011	01/08/2020	7,135,502					0		7,135,502	7,135,502			0
BHM2CASC2	MADISON	WI		09/11/2019	02/11/2020	6,409,571					0		6,409,571	6,409,571			0
0399999. Total - Mortgages Disposed						35,445,307	0	(0)	0	0	(0)	0	35,445,307	35,445,304	0	(3)	(3)
0599999. Total Mortgages						39,102,239	0	(90)	0	0	(90)	0	39,154,231	39,154,228	0	(3)	(3)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative 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												
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	CAPITAL CALL		01/29/2020	3		55,784		1,386,920	1.538
BHM1J8 8K 6	AEA INVESTORS FUND VI LP	NEW YORK	NY	CAPITAL CALL		03/04/2020	3		71,781		1,713,787	0.863
BHM0JP 76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL CALL		01/29/2020	3		316,085		242,428	2.334
BHM21P 3U 8	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	CAPITAL CALL		01/06/2020	3		52,149		9,816,358	0.606
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL CALL		01/17/2020	13		2,869,713		10,626,540	0.757
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP	GREENWICH	CT	CAPITAL CALL		03/13/2020	3		23,381		885,555	3.090
BHM0K4 9L 2	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL CALL		01/10/2020	3		2,228		82,528	1.281
BHM22Z RJ 4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL CALL		01/10/2020	3		111,466		7,710,358	0.500
BHM0ZH 1W 1	GOLDMAN PETERSHILL II LP	NEW YORK	NY	CAPITAL CALL		01/14/2020			757,187		12,308,265	3.063
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL CALL		02/12/2020	3		5,088		3,916,677	2.208
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL CALL		02/12/2020	3		128,330		14,961,604	2.667
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	CAPITAL CALL		01/03/2020	1		39,614		5,432,054	6.117
BHM22G 6B 6	GUARDIAN CAPITAL PARTNERS FUND III	WAYNE	PA	CAPITAL CALL		01/03/2020	3		650,000		8,400,000	4.000
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	CAPITAL CALL		01/31/2020			689,236		5,706,113	0.273
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	CAPITAL CALL		01/02/2020	3		22,075		81,444	0.997
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	CAPITAL CALL		03/23/2020	3		31,608		205,016	2.320
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP	LOS ANGELES	CA	CAPITAL CALL		03/25/2020	3		14,777		159,957	1.065
BHM0LT ZL 7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	CAPITAL CALL		03/31/2020	3		46,800		1,510,770	3.510
BHM0L1 V7 3	VMG PARTNERS II LP	SAN FRANCISCO	CA	CAPITAL CALL		01/17/2020	3		40,866		658,340	4.006
BHM1DU 0C 9	VMG PARTNERS III LP	SAN FRANCISCO	CA	CAPITAL CALL		01/17/2020	3		455,084		2,260,198	4.258
BHM22J 9D 3	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	CAPITAL CALL		01/24/2020	3		1,071,962		8,853,038	1.111
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	7,455,214	0	96,917,949	XXX
4899999. Subtotal - Unaffiliated								0	7,455,214	0	96,917,949	XXX
5099999. Totals								0	7,455,214	0	96,917,949	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	VARIOUS	03/29/2018	03/31/2020	35,815	9,959				9,959		709,947	709,947			0	(20,522)
BHM0JP 76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	01/29/2020	1,029,297	(302,236)				(302,236)		727,061	727,061			0	208,371
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III LP	CHEVY CHASE	MD	VARIOUS	01/01/2020	03/31/2020	1,826	4,482				4,482		1,899,045	1,899,045			0	

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
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	CAPITAL DISTRIBUTION	10/14/2010	01/13/2020	54,157	(22,261)				(22,261)		31,897	31,897			0	
BHM1J5 9W 5	CENTURY CS&B CO INVEST LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/29/2018	02/13/2020	15,921,393	(5,132,437)				(5,132,437)		10,788,956	10,788,956			0	(2,178,112)
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	VARIOUS	05/24/2013	03/09/2020	23,625			23,625		(23,625)						0	
BHM0K4 9L 2	CORTEC GROUP FUND V LP	NEW YORK	NY	VARIOUS	02/28/2018	03/31/2020	8,622	(1,037)				(1,037)		1,701,022	1,701,022			0	(2,496)
BHM22Z RJ 4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/11/2019	01/27/2020	712,353					0		712,353	712,353			0	
BHM19H WE 4	DRAWBRIDGE SPECIAL OPPORTUNITIES F	NEW YORK	NY	CAPITAL DISTRIBUTION	03/01/2018	02/28/2020	1,534,312	(200,418)				(200,418)		1,333,893	1,333,893			0	38,856
BHM1AM CX 1	DWH EQUITY INVESTORS LP	ST LOUIS	MO	CAPITAL DISTRIBUTION	03/29/2018	02/12/2020	8,348,175	(4,281,448)				(4,281,448)		4,066,727	4,066,727			0	4,137,855
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	CAPITAL DISTRIBUTION	03/29/2018	02/12/2020	3,505,160	(462,845)				(462,845)		3,042,315	3,042,315			0	2,084
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL DISTRIBUTION	03/29/2018	02/12/2020	9,074,711	(5,138,217)				(5,138,217)		3,936,495	3,936,495			0	(909,390)
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/01/2018	03/10/2020	343,851	111,180				111,180		455,031	455,031			0	3,034
BHM1AK 95 0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/29/2018	03/30/2020	724,964	25,510				25,510		750,475	750,475			0	(60,465)
BHM0LU T1 5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	03/29/2018	03/04/2020	932,023	(39,172)				(39,172)		892,850	892,850			0	210,093
BHM205 77 0	OAKTREE PORTS AMERICA FUND LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/14/2019	03/25/2020	5,904	34				34		5,937	5,937			0	
BHM0ME 7Y 2	PARTHENON INVESTORS IV LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/29/2018	01/28/2020	1,968,688	(1,180,694)				(1,180,694)		787,994	787,994			0	224,185
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	03/29/2018	03/31/2020						0		828,982	828,982			0	
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	11/17/2008	03/20/2020	2,301,368	56,412				56,412		2,357,780	2,357,780			0	1,122,171
BHM02C DX 3	SUMMER STREET CAPITAL II LP	BUFFALO	NY	CAPITAL DISTRIBUTION	03/29/2018	01/24/2020	906,904	(687,282)				(687,282)		219,622	219,622			0	(39,192)
BHM04X Q4 5	TCV VII LP	MILBURN	NJ	DIRECT WITH ISSUER	03/29/2018	03/31/2020						0		792,929	792,929			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							47,433,147	(17,240,470)	0	23,625	0	(17,264,096)	0	36,041,311	36,041,311	0	0	0	2,736,473
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	02/24/2020	339,815	(23,641)				(23,641)		316,174	316,174			0	10,388
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							339,815	(23,641)	0	0	0	(23,641)	0	316,174	316,174	0	0	0	10,388
Surplus Debentures - Unaffiliated																			
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	HIMCO OPERATIONAL TRANSACTION.	09/20/2019	01/02/2020						0		1,022	1,207		185	185	
2799999. Total - Surplus Debentures - Unaffiliated							0	0	0	0	0	0	0	1,022	1,207	0	185	185	0
4899999. Subtotal - Unaffiliated							47,772,962	(17,264,111)	0	23,625	0	(17,287,736)	0	36,358,507	36,358,692	0	185	185	2,746,861
5099999. Totals							47,772,962	(17,264,111)	0	23,625	0	(17,287,736)	0	36,358,507	36,358,692	0	185	185	2,746,861

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 SL 3	TREASURY BOND		03/17/2020	Various		40,455,820	37,000,000	65,055	1
912828 Z6 0	TREASURY NOTE		01/30/2020	CITIGROUP GLOBAL MARKETS, INC.		10,292,355	10,300,000	1,167	1
912828 ZC 7	TREASURY NOTE		03/09/2020	Various		18,998,590	18,500,000	5,656	1
0599999. Total - Bonds - U.S. Government						69,746,766	65,800,000	71,878	XXX
Bonds - All Other Government									
91087B AE 0	MEXICO (UNITED MEXICAN STATES) (GO	D	02/24/2020	MARKET AXESS TRADING PLATFORM		215,728	200,000	938	2FE
09681M AK 4	BOC AVIATION LTD	D	02/20/2020	CITIGROUP GLOBAL MARKETS, INC.		405,512	400,000	5,433	1FE
74727P BA 8	QATAR (STATE OF)	D	01/02/2020	BARCLAYS CAPITAL INC.		223,600	200,000	2,489	1FE
1099999. Total - Bonds - All Other Government						844,840	800,000	8,860	XXX
Bonds - Industrial and Miscellaneous									
02004W AB 7	ALLYA_19-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.		21,973,169	22,014,446	6,971	1FE
02582J HE 3	AMXCA_17-3		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.		18,398,765	18,429,000	7,249	1FE
14314M AD 5	CARMX_16-2		03/19/2020	JP MORGAN SECURITIES LLC		8,741,774	8,813,383	2,056	1FE
17305E GB 5	CCCIT_17-A3		03/20/2020	Various		44,036,351	44,068,000	383,845	1FE
17305E GC 3	CCCIT_17-A4		03/25/2020	TD SECURITIES (USA) LLC		4,376,836	4,383,000	2,685	1FE
161571 HE 7	CHAIT_16-A4		03/18/2020	HILLTOP SECURITIES		7,598,705	7,630,000	1,263	1FE
14041N EV 9	COMET_15-A2		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.		10,197,440	10,225,000	4,726	1FE
254683 BP 9	DCENT_15-A2		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.		23,015,403	23,037,000	6,079	1FE
369550 BJ 6	GENERAL DYNAMICS CORPORATION		03/23/2020	BANC OF AMERICA SECURITIES LLC		4,598,395	4,667,000		1FE
36256X AB 8	GMCAR_19-1		03/20/2020	Various		13,156,145	13,200,653	5,222	1FE
43814T AC 6	HAROT_17-1		03/18/2020	CITIGROUP GLOBAL MARKETS, INC.		3,230,431	3,244,626	4,341	1FE
43814W AB 1	HAROT_19-1		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.		30,219,565	30,423,976	11,620	1FE
44931P AD 8	HART_17-A		03/20/2020	CITIGROUP GLOBAL MARKETS, INC.		6,707,088	6,787,692	2,987	1FE
458140 BL 3	INTEL CORPORATION		03/20/2020	BANC OF AMERICA SECURITIES LLC		17,484,075	17,500,000		1FE
57636Q AQ 7	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS, INC.		7,468,200	7,500,000		1FE
55303X AJ 4	MGM GROWTH PROPERTIES OPERATING PA		02/14/2020	DEUTSCHE BANK SECURITIES INC.		394,188	350,000	1,006	3FE
68389X BT 1	ORACLE CORPORATION		03/30/2020	OUTSIDE MANAGED ACCT		1,689,375	1,690,000		1Z
742718 FK 0	PROCTOR & GAMBLE CO		03/23/2020	CITIGROUP GLOBAL MARKETS, INC.		10,599,158	10,667,000		1FE
80007R AE 5	SANDS CHINA LTD	D	02/21/2020	HSBC SECURITIES (USA) INC.		463,652	400,000	1,020	2FE
80282K AZ 9	SANTANDER HOLDINGS USA INC		02/11/2020	EXCHANGE		3,625,494	3,630,000	41,542	2FE
89231A AB 7	TAOT_18-C		03/19/2020	CITIGROUP GLOBAL MARKETS, INC.		9,171,553	9,193,099	3,537	1FE
90331H PL 1	US BANK NATIONAL ASSOCIATION		01/16/2020	OUTSIDE MANAGED ACCT		1,995,740	2,000,000		1FE
95000U 2M 4	WELLS FARGO & COMPANY		03/23/2020	WELLS FARGO ADVISORS, LLC		12,500,000	12,500,000		1FE
98161P AD 5	WOART_16-B		03/18/2020	BANC OF AMERICA SECURITIES LLC		3,802,176	3,824,886	691	1FE
98162Y AB 9	WOART_19-A		03/19/2020	GOLDMAN SACHS & CO LLC		3,259,349	3,272,644	2,196	1FE
00175P AB 9	AMN HEALTHCARE INC		01/02/2020	MORGAN STANLEY & CO. LLC		141,050	140,000	1,709	3FE
05970F AC 5	BANCO SANTANDER CHILE	D	02/21/2020	BANC OF AMERICA SECURITIES LLC		305,550	300,000	1,013	1FE
12510H AB 6	CAUTO_20-1A		01/15/2020	CREDIT SUISSE SECURITIES (USA) LLC		4,899,189	4,900,000		1FE
12510H AD 2	CAUTO_20-1A		01/15/2020	CREDIT SUISSE SECURITIES (USA) LLC		754,872	755,000		1FE
15135B AL 5	CENTENE CORPORATION		01/28/2020	EXCHANGE		925,142	920,000	15,698	3FE
15135B AM 3	CENTENE CORPORATION		01/28/2020	EXCHANGE		44,000	44,000	1,071	3FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II		01/22/2020	OUTSIDE MANAGED ACCT		2,489,484	2,400,000	18,700	1FE
74840L AB 8	QUICKEN LOANS INC		01/02/2020	MORGAN STANLEY & CO. LLC		120,495	116,000	2,893	3FE
85769F AE 8	SPST_19-WL1 - ABS		02/12/2020	JEFFERIES & CO. INC		5,989,000	5,989,000	9,166	2FE
04317@ BR 8	ARTHUR J GALLAGHER & CO		01/30/2020	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000		2Z
3899999. Total - Bonds - Industrial and Miscellaneous						294,371,808	295,015,405	539,284	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - Unaffiliated Bank Loans									
BHM23L 7S 6	AMERICAN AIRLINES GROUP INC.		01/29/2020	HIMCO OPERATIONAL TRANSACTION		548,649	551,106		3FE
BHM23Q 4L 3	CENTURYLINK INC.		02/24/2020	BANC OF AMERICA SECURITIES LLC		87,890	88,000		3FE
BHM23V A2 7	GOLDEN NUGGET LLC		02/04/2020	HIMCO OPERATIONAL TRANSACTION		142,465	142,822		4FE
BHM219 XL 1	NASCAR HOLDINGS INC.		01/28/2020	Various		(248)	(247)		3FE
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC.		01/31/2020	HIMCO OPERATIONAL TRANSACTION		126,068	126,701		3FE
8299999. Total - Bonds - Unaffiliated Bank Loans						904,823	908,382	0	XXX
8399997. Total - Bonds - Part 3						365,868,237	362,523,788	620,022	XXX
8399999. Total - Bonds						365,868,237	362,523,788	620,022	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
011642 10 5	ALARM.COM HOLDINGS INC.		03/30/2020	HIMCO OPERATIONAL TRANSACTION	7,733.000	372,127	XXX		
64110L 10 6	NETFLIX INC.		02/19/2020	HIMCO OPERATIONAL TRANSACTION	2,166.000	792,929	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,165,057	XXX	0	XXX
Common Stocks - Mutual Funds									
018914 50 7	ALLIANCE BERNSTEIN		03/30/2020	DIRECT WITH ISSUER	222.061	4,237	XXX		
298706 84 7	AMERICAN EUROPACIFIC		03/30/2020	DIRECT WITH ISSUER	6.293	340	XXX		
399874 84 1	AMERICAN GROWTH		03/30/2020	DIRECT WITH ISSUER	511.933	25,904	XXX		
09661L 30 2	BNY MELLON S&P 500 INDEX FUND		03/30/2020	DIRECT WITH ISSUER	981.043	49,503	XXX		
354026 50 2	FRANKLIN MUTUAL		03/30/2020	DIRECT WITH ISSUER	499.198	13,553	XXX		
355148 82 6	FRANKLIN SMALL CAP		03/30/2020	DIRECT WITH ISSUER	42.992	2,051	XXX		
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4		03/30/2020	DIRECT WITH ISSUER	1,379.200	58,853	XXX		
416649 28 3	HARTFORD DIVIDEND AND GROWTH-R4		03/30/2020	DIRECT WITH ISSUER	799.477	21,256	XXX		
416641 87 6	HARTFORD GROWTH OPPORT FD - R4		03/30/2020	DIRECT WITH ISSUER	543.071	22,304	XXX		
416649 39 0	HARTFORD SMALL COMPANY FUND		03/30/2020	DIRECT WITH ISSUER	729.002	17,540	XXX		
00141M 59 8	INVESCO MID CAP		03/30/2020	DIRECT WITH ISSUER	2,024.989	32,926	XXX		
00141L 50 9	INVESCO SM CAP		03/30/2020	DIRECT WITH ISSUER	1,108.422	12,459	XXX		
354713 55 4	FRANKLIN STRATEGIC		03/30/2020	DIRECT WITH ISSUER	137.560	1,316	XXX		
416649 34 1	HARTFORD HIGH YIELD FUND - R4		03/30/2020	DIRECT WITH ISSUER	162.110	1,203	XXX		
416649 25 9	HARTFORD TOTAL RETURN BOND FUND		03/30/2020	DIRECT WITH ISSUER	210.819	2,314	XXX		
552981 46 6	MFS TOTAL RETURN FUND-R3		03/30/2020	DIRECT WITH ISSUER	3,060.393	60,758	XXX		
9499999. Total - Common Stocks - Mutual Funds						326,517	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,491,574	XXX	0	XXX
9799999. Total - Common Stocks						1,491,574	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,491,574	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						367,359,810	XXX	620,022	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36200Q 3L 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		306	306	315	327		(21)		(21)		306			0	5	02/01/2032.	1
36200R YQ 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,932	2,932	3,015	3,140		(208)		(208)		2,932			0	47	01/01/2032.	1
36200U WJ 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		44	44	44	46		(2)		(2)		44			0	1	09/01/2031.	1
36200W CB 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		11,527	11,527	12,709	12,596		(1,069)		(1,069)		11,527			0	186	01/01/2032.	1
36200X JF 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		162	162	182	191		(29)		(29)		162			0	2	12/01/2031.	1
36200X KN 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		839	839	875	871		(31)		(31)		839			0	12	01/01/2032.	1
36201A UL 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		566	566	593	608		(43)		(43)		566			0	9	07/01/2032.	1
36201C 6E 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		171	171	188	187		(16)		(16)		171			0	2	03/01/2032.	1
36201C PY 4	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		202	202	205	206		(5)		(5)		202			0	3	01/01/2032.	1
36201F Q6 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		564	564	580	594		(30)		(30)		564			0	9	05/01/2032.	1
36201F UH 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,304	1,304	1,341	1,380		(77)		(77)		1,304			0	19	04/01/2032.	1
36201F UQ 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,766	1,766	1,816	1,872		(106)		(106)		1,766			0	26	04/01/2032.	1
36201F UR 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		284	284	292	303		(19)		(19)		284			0	4	04/01/2032.	1
36201F X6 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		443	443	449	455		(12)		(12)		443			0	6	02/01/2032.	1
36201H WX 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,422	2,422	2,484	2,486		(64)		(64)		2,422			0	35	06/01/2032.	1
36201J F6 1	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		113	113	116	121		(8)		(8)		113			0	2	05/01/2032.	1
36201J FD 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,906	4,906	5,122	5,548		(642)		(642)		4,906			0	76	04/01/2032.	1
36201L 7K 4	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		471	471	494	522		(50)		(50)		471			0	7	08/01/2032.	1
36201M G8 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,205	1,205	1,237	1,287		(83)		(83)		1,205			0	19	06/01/2032.	1
36201M JU 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		787	787	810	849		(62)		(62)		787			0	11	07/01/2032.	1
36201M LH 3	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		530	530	574	586		(55)		(55)		530			0	8	08/01/2032.	1
36201T AM 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,730	1,730	1,780	1,798		(68)		(68)		1,730			0	25	08/01/2032.	1
36203L CQ 3	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		406	406	415	413		(7)		(7)		406			0	7	09/01/2023.	1
36209D R8 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14			0	0	09/01/2031.	1
36209R VG 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		166	166	167	170		(4)		(4)		166			0	3	08/01/2030.	1
36209Y X4 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		188	188	191	193		(5)		(5)		188			0	3	09/01/2031.	1
3620A1 X7 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		51	51	52	52		(2)		(2)		51			0	1	06/01/2039.	1
3620A8 LU 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		910	910	940	939		(29)		(29)		910			0	11	08/01/2039.	1
3620A9 SH 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,459	2,459	2,539	2,531		(72)		(72)		2,459			0	28	09/01/2039.	1
3620AC 3Z 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,724	6,724	6,942	6,926		(202)		(202)		6,724			0	71	09/01/2039.	1
3620AC 4G 6	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		559	559	577	576		(17)		(17)		559			0	7	09/01/2039.	1
36211C 2S 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		190	190	193	195		(5)		(5)		190			0	3	07/01/2029.	1
36213D 3C 0	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		740	740	764	761		(21)		(21)		740			0	11	02/01/2032.	1
36213E AB 2	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		923	923	965	973		(49)		(49)		923			0	13	05/01/2032.	1
36213E SK 3	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,556	2,556	2,626	2,632		(76)		(76)		2,556			0	38	01/01/2032.	1
36213E YS 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		801	801	869	854		(54)		(54)		801			0	12	04/01/2032.	1
36213G AL 5	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,009	1,009	1,028	1,050		(41)		(41)		1,009			0	16	02/01/2032.	1
36213G TY 7	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		64	64	65	67		(4)		(4)		64			0	1	11/01/2031.	1
36213J V2 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		342	342	364	375		(33)		(33)		342			0	5	04/01/2032.	1
36213N LL 8	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		236	236	240	243		(8)		(8)		236			0	3	12/01/2031.	1
36213U C9 9	GNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		40	40	41	44		(5)		(5)		40			0	1	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					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
36213X SB 1	GNMA 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		1,270	1,270	1,360	1,326		(56)		(56)		1,270			0	18	04/01/2032.	1
36213X T5 3	GNMA 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		52	52	53	55		(3)		(3)		52			0	1	05/01/2032.	1
36213X T6 1	GNMA 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		733	733	754	774		(40)		(40)		733			0	11	05/01/2032.	1
36225B ND 6	GNMA 30YR PLATINUM	..	03/01/2020.	SCHEDULED REDEMPTION		2,534	2,534	2,610	2,711		(176)		(176)		2,534			0	37	05/01/2031.	1
36225B PM 4	GNMA 30YR PLATINUM	..	03/01/2020.	SCHEDULED REDEMPTION		13,455	13,455	13,762	14,152		(697)		(697)		13,455			0	210	09/01/2031.	1
36179U CA 8	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		63,524	63,524	63,405	63,403		121		121		63,524			0	486	09/01/2048.	1
36179U CB 6	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		303,517	303,517	309,683	309,640		(6,122)		(6,122)		303,517			0	2,632	09/01/2048.	1
36202E AL 3	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		17,939	17,939	18,444	18,475		(536)		(536)		17,939			0	232	09/01/2034.	1
36202F B4 7	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		1,418	1,418	1,517	1,539		(121)		(121)		1,418			0	16	10/01/2039.	1
36202F DB 9	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		4,864	4,864	4,990	4,982		(118)		(118)		4,864			0	48	12/01/2039.	1
36202F E6 9	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		3,835	3,835	3,878	3,879		(45)		(45)		3,835			0	37	03/01/2040.	1
36202F EH 5	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		86,515	86,515	87,187	87,185		(670)		(670)		86,515			0	851	02/01/2040.	1
36202F GW 0	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		8,531	8,531	8,738	8,744		(213)		(213)		8,531			0	84	06/01/2040.	1
36202F KN 5	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		174,099	174,099	184,354	184,940		(10,841)		(10,841)		174,099			0	1,711	09/01/2040.	1
36202F LP 9	GNMA2 30YR	..	03/01/2020.	SCHEDULED REDEMPTION		3,356	3,356	3,539	3,550		(195)		(195)		3,356			0	33	10/01/2040.	1
38379U 2R 6	GNR_16-178	..	01/23/2020.	Various		885,545	877,401	861,018	866,221		16		16		866,237		19,308	19,308	3,679	08/01/2058.	1
38379R HG 1	GNR_16-39	..	01/21/2020.	Various		1,174,338	1,159,640	1,117,966	1,125,665		(65)		(65)		1,125,600		48,738	48,738	4,692	01/01/2056.	1
38379U SR 8	GNR_16-64	..	01/23/2020.	Various		6,760,692	6,736,521	6,761,257	6,753,281		(5)		(5)		6,753,277		7,415	7,415	27,178	12/01/2057.	1
38379R LJ 0	GNR_17-1	..	01/16/2020.	Various		8,697,995	8,726,590	8,545,922	8,598,617		(406)		(406)		8,598,211		99,784	99,784	30,889	12/01/2058.	1
38380J EP 9	GNR_17-169	..	01/22/2020.	Various		3,753,353	3,773,519	3,647,342	3,671,600		158		158		3,671,758		81,595	81,595	14,079	01/01/2060.	1
38380J FE 3	GNR_17-169 IS	..	03/16/2020.	PREPAYMENT PENALTY		8,287							0					0	8,287	01/01/2060.	1
38380J HY 7	GNR_17-181	..	01/16/2020.	Various		1,940,293	1,941,354	1,898,128	1,909,908		25		25		1,909,933		30,360	30,360	6,872	02/01/2059.	1
38380J GP 7	GNR_17-185	..	02/01/2020.	Various		6,994,926	6,975,365	6,701,527	6,772,608		(1,356)		(1,356)		6,771,252		223,674	223,674	29,272	04/01/2059.	1
38379R MK 6	GNR_17-23	..	01/22/2020.	Various		1,791,600	1,791,600	1,751,289	1,763,433		(12)		(12)		1,763,421		28,179	28,179	6,963	05/01/2059.	1
38379U 6J 0	GNR_17-24	..	01/22/2020.	Various		1,893,640	1,894,009	1,854,131	1,867,170		(8)		(8)		1,867,162		26,477	26,477	7,360	12/01/2056.	1
38379U 6M 3	GNR_17-28	..	01/21/2020.	Various		1,874,250	1,876,152	1,839,508	1,851,227		(40)		(40)		1,851,187		23,063	23,063	6,900	02/01/2057.	1
38379U 7E 0	GNR_17-30	..	01/22/2020.	Various		1,403,139	1,405,166	1,378,051	1,386,037		(7)		(7)		1,386,030		17,109	17,109	5,461	08/01/2058.	1
38379R QA 4	GNR_17-35	..	01/16/2020.	Various		4,459,537	4,478,406	4,353,850	4,390,921		(287)		(287)		4,390,634		68,903	68,903	15,852	05/01/2059.	1
38379U 7H 3	GNR_17-46	..	02/01/2020.	Various		4,641,035	4,644,776	4,528,113	4,565,169		(98)		(98)		4,565,071		75,964	75,964	17,375	11/01/2057.	1
38379R VE 0	GNR_17-50	..	01/22/2020.	Various		4,666,148	4,691,216	4,553,594	4,595,947		(35)		(35)		4,595,912		70,237	70,237	17,502	01/01/2057.	1
38379U 4D 5	GNR_17-9	..	01/21/2020.	Various		7,433,155	7,427,367	7,300,870	7,340,656		(55)		(55)		7,340,601		92,554	92,554	27,307	09/01/2056.	1
38380J VN 5	GNR_18-47	..	01/23/2020.	Various		4,899,033	4,842,615	4,678,798	4,728,856		18,441		18,441		4,747,297		151,735	151,735	19,513	09/01/2050.	1
38380J D5 4	GNR_18-62	..	02/01/2020.	Various		11,119,089	10,910,357	10,667,857	10,740,263		14,701		14,701		10,754,964		364,125	364,125	51,427	05/01/2050.	1
38380M G5 4	GNR_19-14 IS	..	03/16/2020.	PREPAYMENT PENALTY		16,343							0					0	16,343	11/01/2060.	1
38380M E9 8	GNR_19-8 IS	..	03/16/2020.	PREPAYMENT PENALTY		62,738							0					0	62,738	11/01/2060.	1
912828 J8 4	TREASURY NOTE	..	03/31/2020.	MATURED		680,000	680,000	677,052	679,850		150		150		680,000			0	4,675	03/31/2020.	1
912828 UQ 1	TREASURY NOTE	..	02/29/2020.	MATURED		980,000	980,000	980,842	980,020		(20)		(20)		980,000			0	6,125	02/29/2020.	1
25044@ AA 1	DESERT SUNLIGHT FUNDING I-GTD	..	01/07/2020.	SCHEDULED REDEMPTION		8,782	8,782	8,782	8,782				0		8,782			0	77	09/30/2036.	1PL
0599999.	Total - Bonds - U.S. Government					76,881,208	76,558,125	74,864,381	75,356,568	0	8,051	0	8,051	0	75,364,619	0	1,429,221	1,429,221	397,720	XXX	XXX
Bonds - All Other Government																					
Y09292 AD 8	BOC AVIATION LTD	D	02/21/2020.	CAMBRIDGE INTERNATIONAL SECURITIES		413,100	400,000	386,880	391,210		402		402		391,612		21,488	21,488	7,972	01/31/2023.	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 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 Admini-strative Symbol
V5311V AA 8	MOROCCO (KINGDOM OF)	D	02/20/2020.	GOLDMAN SACHS & CO LLC		210,900	200,000	205,250	202,474		(118)		(118)		202,356		8,544	8,544	1,742	12/11/2022.	2FE
77586T AC 0	ROMANIA (REPUBLIC OF)	D	02/13/2020.	BNP PARIBAS SECURITIES CORP		1,026,000	950,000	942,875	946,893		102		102		946,995		79,005	79,005	20,319	08/22/2023.	2FE
X7360W AV 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	CITIGROUP GLOBAL MARKETS, INC		618,750	500,000	501,875	501,836		(5)		(5)		501,831		116,919	116,919	5,766	06/15/2048.	2FE
617726 AG 9	MOROCCO (KINGDOM OF)	D	02/20/2020.	MARKET AXESS TRADING PLATFORM		258,012	200,000	216,500	215,031		(53)		(53)		214,978		43,034	43,034	2,254	12/11/2042.	2FE
77586R AC 4	ROMANIA (REPUBLIC OF)	D	03/04/2020.	BARCLAYS CAPITAL INC.		400,345	290,000	289,638	289,668		1		1		289,669		110,676	110,676	11,052	01/22/2044.	2FE
77586R AD 2	ROMANIA (REPUBLIC OF)	D	02/13/2020.	UBS SECURITIES LLC		208,210	188,000	195,570	191,583		(106)		(106)		191,477		16,733	16,733	5,244	01/22/2024.	2FE
857006 AG 5	STATE GRID OVERSEAS INVESTMENT (20	D	02/19/2020.	OUTSIDE MANAGED ACCT		2,361,040	2,200,000	2,239,234	2,231,236		(525)		(525)		2,230,711		130,329	130,329	22,886	05/04/2027.	1FE
1099999.	Total - Bonds - All Other Government					5,496,357	4,928,000	4,977,822	4,969,931	0	(302)	0	(302)	0	4,969,628	0	526,729	526,729	77,236	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 FA 4	ILLINOIS ST		03/27/2020.	WELLS FARGO ADVISORS, LLC		2,722,394	2,495,000	2,662,564	2,653,732		(1,593)		(1,593)		2,652,140		70,255	70,255	83,894	04/01/2035.	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,722,394	2,495,000	2,662,564	2,653,732	0	(1,593)	0	(1,593)	0	2,652,140	0	70,255	70,255	83,894	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31288F 6X 7	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		34	34	36	36		(1)		(1)		34			0	0	03/01/2033.	1
3128KR WQ 3	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		38,717	38,717	40,840	41,493		(2,776)		(2,776)		38,717			0	477	10/01/2036.	1
31292G Y5 9	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		105	105	106	106		(2)		(2)		105			0	2	03/01/2029.	1
31292H 4H 4	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		17,121	17,121	16,875	16,927		194		194		17,121			0	187	12/01/2033.	1
31292H SQ 8	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		303	303	313	314		(11)		(11)		303			0	4	11/01/2032.	1
31296J TJ 5	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		5,022	5,022	5,059	5,055		(34)		(34)		5,022			0	62	06/01/2033.	1
31296M 2N 8	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		34,901	34,901	36,643	36,631		(1,730)		(1,730)		34,901			0	362	09/01/2033.	1
31296P TL 6	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,943	3,943	3,970	3,967		(25)		(25)		3,943			0	48	10/01/2033.	1
31296S AC 0	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		93	93	97	97		(3)		(3)		93			0	1	01/01/2034.	1
31296U EU 1	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		181	181	187	189		(8)		(8)		181			0	2	03/01/2034.	1
31297A 3S 1	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		35,767	35,767	34,230	34,729		1,038		1,038		35,767			0	329	06/01/2034.	1
31297A 3T 9	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		54,470	54,470	52,130	52,663		1,807		1,807		54,470			0	468	06/01/2034.	1
31297A 5J 9	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		8,648	8,648	8,277	8,399		249		249		8,648			0	96	06/01/2034.	1
31297A 5K 6	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		10,749	10,749	10,287	10,428		320		320		10,749			0	116	06/01/2034.	1
31297B AM 4	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,126	4,126	3,948	4,006		120		120		4,126			0	46	06/01/2034.	1
31298F JL 7	FGOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		73	73	73	72		0		0		73			0	1	01/01/2031.	1
3128L0 YL 0	FGOLD 30YR ALT-A		03/01/2020.	SCHEDULED REDEMPTION		57	57	60	60		(2)		(2)		57			0	1	11/01/2037.	1
31283H QX 6	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		528	528	546	548		(20)		(20)		528			0	7	03/01/2032.	1
31283H UA 1	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		577	577	596	599		(22)		(22)		577			0	8	12/01/2032.	1
31283H XH 3	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		142	142	146	147		(5)		(5)		142			0	2	06/01/2033.	1
31283H Y5 8	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		2,564	2,564	2,700	2,693		(128)		(128)		2,564			0	37	12/01/2033.	1
3128M5 LF 5	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		9,869	9,869	10,771	11,283		(1,414)		(1,414)		9,869			0	158	12/01/2037.	1
3128M7 BX 3	FGOLD 30YR GIANT		03/01/2020.	SCHEDULED REDEMPTION		3,159	3,159	3,327	3,405		(246)		(246)		3,159			0	45	12/01/2038.	1
3128JR LE 4	FHLMC 1YR CMT ARM		03/01/2020.	SCHEDULED REDEMPTION		79,513	79,513	85,067	84,222		(4,709)		(4,709)		79,513			0	874	04/01/2034.	1
3132WP LD 7	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		58,784	58,784	58,187	58,216		567		567		58,784			0	436	07/01/2047.	1
3132XX MY 2	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		100,503	100,503	99,451	99,600		903		903		100,503			0	626	03/01/2048.	1
3132Y1 UJ 5	FHLMC GOLD 30YR		03/01/2020.	SCHEDULED REDEMPTION		185,664	185,664	192,684	191,851		(6,188)		(6,188)		185,664			0	2,029	08/01/2048.	1

Statement as of March 31, 2020 of the **TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY**

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
3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE		03/01/2020	SCHEDULED REDEMPTION		155,517	155,517	162,977	162,016		(6,499)		(6,499)		155,517			0	1,730	10/01/2048	1
31335B BR 6	FHLMC GOLD 30YR GIANT		03/01/2020	SCHEDULED REDEMPTION		44,432	44,432	44,585	44,574		(142)		(142)		44,432			0	297	01/01/2047	1
3133TH A5 6	FHLMC_2104		03/01/2020	SCHEDULED REDEMPTION		61,132	61,132	62,426	62,384		(1,253)		(1,253)		61,132			0	772	12/01/2028	1
3137AJ MF 8	FHMS_K016		03/01/2020	SCHEDULED REDEMPTION		5,416	5,416	5,470	5,426		(10)		(10)		5,416			0	36	10/01/2021	1
31362J UN 3	FN 6/12 11TH COFI ARM		03/01/2020	SCHEDULED REDEMPTION		317	317	308	312		5		5		317			0	3	06/01/2028	1
3136A7 2G 6	FNA_12-M9 IS		03/25/2020	PREPAYMENT PENALTY		81,903							0					0	81,903	04/01/2022	1
3136AE X6 9	FNA_13-M2		03/01/2020	Various		18,069	17,992	17,163	17,796		196		196		17,992			0	154	01/01/2023	1
31418M VX 7	FNMA 15YR		03/01/2020	SCHEDULED REDEMPTION		3,112	3,112	3,317	3,244		(132)		(132)		3,112			0	35	02/01/2024	1
31418T XF 9	FNMA 15YR		03/01/2020	SCHEDULED REDEMPTION		177	177	186	184		(7)		(7)		177			0	2	05/01/2025	1
31418U 2M 5	FNMA 15YR		03/01/2020	SCHEDULED REDEMPTION		2,311	2,311	2,420	2,392		(81)		(81)		2,311			0	23	06/01/2025	1
31419A BJ 5	FNMA 15YR		03/01/2020	SCHEDULED REDEMPTION		47,499	47,499	50,809	49,644		(2,144)		(2,144)		47,499			0	396	06/01/2025	1
31419A HL 4	FNMA 15YR		03/01/2020	SCHEDULED REDEMPTION		2,037	2,037	2,132	2,101		(64)		(64)		2,037			0	19	08/01/2025	1
31371J L4 4	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		43	43	44	47		(4)		(4)		43			0	1	06/01/2030	1
31371J XA 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		1,117	1,117	1,141	1,176		(60)		(60)		1,117			0	21	03/01/2031	1
31371K 7E 5	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		41,937	41,937	42,808	43,067		(1,130)		(1,130)		41,937			0	349	07/01/2033	1
31371K HY 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		887	887	880	876		11		11		887			0	13	01/01/2032	1
31371L CD 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		312	312	321	323		(11)		(11)		312			0	4	09/01/2033	1
31371L DH 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		6,557	6,557	6,601	6,600		(43)		(43)		6,557			0	83	10/01/2033	1
31382S GP 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		8,222	8,222	8,516	9,004		(783)		(783)		8,222			0	132	04/01/2029	1
31383P 2X 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		403	403	408	408		(5)		(5)		403			0	6	09/01/2029	1
31383R FV 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		125	125	122	122		3		3		125			0	2	08/01/2029	1
31383W X7 1	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		31	31	30	30		1		1		31			0	0	11/01/2029	1
31385J GG 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		833	833	862	906		(73)		(73)		833			0	12	06/01/2032	1
31386E C4 8	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		423	423	435	441		(18)		(18)		423			0	6	04/01/2031	1
31386H MR 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		9	9	9	9		(0)		(0)		9			0	0	01/01/2031	1
31386M ZB 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		624	624	635	639		(15)		(15)		624			0	8	10/01/2030	1
31386P UJ 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39			0	0	01/01/2031	1
31386R KK 4	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		227	227	232	238		(12)		(12)		227			0	4	02/01/2031	1
31389C Q8 5	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		253	253	255	257		(4)		(4)		253			0	4	12/01/2031	1
3138A2 BL 2	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		7,116	7,116	7,416	7,374		(258)		(258)		7,116			0	62	12/01/2040	1
3138A4 4H 5	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		20,506	20,506	20,637	20,606		(100)		(100)		20,506			0	183	02/01/2041	1
3138AK SA 8	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		19,508	19,508	20,331	20,409		(901)		(901)		19,508			0	192	08/01/2041	1
3138AR X3 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		6,421	6,421	6,692	6,647		(226)		(226)		6,421			0	60	09/01/2041	1
3138AV P7 4	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		82,388	82,388	85,780	85,281		(2,893)		(2,893)		82,388			0	730	10/01/2041	1
3138EG EW 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		29,200	29,200	30,427	30,299		(1,099)		(1,099)		29,200			0	262	11/01/2040	1
3138EG GC 2	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		103,254	103,254	108,062	107,556		(4,301)		(4,301)		103,254			0	927	01/01/2041	1
31390K CM 8	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		6,301	6,301	6,459	6,700		(399)		(399)		6,301			0	77	06/01/2032	1
31390K WQ 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		776	776	803	824		(49)		(49)		776			0	11	08/01/2032	1
31390P GK 7	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		2,516	2,516	2,631	2,759		(244)		(244)		2,516			0	38	08/01/2032	1
31391U J2 2	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		299	299	313	323		(24)		(24)		299			0	4	01/01/2033	1
31391W 5H 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		397	397	409	412		(15)		(15)		397			0	4	04/01/2033	1
31400J PF 0	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		78	78	80	81		(4)		(4)		78			0	1	05/01/2033	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
31400J SJ 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		157	157	162	163		(6)		(6)		157			0	2	02/01/2033.	1
31400Q TN 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,025	1,025	1,031	1,032		(7)		(7)		1,025			0	10	04/01/2033.	1
31400R NT 4	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		477	477	506	547		(71)		(71)		477			0	7	02/01/2033.	1
31400T B2 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		132	132	133	133		(1)		(1)		132			0	2	05/01/2033.	1
31401B NS 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,279	3,279	3,305	3,303		(25)		(25)		3,279			0	38	04/01/2033.	1
31401N 4U 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,064	3,064	3,180	3,249		(185)		(185)		3,064			0	35	09/01/2033.	1
31402C PL 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		47,835	47,835	50,348	51,389		(3,555)		(3,555)		47,835			0	406	11/01/2033.	1
31402C U6 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		427	427	440	443		(16)		(16)		427			0	5	03/01/2034.	1
31402E AQ 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,456	1,456	1,500	1,524		(68)		(68)		1,456			0	15	07/01/2033.	1
31402K CE 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		917	917	945	950		(33)		(33)		917			0	10	08/01/2033.	1
31403F JW 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		5,242	5,242	5,285	5,272		(30)		(30)		5,242			0	64	10/01/2033.	1
31404M 6Q 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		233	233	228	229		4		4		233			0	3	06/01/2034.	1
31405A TY 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		905	905	887	889		16		16		905			0	11	06/01/2034.	1
31405D D4 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		96	96	94	95		2		2		96			0	1	07/01/2034.	1
31408E G5 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		11,323	11,323	10,964	10,889		434		434		11,323			0	145	01/01/2036.	1
31410F Z9 9	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		13,984	13,984	15,430	16,427		(2,444)		(2,444)		13,984			0	187	03/01/2037.	1
31412N SL 1	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		10,117	10,117	10,672	10,997		(880)		(880)		10,117			0	104	12/01/2038.	1
31413U TQ 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		15,141	15,141	15,959	16,115		(974)		(974)		15,141			0	220	12/01/2037.	1
31416B VH 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,096	2,096	2,159	2,186		(90)		(90)		2,096			0	23	12/01/2034.	1
31418M A2 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,756	1,756	1,830	1,860		(105)		(105)		1,756			0	21	08/01/2037.	1
3138ES AV 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		7,852	7,852	7,879	7,878		(26)		(26)		7,852			0	52	02/01/2047.	1
3138W5 KA 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,413	1,413	1,416	1,416		(3)		(3)		1,413			0	9	03/01/2043.	1
3138W6 GB 6	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,199	1,199	1,202	1,202		(3)		(3)		1,199			0	8	05/01/2043.	1
3138WJ AU 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		4,679	4,679	4,697	4,696		(17)		(17)		4,679			0	30	10/01/2046.	1
3138WJ UL 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		32,243	32,243	32,364	32,354		(111)		(111)		32,243			0	177	01/01/2047.	1
3138WM XK 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,117	2,117	2,123	2,122		(5)		(5)		2,117			0	14	03/01/2043.	1
3138WP G2 4	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		6,165	6,165	6,181	6,180		(15)		(15)		6,165			0	41	04/01/2043.	1
3138WQ A2 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,300	1,300	1,302	1,302		(2)		(2)		1,300			0	9	05/01/2043.	1
3138WQ AY 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,511	3,511	3,518	3,518		(7)		(7)		3,511			0	24	05/01/2043.	1
3138WT RV 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		1,126	1,126	1,128	1,128		(2)		(2)		1,126			0	7	06/01/2043.	1
3138WT US 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,474	2,474	2,480	2,480		(6)		(6)		2,474			0	16	04/01/2043.	1
3138X1 UK 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		43,309	43,309	45,894	45,283		(1,975)		(1,975)		43,309			0	380	08/01/2043.	1
3138X2 RR 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		2,576	2,576	2,582	2,581		(5)		(5)		2,576			0	17	08/01/2043.	1
3138X2 YC 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		635	635	636	636		(1)		(1)		635			0	4	07/01/2043.	1
3138X3 2Q 4	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		51,497	51,497	54,378	53,915		(2,418)		(2,418)		51,497			0	466	10/01/2043.	1
3138X6 Y5 8	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		355,344	355,344	369,557	368,087		(12,743)		(12,743)		355,344			0	3,239	11/01/2043.	1
3138X9 A8 2	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		27,551	27,551	28,640	28,484		(933)		(933)		27,551			0	210	10/01/2043.	1
3138XF C4 5	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		3,872	3,872	4,047	4,026		(154)		(154)		3,872			0	34	04/01/2044.	1
31402R UN 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		973	973	1,014	1,034		(61)		(61)		973			0	12	02/01/2035.	1
3140F9 VX 0	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		17,504	17,504	17,452	17,456		47		47		17,504			0	118	01/01/2047.	1
3140FN AS 3	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		650,331	650,331	669,028	669,544		(19,213)		(19,213)		650,331			0	6,099	07/01/2047.	1
3140GX BT 7	FNMA 30YR		03/01/2020.	SCHEDULED REDEMPTION		76,867	76,867	79,047	78,809		(1,942)		(1,942)		76,867			0	654	11/01/2047.	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
31410L VC 3	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		274,811	274,811	276,400	276,292		(1,481)		(1,481)		274,811			0	1,910	01/01/2047	1
31417E ZA 2	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		441	441	442	442		(1)		(1)		441			0	3	02/01/2043	1
31417F VB 1	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		26,595	26,595	27,248	27,206		(610)		(610)		26,595			0	193	03/01/2043	1
31417G TQ 9	FNMA 30YR		03/01/2020	SCHEDULED REDEMPTION		926	926	928	928		(2)		(2)		926			0	6	06/01/2043	1
31410G NB 5	FNMA 30YR 10/20 INT FIRST		03/01/2020	SCHEDULED REDEMPTION		6,264	6,264	6,262	6,262		2		2		6,264			0	82	10/01/2037	1
31359S J3 5	FNMA_01-19		03/01/2020	SCHEDULED REDEMPTION		5,468	5,468	5,738	5,655		(187)		(187)		5,468			0	79	05/01/2031	1
31359S JT 8	FNMA_01-5		03/01/2020	SCHEDULED REDEMPTION		1,609	1,609	1,628	1,623		(15)		(15)		1,609			0	25	03/01/2031	1
31392C KP 8	FNMA_02-15		03/25/2020	SCHEDULED REDEMPTION		9,899	9,899	9,977	9,899				0		9,899			0	53	04/25/2032	1
31392F P9 2	FNMA_02-82		03/25/2020	SCHEDULED REDEMPTION		6,861	6,861	6,863	6,861				0		6,861			0	33	12/25/2032	1
31394A E2 8	FNMA_04-69		03/01/2020	SCHEDULED REDEMPTION		13,418	13,418	14,001	13,876		(457)		(457)		13,418			0	190	05/01/2033	1
31396X QJ 6	FNMA_07-89		03/25/2020	SCHEDULED REDEMPTION		15,740	15,740	15,653	15,670		70		70		15,740			0	79	09/25/2037	1
31397L TB 5	FNMA_08-49		03/01/2020	SCHEDULED REDEMPTION		14,764	14,764	15,486	15,638		(874)		(874)		14,764			0	147	04/01/2038	1
3137G0 AL 3	STACR_14-DN1		03/25/2020	SCHEDULED REDEMPTION		57,825	57,825	57,611	57,710		115		115		57,825			0	496	02/25/2024	1
3137G0 FT 1	STACR_15-DNA2		03/25/2020	SCHEDULED REDEMPTION		105,930	105,930	105,070	105,309		620		620		105,930			0	839	12/25/2027	1
3137G0 GT 0	STACR_15-DNA3		03/25/2020	SCHEDULED REDEMPTION		102,574	102,574	102,558	102,562		11		11		102,574			0	1,036	04/25/2028	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					3,475,651	3,393,671	3,479,269	3,479,024	0	(85,352)	0	(85,352)	0	3,393,671	0	0	0	113,095	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04542B LY 6	ABFC_05-WF1		03/25/2020	SCHEDULED REDEMPTION		44,284	44,284	41,461	43,070		1,215		1,215		44,284			0	223	11/25/2034	1FM
04541G LJ 9	ABSHE_04-HE6		03/25/2020	SCHEDULED REDEMPTION		139,852	139,852	138,781	139,062		790		790		139,852			0	876	09/25/2034	1FM
04541G TM 4	ABSHE_05-HE6		03/25/2020	SCHEDULED REDEMPTION		24,166	24,166	23,368	24,091		75		75		24,166			0	141	07/25/2035	1FM
004421 MF 7	ACE_05-HE2		03/25/2020	SCHEDULED REDEMPTION		7,859	7,859	7,603	7,775		83		83		7,859			0	42	04/25/2035	1FM
00130H BW 4	AES CORP		02/03/2020	CITIGROUP GLOBAL MARKETS, INC		402,558	390,000	399,650	396,620		(176)		(176)		396,444		6,114	6,114	6,554	04/15/2025	3FE
00130H BT 1	AES CORPORATION (THE)		01/31/2020	CITIGROUP GLOBAL MARKETS, INC		252,113	249,000	253,046	252,104		(266)		(266)		251,838		274	274	2,664	05/15/2023	3FE
00868P AA 3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS		01/02/2020	SCHEDULED REDEMPTION		309,496	309,496	389,964	349,795		(40,300)		(40,300)		309,496			0	13,339	01/02/2025	2FE
02007L AG 7	ALLYA_16-3		01/15/2020	SCHEDULED REDEMPTION		165,000	165,000	164,955	165,000				0		165,000			0	407	01/17/2023	1FE
02665W CL 3	AMERICAN HONDA FINANCE CORPORATION		02/21/2020	MATURED		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	15,675	02/21/2020	1FE
03072S XD 2	AMSI_04-R12		03/25/2020	SCHEDULED REDEMPTION		8,365	8,365	8,076	8,211		154		154		8,365			0	49	01/25/2035	1FM
03072S QC 2	AMSI_04-R3		03/25/2020	SCHEDULED REDEMPTION		28,397	28,397	27,190	27,563		835		835		28,397			0	163	05/25/2034	1FM
03072S RX 5	AMSI_04-R5		03/25/2020	SCHEDULED REDEMPTION		37,807	37,807	33,629	35,466		2,341		2,341		37,807			0	231	07/25/2034	1FM
03072S SM 8	AMSI_04-R6		03/25/2020	SCHEDULED REDEMPTION		81,734	81,734	82,347	81,833		(99)		(99)		81,734			0	758	07/25/2034	1FM
03072S ZY 4	AMSI_05-R3		03/25/2020	SCHEDULED REDEMPTION		1,166,682	1,166,682	1,006,264	1,156,898		9,785		9,785		1,166,682			0	6,285	05/25/2035	1FM
073879 NZ 7	BSABS_04-HE11		03/25/2020	SCHEDULED REDEMPTION		90,091	90,091	80,669	87,464		2,627		2,627		90,091			0	597	12/25/2034	1FM
12189P AF 9	BURLINGTON NORTHERN AND SANTE FE R - ABS		01/02/2020	SCHEDULED REDEMPTION		72,968	72,968	86,046	72,968				0		72,968			0	2,762	01/02/2021	1FE
12201P AB 2	BURLINGTON RESOURCES FINANCE CO	C	03/31/2020	CITIGROUP GLOBAL MARKETS, INC		5,862,550	5,000,000	5,000,000	5,000,000				0		5,000,000		862,550	862,550	227,000	08/15/2031	1FE
136385 AL 5	CANADIAN NATURAL RESOURCES LIMITED	A	03/31/2020	JP MORGAN SECURITIES LLC		5,276,424	6,742,000	6,718,817	6,719,995		165		165		6,720,160		(1,443,736)	(1,443,736)	230,586	03/15/2038	2FE

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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
144531 BC 3	CARR_05-NC1		03/25/2020.	SCHEDULED REDEMPTION		97,611	97,611	94,057	96,276		1,335		1,335		97,611			0	544	02/25/2035.	1FM
144531 CZ 1	CARR_05-NC3		03/25/2020.	SCHEDULED REDEMPTION		32,126	32,126	31,042	31,882		244		244		32,126			0	160	06/25/2035.	1FM
15135B AJ 0	CENTENE CORPORATION		02/19/2020.	JP MORGAN SECURITIES LLC		761,404	733,000	724,473	725,689		147		147		725,836		35,568	35,568	20,891	01/15/2025.	3FE
152314 NB 2	CXHE_05-B		03/25/2020.	SCHEDULED REDEMPTION		100,857	100,857	93,135	98,574		2,283		2,283		100,857			0	492	03/25/2035.	1FM
247361 ZK 7	DELTA AIR LINES INC		03/13/2020.	MATURED		583,000	583,000	581,408	582,890		110		110		583,000			0	8,381	03/13/2020.	2FE
32027N LA 7	FFML_04-FF7		03/25/2020.	SCHEDULED REDEMPTION		29,444	29,444	27,115	28,039		1,405		1,405		29,444			0	169	09/25/2034.	1FM
32027N TA 9	FFML_05-FFH1		03/25/2020.	SCHEDULED REDEMPTION		78,640	78,640	74,708	76,843		1,797		1,797		78,640			0	378	06/25/2036.	1FM
32027N XD 8	FFML_05-FFH4		03/25/2020.	SCHEDULED REDEMPTION		3,163	3,163	2,986	3,095		69		69		3,163			0	17	12/25/2035.	1FM
320276 AB 4	FFML_06-FF9		03/25/2020.	SCHEDULED REDEMPTION		31,119	31,119	28,911	29,382		1,737		1,737		31,119			0	125	06/25/2036.	1FM
34407D AC 3	FLY LEASING LTD	D	02/19/2020.	JEFFERIES & CO. INC		466,785	451,000	452,240	452,550		(151)		(151)		452,399		14,386	14,386	8,287	10/15/2024.	3FE
31659T DV 4	FMIC_05-2		03/25/2020.	SCHEDULED REDEMPTION		16,012	16,012	12,134	14,205		1,807		1,807		16,012			0	85	12/25/2035.	1FM
35671D AZ 8	FREEPORT-MCMORAN INC		02/12/2020.	Various		790,075	770,000	720,525	737,506		1,010		1,010		738,516		51,559	51,559	12,030	03/15/2023.	3FE
362334 EC 4	GSAMP_06-NC1		03/25/2020.	SCHEDULED REDEMPTION		12,323	12,323	10,705	11,682		641		641		12,323			0	64	02/25/2036.	1FM
43814T AC 6	HAROT_17-1		03/21/2020.	SCHEDULED REDEMPTION		531,580	531,580	529,254			2,326		2,326		531,580			0	762	07/21/2021.	1FE
437084 JU 1	HEAT_05-2		03/25/2020.	SCHEDULED REDEMPTION		51,822	51,822	46,931	50,115		1,707		1,707		51,822			0	329	07/25/2035.	1FM
437084 ND 4	HEAT_05-6		03/25/2020.	SCHEDULED REDEMPTION		16,917	16,917	16,140	16,801		116		116		16,917			0	87	12/25/2035.	1FM
437084 RY 4	HEAT_06-1		03/25/2020.	SCHEDULED REDEMPTION		5,377	5,377	5,034	5,225		152		152		5,377			0	29	04/25/2036.	1FM
456606 GV 8	INABS_05-B		03/25/2020.	SCHEDULED REDEMPTION		61,740	61,740	61,103	61,521		219		219		61,740			0	344	08/25/2035.	1FM
456606 HU 9	INABS_05-C		03/25/2020.	SCHEDULED REDEMPTION		124,490	124,490	108,929	118,443		6,047		6,047		124,490			0	711	10/25/2035.	1FM
49327M 2G 8	KEYBANK NA		03/16/2020.	MATURED		2,305,000	2,305,000	2,301,450	2,304,847		153		153		2,305,000			0	25,931	03/16/2020.	1FE
50076Q AE 6	KRAFT FOODS GROUP INC		03/02/2020.	BANC OF AMERICA SECURITIES LLC		326,304	320,000	350,560	347,415		(127)		(127)		347,288		(20,984)	(20,984)	4,000	06/04/2042.	2FE
50076Q AR 7	KRAFT HEINZ FOODS CO		03/04/2020.	Various		3,411,850	2,740,000	3,309,527	3,301,736		(3,135)		(3,135)		3,298,601		113,249	113,249	114,813	01/26/2039.	2FE
50077L AB 2	KRAFT HEINZ FOODS CO		03/10/2020.	RBC CAPITAL MARKETS, LLC		2,328,300	2,390,000	2,256,572	2,257,705		494		494		2,258,199		70,101	70,101	28,971	06/01/2046.	2FE
50077L AM 8	KRAFT HEINZ FOODS CO		03/10/2020.	Various		7,676,850	7,200,000	7,242,339	7,240,822		(163)		(163)		7,240,660		436,190	436,190	241,049	07/15/2045.	2FE
527298 BH 5	LEVEL 3 FINANCING INC		01/31/2020.	Various		783,135	758,000	767,380	762,579		(47)		(47)		762,532		20,603	20,603	16,599	05/01/2025.	3FE
525221 EM 5	LXS_05-7N		03/25/2020.	SCHEDULED REDEMPTION		17,778	17,778	16,807	16,874		905		905		17,778			0	91	12/25/2035.	1FM
55279H AJ 9	MANUFACTURERS AND TRADERS TRUST CO		01/07/2020.	CALL TRANSACTION		3,000,000	3,000,000	2,998,290	2,999,965		6		6		2,999,971		29	29	26,425	02/06/2020.	1FE
565849 AE 6	MARATHON OIL CORP		03/31/2020.	JP MORGAN SECURITIES LLC		3,287,500	5,000,000	5,619,874	5,584,443		(4,923)		(4,923)		5,579,520		(2,292,020)	(2,292,020)	917	10/01/2037.	2FE
58772R AC 8	MBART_18-1		03/16/2020.	SCHEDULED REDEMPTION		469,266	469,266	469,266	469,266				0		469,266			0	1,428	04/15/2021.	1FE
552953 CD 1	MGM RESORTS INTERNATIONAL		02/13/2020.	Various		397,110	372,000	352,465	355,705		265		265		355,969		41,141	41,141	7,981	09/01/2026.	3FE
61913P AS 1	MHL_05-1		03/25/2020.	SCHEDULED REDEMPTION		6,039	6,039	5,623	5,704		335		335		6,039			0	32	02/25/2035.	1FM
62957H AF 2	NABORS INDUSTRIES INC		03/26/2020.	CREDIT SUISSE SECURITIES (USA) LLC		72,450	315,000	298,807	301,486		559		559		302,045		(229,595)	(229,595)	12,025	02/01/2025.	4FE
65479G AC 3	NAROT_18-B		03/16/2020.	SCHEDULED REDEMPTION		252,799	252,799	252,799	252,799				0		252,799			0	1,032	07/15/2021.	1FE
64352V LL 3	NCHET_05-3		03/25/2020.	SCHEDULED REDEMPTION		184,334	184,334	165,889	178,891		5,442		5,442		184,334			0	1,009	07/25/2035.	1FM
68389F JY 1	OOMLT_05-5		03/25/2020.	SCHEDULED REDEMPTION		161,531	161,531	140,835	153,990		7,541		7,541		161,531			0	775	12/25/2035.	1FM
69318F AE 8	PBF HOLDING COMPANY LLC		02/14/2020.	CALL TRANSACTION		422,280	408,000	421,398	415,478		(463)		(463)		415,014		(7,014)	(7,014)	21,341	11/15/2023.	3FE
912920 AC 9	QWEST CORPORATION		01/15/2020.	CALL TRANSACTION		476,853	475,000	472,564	471,757		(0)		(0)		471,757		3,243	3,243	12,738	09/15/2033.	3FE
76112B VS 6	RAMP_05-EFC2		03/25/2020.	SCHEDULED REDEMPTION		621,204	621,204	586,261	616,557		4,647		4,647		621,204			0	3,371	07/25/2035.	1FM
76112B Z3 7	RAMP_06-RZ1		03/25/2020.	SCHEDULED REDEMPTION		134,685	134,685	130,392	133,322		1,363		1,363		134,685			0	617	03/25/2036.	1FM

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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
76113A AG 6	RASC_06-KS1		03/25/2020.	SCHEDULED REDEMPTION		25,256	25,256	22,604	24,563		693		693		25,256			0	124	02/25/2036.	1FM
75406W AD 3	RASC_06-KS6		03/25/2020.	SCHEDULED REDEMPTION		38,806	38,806	34,367	36,582		2,223		2,223		38,806			0	169	08/25/2036.	1FM
81376E AC 9	SABR_06-NC2		01/16/2020.	AMHERST PIERPONT SECURITIES LLC		330,384	332,462	314,228	317,636		234		234		317,870		12,514	12,514	546	03/25/2036.	1FM
80007R AF 2	SANDS CHINA LTD	D	02/21/2020.	HSBC SECURITIES (USA) INC		445,888	400,000	399,672	399,712		7		7		399,719		46,169	46,169	11,218	08/08/2025.	2FE
842400 FF 5	SOUTHERN CALIFORNIA EDISON		01/13/2020.	CITIGROUP GLOBAL MARKETS, INC		17,380,305	13,950,000	13,889,241	13,892,915		78		78		13,892,993		3,487,312	3,487,312	387,113	01/15/2037.	1FE
85207U AH 8	SPRINT CORP		03/10/2020.	CITIGROUP GLOBAL MARKETS, INC		322,050	285,000	286,069	285,801		(31)		(31)		285,771		36,279	36,279	4,907	06/15/2024.	4FE
84751P ET 2	SURF_05-BC1		03/25/2020.	SCHEDULED REDEMPTION		36,935	36,935	36,935	36,935				0		36,935			0	323	12/25/2035.	1FM
89238T AC 7	TAOT_18-B		03/16/2020.	SCHEDULED REDEMPTION		460,706	460,706	460,706	460,706				0		460,706			0	1,656	03/15/2021.	1FE
87612E AV 8	TARGET CORPORATION		01/28/2020.	CALL TRANSACTION		1,010,015	1,000,000	997,130	999,815		25		25		999,841		159	159	30,789	07/15/2020.	1FE
88947E AS 9	TOLL BROTHERS FINANCE CORP		02/27/2020.	Various		204,700	185,000	193,530	193,041		(155)		(155)		192,886		11,814	11,814	4,119	03/15/2027.	3FE
90270Y BE 8	UBSBB_13-C5		02/01/2020.	SCHEDULED REDEMPTION		41,472	41,472	41,887	41,634		(162)		(162)		41,472			0	854	03/01/2046.	1FM
910047 AK 5	UNITED CONTINENTAL HOLDINGS INC.		03/11/2020.	Various		334,644	347,000	344,941	345,141		63		63		345,203		(10,559)	(10,559)	14,134	01/15/2025.	3FE
91324P CD 2	UNITEDHEALTH GROUP INC		02/19/2020.	OUTSIDE MANAGED ACCT		594,725	500,000	495,710	496,268		13		13		496,281		98,444	98,444	9,208	03/15/2043.	1FE
92922F 4R 6	WAMU_05-AR13		03/25/2020.	SCHEDULED REDEMPTION		10,517	10,517	9,767	9,816		701		701		10,517			0	59	10/25/2045.	1FM
92925C BD 3	WAMU_05-AR19		03/25/2020.	SCHEDULED REDEMPTION		5,708	5,708	5,023	5,072		636		636		5,708			0	33	12/25/2045.	1FM
94946T AC 0	WELLCARE HEALTH PLANS INC		01/28/2020.	EXCHANGE		925,142	920,000	930,015	925,263		(121)		(121)		925,142			0	17,998	04/01/2025.	3FE
9497EM AG 0	WFHET_05-4		03/25/2020.	SCHEDULED REDEMPTION		150,516	150,516	140,826	149,723		792		792		150,516			0	513	12/25/2035.	1FM
98162C AC 5	WOLS_18-B		03/16/2020.	SCHEDULED REDEMPTION		586,822	586,822	586,822	586,822				0		586,822			0	2,526	06/15/2021.	1FE
P0956J CG 8	BANCO DE CREDITO DEL PERU	D	01/30/2020.	BANC OF AMERICA SECURITIES LLC		255,794	242,000	260,906	251,785		(255)		(255)		251,530		4,264	4,264	3,485	04/01/2023.	2FE
45112F AM 8	ICICI BANK LTD (DUBAI BRANCH)	D	03/31/2020.	UBS SECURITIES LLC		182,466	200,000	190,308	191,830		219		219		192,049		(9,583)	(9,583)	2,280	12/14/2027.	2FE
05377R BV 5	AESOP_14-2A		02/20/2020.	SCHEDULED REDEMPTION		1,066,667	1,066,667	1,066,405	1,066,660		7		7		1,066,667			0	3,333	02/20/2021.	1FE
00969D AA 8	AJAXM_17-B		03/25/2020.	SCHEDULED REDEMPTION		100,210	100,210	100,209	100,210		0		0		100,210			0	691	09/25/2056.	1FE
030506 AA 7	AMERICAN WOODMARK CORPORATION		03/04/2020.	Various		226,803	221,000	214,493	215,657		130		130		215,787		11,015	11,015	5,104	03/15/2026.	3FE
00175P AB 9	AMN HEALTHCARE INC		02/11/2020.	SUNTRUST ROBINSON HUMPHREY, INC.		66,463	65,000	65,368	65,352		(8)		(8)		65,344		1,118	1,118	1,102	10/01/2027.	3FE
03463V AA 3	AOMT_18-2		03/06/2020.	Various		5,054,764	4,981,975	4,981,068	4,981,377		90		90		4,981,467		73,297	73,297	48,217	07/03/2048.	1FM
03463V AB 1	AOMT_18-2		03/06/2020.	Various		4,018,608	3,962,935	3,962,893	3,962,912		3		3		3,962,915		55,692	55,692	39,419	07/03/2048.	1FM
03464N AA 0	AOMT_18-3		03/01/2020.	SCHEDULED REDEMPTION		288,180	288,180	288,178	288,179		1		1		288,180			0	2,304	09/01/2048.	1FM
03464N AB 8	AOMT_18-3		03/01/2020.	SCHEDULED REDEMPTION		228,143	228,143	228,140	228,141		2		2		228,143			0	1,875	09/01/2048.	1FM
042856 AA 2	ARRW_18-1		03/01/2020.	SCHEDULED REDEMPTION		695,928	695,928	695,913	695,921		7		7		695,928			0	4,365	04/01/2048.	1FM
042856 AB 0	ARRW_18-1		03/01/2020.	SCHEDULED REDEMPTION		369,109	369,109	369,106	369,108		2		2		369,109			0	2,471	04/01/2048.	1FM
053773 BC 0	AVIS BUDGET CAR RENTAL LLC		02/06/2020.	GOLDMAN SACHS & CO LLC		224,981	213,000	213,803	213,733		(15)		(15)		213,718		11,264	11,264	7,383	07/15/2027.	3FE
05967B AB 1	BANCO SANTANDER CHILE	D	02/21/2020.	BANC OF AMERICA SECURITIES LLC		312,825	300,000	307,500	303,013		(158)		(158)		302,855		9,970	9,970	5,005	09/20/2022.	1FE
103557 AA 2	BOYNE USA INC		03/11/2020.	SAMUEL A. RAMIREZ & CO., INC.		75,960	72,000	77,940	77,065		(359)		(359)		76,706		(746)	(746)	1,914	05/01/2025.	4FE
12467A AD 0	C&S GROUP ENTERPRISES LLC		02/28/2020.	Various		464,650	460,000	455,750	457,174		163		163		457,337		7,313	7,313	15,280	07/15/2022.	3FE
22530L AC 0	CAALT_17-1A		03/15/2020.	SCHEDULED REDEMPTION		1,770,158	1,770,158	1,754,116	1,767,426		2,732		2,732		1,770,158			0	12,506	12/15/2025.	1FE
12510H AB 6	CAUTO_20-1A		03/15/2020.	SCHEDULED REDEMPTION		34,350	34,350	34,344			6		6		34,350			0	153	02/15/2050.	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
1248EP BM 4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		01/16/2020.	CITIGROUP GLOBAL MARKETS, INC		264,688	250,000	248,750	248,940		8		8		248,948		15,740	15,740	6,229	02/15/2026.	3FE
150190 AC 0	CEDAR FAIR LP		02/12/2020.	WELLS FARGO ADVISORS, LLC		231,125	215,000	216,880	216,782		(23)		(23)		216,759		14,366	14,366	7,117	07/15/2029.	4FE
15135B AL 5	CENTENE CORPORATION		02/14/2020.	CITIGROUP GLOBAL MARKETS, INC		960,250	920,000	925,142			(94)		(94)		925,048		35,202	35,202	18,515	04/01/2025.	3FE
125523 BN 9	CIGNA CORP		03/31/2020.	CALL TRANSACTION		1,142,649	1,100,000	1,116,888	1,115,159		(1,961)		(1,961)		1,113,198		(13,198)	(13,198)	62,388	11/15/2021.	2FE
12559Q AA 0	CITM_07-1		03/25/2020.	SCHEDULED REDEMPTION		141,852	141,852	141,143	141,299		554		554		141,852			0	952	10/25/2037.	1FM
19687V AA 9	COLT_18-2		03/01/2020.	SCHEDULED REDEMPTION		608,996	608,996	608,989	608,989		7		7		608,996			0	4,633	07/03/2048.	1FM
12596D AA 4	COLT_18-3		03/06/2020.	Various		4,578,757	4,556,267	4,556,255	4,556,258		4		4		4,556,262		22,495	22,495	43,038	10/02/2048.	1FM
12596D AB 2	COLT_18-3		03/01/2020.	SCHEDULED REDEMPTION		185,770	185,770	185,767	185,768		2		2		185,770			0	1,474	10/02/2048.	1FM
19688A AA 4	COLT_18-4		03/06/2020.	Various		6,801,980	6,750,576	6,750,465	6,750,485		24		24		6,750,508		51,472	51,472	69,361	12/01/2048.	1FM
19687X AC 1	COLT_19-1		03/01/2020.	SCHEDULED REDEMPTION		1,506,540	1,506,540	1,506,540	1,506,540		1		1		1,506,540			0	13,078	03/01/2049.	1FM
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS LP/CR		03/11/2020.	Various		237,415	283,000	283,710	283,638		(21)		(21)		283,617		(46,202)	(46,202)	5,661	05/01/2027.	3FE
126659 AA 9	CVS PASSTHROUGH TRUST - ABS		03/10/2020.	SCHEDULED REDEMPTION		47,873	47,873	64,190	59,420		(11,547)		(11,547)		47,873			0	889	07/10/2031.	2FE
12665U AA 2	CVS PASSTHROUGH TRUST - ABS		03/10/2020.	SCHEDULED REDEMPTION		60,137	60,137	60,232	60,137				0		60,137			0	629	01/10/2036.	2FE
233851 BR 4	DAIMLER FINANCE NORTH AMERICA LLC		03/02/2020.	MATURED		265,000	265,000	262,351	264,891		109		109		265,000			0	2,981	03/02/2020.	1FE
24718P AA 5	DELPHI TECHNOLOGIES PLC	C	01/28/2020.	Various		176,853	161,000	162,003	161,759		(9)		(9)		161,750		15,102	15,102	2,661	10/01/2025.	3FE
24380T AC 0	DRMT_17-1A		03/01/2020.	SCHEDULED REDEMPTION		9,269	9,269	9,269	9,269		0		0		9,269			0	74	12/02/2046.	1FE
24381C AB 8	DRMT_17-2A		03/01/2020.	SCHEDULED REDEMPTION		43,689	43,689	43,688	43,689				0		43,689			0	257	06/01/2047.	1FM
24381C AC 6	DRMT_17-2A		03/01/2020.	SCHEDULED REDEMPTION		61,047	61,047	61,045	61,047				0		61,047			0	373	06/01/2047.	1FM
24381H AA 9	DRMT_18-2A		03/01/2020.	SCHEDULED REDEMPTION		163,434	163,434	163,432	163,434		1		1		163,434			0	1,278	04/01/2058.	1FM
26252H AC 6	DRSLF_18-71A - ABS		02/13/2020.	CALL TRANSACTION		12,700,000	12,700,000	12,700,000	12,700,000				0		12,700,000			0	164,299	01/15/2029.	1FE
269330 AA 4	E3_19-1 - ABS		03/20/2020.	SCHEDULED REDEMPTION		125,478	125,478	125,474	125,474		4		4		125,478			0	1,614	09/20/2055.	1FE
28932M AA 3	ELM ROAD GENERATING STA SUPER LLC		02/11/2020.	SCHEDULED REDEMPTION		121,784	121,784	121,784	121,784				0		121,784			0	3,172	02/11/2030.	1FE
38082J AA 7	GLDN_16-2A - ABS		03/20/2020.	SCHEDULED REDEMPTION		15,653	15,653	15,653	15,653				0		15,653			0	247	09/20/2047.	1FE
361849 K7 6	GMACC_04-C3 IS		01/01/2020.	SCHEDULED REDEMPTION				27,328					0					0	705	12/01/2041.	6
38218G AA 0	GOODG_18-1 - ABS	C	03/15/2020.	SCHEDULED REDEMPTION		186,601	186,601	186,581	186,582		19		19		186,601			0		10/15/2053.	1FE
38218D AA 7	GOODG_19-1A - ABS		03/15/2020.	SCHEDULED REDEMPTION		164,556	164,556	164,506	164,506		50		50		164,556			0		10/15/2054.	1FE
42770R AA 8	HERO_14-1A - ABS		03/20/2020.	SCHEDULED REDEMPTION		66,071	66,071	68,879	68,737		(2,666)		(2,666)		66,071			0	1,569	09/20/2038.	1FE
42770U AA 1	HERO_15-2A - ABS		03/20/2020.	SCHEDULED REDEMPTION		29,385	29,385	30,010	30,236		(851)		(851)		29,385			0	441	09/20/2040.	1FE
43789A AA 2	HOF_18-1		03/01/2020.	SCHEDULED REDEMPTION		253,744	253,744	253,743	253,743		1		1		253,744			0	2,118	06/01/2048.	1FM
43789V AB 4	HOF_19-2		03/01/2020.	SCHEDULED REDEMPTION		220,611	220,611	220,610	220,611		1		1		220,611			0	1,322	09/01/2059.	1FM
436440 AK 7	HOLOGIC INC		01/23/2020.	Various		610,375	590,000	590,920	590,692		(37)		(37)		590,654		19,721	19,721	6,991	10/15/2025.	3FE
46639G AF 3	JPMMT_13-1		03/01/2020.	SCHEDULED REDEMPTION		130,709	130,709	134,630	134,021		(3,312)		(3,312)		130,709			0	1,011	03/01/2043.	1FM
46639G AG 1	JPMMT_13-1		03/01/2020.	SCHEDULED REDEMPTION		74,602	74,602	76,478	76,247		(1,646)		(1,646)		74,602			0	577	03/01/2043.	1FM
46639G AH 9	JPMMT_13-1		03/01/2020.	SCHEDULED REDEMPTION		65,234	65,234	66,181	66,118		(885)		(885)		65,234			0	505	03/01/2043.	1FM
46643D BF 3	JPMMT_14-OAK4		03/01/2020.	SCHEDULED REDEMPTION		30,067	30,067	31,082	31,012		(945)		(945)		30,067			0	254	09/01/2044.	1FM
49338C AA 1	KEYSPAN GAS EAST CORPORATION		02/19/2020.	OUTSIDE MANAGED ACCT		959,651	700,000	700,000	700,000				0		700,000		259,651	259,651	15,841	04/01/2041.	1FE
42307T AH 1	KRAFT HEINZ FOODS CO		03/02/2020.	MIZUHO SECURITIES USA INC		302,881	245,000	268,794	266,429		(98)		(98)		266,331		36,550	36,550	10,328	08/01/2039.	2FE
50077L AU 0	KRAFT HEINZ FOODS CO		02/13/2020.	RBC CAPITAL MARKETS, LLC		4,940,682	4,802,000	4,783,368	4,783,757		190		190		4,783,947		156,734	156,734	71,530	04/01/2030.	2FE

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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
50212Y AB 0	LPL HOLDINGS INC.		01/15/2020.	MORGAN STANLEY & CO. LLC.		243,310	232,000	241,099	239,429		(96)		(96)		239,334		3,976	3,976	4,521	09/15/2025.	4FE
64829L AA 6	NRZT_16-4		03/01/2020.	SCHEDULED REDEMPTION		52,649	52,649	52,233	52,255		394		394		52,649			0	429	11/01/2056.	1FM
64829J AA 1	NRZT_17-1A		03/01/2020.	SCHEDULED REDEMPTION		212,293	212,293	214,779	214,455		(2,162)		(2,162)		212,293			0	1,897	02/01/2057.	1FM
64830G AB 2	NRZT_18-1		03/01/2020.	SCHEDULED REDEMPTION		24,032	24,032	24,080	24,074		(42)		(42)		24,032			0	213	12/01/2057.	1FM
64828C AY 5	NRZT_18-2		03/01/2020.	SCHEDULED REDEMPTION		41,473	41,473	41,849	41,795		(322)		(322)		41,473			0	392	02/01/2058.	1FM
67091T AB 1	OCP SA	D	03/27/2020.	CITIGROUP GLOBAL MARKETS, INC		218,000	200,000	216,750	215,570		(69)		(69)		215,501		2,499	2,499	5,920	04/25/2044.	2FE
701885 AB 1	PARSLEY ENERGY LLC/ PARSLEY FINACE		03/07/2020.	CALL TRANSACTION		326,627	312,000	320,736	319,166		(515)		(515)		318,650		(6,650)	(6,650)	19,827	06/01/2024.	3FE
69369E AA 7	PERTAMINA PERSERO PT	D	02/25/2020.	TENDER TRANSACTION		814,320	780,000	800,550	784,040		(425)		(425)		783,615		30,705	30,705	10,465	05/23/2021.	2FE
724060 AA 6	PIPELINE FUNDING COMPANY LLC - ABS		01/15/2020.	SCHEDULED REDEMPTION		21,706	21,706	25,459	24,980		(3,275)		(3,275)		21,706			0	814	01/15/2030.	2FE
69700P AA 0	PSTAT_18-5A - ABS		01/21/2020.	SCHEDULED REDEMPTION		917,353	917,353	917,353	917,353				0		917,353			0	6,601	01/20/2027.	1FE
74840L AA 0	QUICKEN LOANS INC.		01/16/2020.	RBC CAPITAL MARKETS, LLC		928,643	894,000	880,204	886,200		42		42		886,243		42,400	42,400	11,423	05/01/2025.	3FE
80282K AY 2	SANTANDER HOLDINGS USA INC.		02/11/2020.	EXCHANGE		3,625,494	3,630,000	3,625,280	3,625,426		67		67		3,625,494			0	41,542	10/05/2026.	2FE
81745J AA 6	SEMT_13-11		03/01/2020.	SCHEDULED REDEMPTION		10,953	10,953	10,426	10,548		405		405		10,953			0	90	09/01/2043.	1FM
81746N CB 2	SEMT_16-3		03/01/2020.	SCHEDULED REDEMPTION		4,373	4,373	4,477	4,462		(89)		(89)		4,373			0	36	11/01/2046.	1FM
81746N CC 0	SEMT_16-3		03/01/2020.	SCHEDULED REDEMPTION		3,303	3,303	3,268	3,273		30		30		3,303			0	27	11/01/2046.	1FM
81728U AA 2	SENSATA TECHNOLOGIES INC.		03/06/2020.	Various		247,116	242,000	241,468	241,479		7		7		241,486		5,630	5,630	4,718	02/15/2030.	3FE
82967N AW 8	SIRIUS XM RADIO INC.		01/21/2020.	JP MORGAN SECURITIES LLC		790,230	742,000	740,137	740,323		13		13		740,336		49,894	49,894	20,828	07/15/2026.	3FE
85769F AD 0	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000				0		250,000			0	1,810	08/25/2052.	1FE
85769F AE 8	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		2,996,333	2,996,333	2,996,333	1,000,000				0		2,996,333			0	17,531	08/25/2052.	2FE
85769F AF 5	SPST_19-WL1 - ABS		02/25/2020.	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000				0		500,000			0	4,121	08/25/2052.	2FE
88031V AA 7	TENASKA GATEWAY PARTNERS LTD.		03/30/2020.	SCHEDULED REDEMPTION		99,234	99,234	84,258	94,086		5,148		5,148		99,234			0	1,501	12/30/2023.	2FE
87248T AA 3	TICP CLO LTD TICP_17-7A - ABS		03/03/2020.	CALL TRANSACTION		1,700,000	1,700,000	1,698,300	1,698,992		50		50		1,699,042		958	958	20,975	07/15/2029.	1FE
94107J AA 1	WASTE PRO USA INC.		02/12/2020.	Various		248,914	239,000	235,298	235,786		52		52		235,838		13,076	13,076	6,529	02/15/2026.	4FE
94946T AD 8	WELLCARE HEALTH PLANS INC.		01/28/2020.	EXCHANGE		44,000	44,000	44,000	44,000				0		44,000			0	1,181	08/15/2026.	3FE
009098 A* 5	AIR CARGO LOGISTICS FT WORTH TX C.		03/10/2020.	SCHEDULED REDEMPTION		287,697	287,697	287,697	287,697				0		287,697			0	3,200	11/10/2039.	1
01185* AA 3	ALASKA VENTURES LLC		03/31/2020.	SCHEDULED REDEMPTION		125,937	125,937	125,937	125,937				0		125,937			0	1,470	06/30/2033.	2PL
12523@ AA 9	CC TUGS LLC		03/31/2020.	SCHEDULED REDEMPTION		125,999	125,999	125,999	125,999				0		125,999			0	2,016	09/30/2030.	3PL
30280@ AA 4	FR-ENCLAVE LLC - ABS		01/07/2020.	SCHEDULED REDEMPTION		34,535	34,535	34,535	34,535				0		34,535			0	448	09/30/2033.	2
44416* AB 2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2020.	SCHEDULED REDEMPTION		27,039	27,039	26,667	26,702		336		336		27,039			0	299	05/31/2033.	2PL
49239@ AA 6	KERR-MCGEE GUNNISON TRUST KMGI - ABS		01/30/2020.	MATURED		325,772	325,772	331,747	325,772				0		325,772			0	10,946	01/30/2020.	2
P7077@ AH 7	NASSAU AIRPORT DEVELOPMENT CO.	D	03/31/2020.	SCHEDULED REDEMPTION		90,000	90,000	90,000	90,000				0		90,000			0	1,427	03/31/2035.	2PL
70706P A* 5	PENGROWTH ENERGY CORP.	A	01/07/2020.	HIMCO OPERATIONAL TRANSACTION		7,730,875	8,033,000	5,896,333	5,896,333				0		5,896,333		1,834,542	1,834,542	32,011	01/31/2020.	5Z
L8038* AA 4	SBM BALEIA AZUL SARL	D	03/15/2020.	SCHEDULED REDEMPTION		173,880	173,880	173,043	173,382		498		498		173,880			0	2,391	09/15/2027.	3
84519# AG 9	SOUTHWEST POWER POOL INC.		03/30/2020.	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000				0		75,000			0	609	09/30/2024.	1
86203# AA 8	STONEHENGE CAPITAL FUND CONNECTICU		03/15/2020.	SCHEDULED REDEMPTION		3,640	3,640	3,640	3,640				0		3,640			0	73	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
86198* AA 9	STONEHENGE CAPITAL FUND NEVADA FUN	..	01/31/2020.	MATURED		43,394	43,394	43,394	43,394				0		43,394			0	616	01/31/2020.	1FE
89407# AF 5	TRANSWESTERN PIPELINE CO SENIOR	..	02/18/2020.	CALL TRANSACTION		2,566,652	2,500,000	2,500,000	2,500,000				0		2,500,000			0	92,336	12/09/2020.	2
90139P AB 5	TWIN BROOK I - ONSHORE - ABS	..	01/24/2020.	CAPITAL DISTRIBUTION		563,554	563,554	563,554	563,554				0		563,554			0	6,869	04/25/2024.	1PL
90139Q AB 3	TWIN BROOK II - OFFSHORE - ABS	..	01/24/2020.	CAPITAL DISTRIBUTION		536,801	536,801	536,801	536,801				0		536,801			0	6,512	04/25/2024.	1PL
3899999.	Total - Bonds - Industrial and Miscellaneous					150,957,280	147,911,304	146,613,152	143,272,508	0	(2,435)	0	(2,435)	0	146,755,147	0	4,052,058	4,052,058	2,595,281	XXX	XXX
Bonds - Unaffilited Bank Loans																					
BHM22N 4D 9	1011778 BC UNLIMITED LIABILITY CO	A	03/31/2020.	SINKING FUND TRANSACTION		617	617	617	617				0		617			0	6	11/14/2026.	3FE
02376C AX 3	AMERICAN AIRLINES INC	..	01/29/2020.	HIMCO OPERATIONAL TRANSACTION		548,649	551,106	548,637	549,440		68		68		549,508		(859)	(859)	1,763	10/10/2021.	3FE
15670B AB 8	CENTURYLINK INC	..	01/31/2020.	SINKING FUND TRANSACTION		99,241	99,241	97,380	97,508		23		23		97,531		1,709	1,709	764	01/31/2025.	3FE
BHM23Q 4L 3	CENTURYLINK INC	..	03/31/2020.	SINKING FUND TRANSACTION		220	220	220					0		220		0	0		03/15/2027.	3FE
51508P AG 9	GOLDEN NUGGET INC/NV	..	02/04/2020.	HIMCO OPERATIONAL TRANSACTION		142,465	142,822	142,465	142,477		8		8		142,485		(20)	(20)	1,655	10/04/2023.	4FE
BHM23V A2 7	GOLDEN NUGGET LLC	..	03/31/2020.	Various		131,030	142,822	142,465			21		21		142,485		(11,456)	(11,456)		10/04/2023.	4FE
58004G AB 4	MCDERMOTT TECHNOLOGY AMERICAS INC	..	01/31/2020.	Various							4		4		4		(4)	(4)	3,977	03/27/2025.	6FE
55303K AC 7	MGM GROWTH PROPERTIES OPERATING PA	..	02/14/2020.	BANC OF AMERICA SECURITIES LLC		370,742	369,817	364,601	364,984		98		98		365,083		5,659	5,659	2,090	03/16/2025.	3FE
BHM219 XL 1	NASCAR HOLDINGS INC	..	01/21/2020.	SINKING FUND TRANSACTION		51	51	51	51				0		51		0	0	0	07/25/2026.	3FE
63937Y AE 1	NAVISTAR INTERNATIONAL CORPORATION	..	01/28/2020.	JP MORGAN SECURITIES LLC		279,018	277,796	277,142	277,132		8		8		277,140		1,693	1,693	1,616	11/02/2024.	3FE
70215E AN 3	PARTY CITY HOLDINGS INC	..	01/23/2020.	Various		271,548	290,815	289,616	289,861		20		20		289,881		(18,333)	(18,333)	2,408	08/19/2022.	4FE
BHM217 Y7 5	SINCLAIR BROADCAST GROUP INC	..	03/31/2020.	SINKING FUND TRANSACTION		778	778	774	774		0		0		774		4	4	8	07/18/2026.	3FE
85208E AB 6	SPRINT COMMUNICATIONS INC	..	03/31/2020.	SINKING FUND TRANSACTION		1,345	1,345	1,348	1,345				0		1,345			0	13	02/02/2024.	3FE
78466D BF 0	SS&C TECHNOLOGIES HOLDINGS INC	..	03/31/2020.	SINKING FUND TRANSACTION		323	323	322			0		0		322		2	2		04/16/2025.	3FE
BHM1WW 7A 1	SS&C TECHNOLOGIES INC	..	01/31/2020.	HIMCO OPERATIONAL TRANSACTION		124,861	126,701	126,068	126,130		8		8		125,116		(70)	(70)	442	04/16/2025.	1Z
BHM21Y 1D 9	WELLS ENTERPRISES INC	..	03/31/2020.	SINKING FUND TRANSACTION		527	527	525	525		0		0		525		1	1	8	03/29/2025.	4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					1,971,413	2,004,980	1,992,230	1,850,845	0	257	0	257	0	1,993,087	0	(21,674)	(21,674)	14,749	XXX	XXX
8399997.	Total - Bonds - Part 4					241,504,303	237,291,080	234,589,417	231,582,608	0	(81,375)	0	(81,375)	0	235,128,292	0	6,056,588	6,056,588	3,281,976	XXX	XXX
8399999.	Total - Bonds					241,504,303	237,291,080	234,589,417	231,582,608	0	(81,375)	0	(81,375)	0	235,128,292	0	6,056,588	6,056,588	3,281,976	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
011642 10 5	ALARM.COM HOLDINGS INC	..	03/31/2020.	BARCLAYS CAPITAL INC	7,733.000	299,821	XXX	372,127					0		372,127		(72,306)	(72,306)		XXX	
64110L 10 6	NETFLIX INC	..	02/20/2020.	BARCLAYS CAPITAL INC	2,166.000	839,726	XXX	792,929					0		792,929		46,797	46,797		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,139,547	XXX	1,165,057	0	0	0	0	0	0	1,165,057	0	(25,510)	(25,510)	0	XXX	XXX
Common Stocks - Mutual Funds																					
018914 50 7	ALLIANCE BERNSTEIN	..	03/31/2020.	DIRECT WITH ISSUER	308.994	9,701	XXX	6,004					0		6,004		3,697	3,697		XXX	
298706 84 7	AMERICAN EUROPACIFIC	..	03/31/2020.	DIRECT WITH ISSUER		218	XXX						0				218	218		XXX	
399874 84 1	AMERICAN GROWTH	..	03/31/2020.	DIRECT WITH ISSUER	129.837	30,009	XXX	5,414					0		5,414		24,595	24,595		XXX	
949917 39 7	WELLS FARGO ADV HER MMKT INS	..	03/31/2020.	DIRECT WITH ISSUER		43,712	XXX						0				43,712	43,712		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
09661L 30 2	BNY MELLON S&P 500 INDEX FUND	..	03/31/2020.	DIRECT WITH ISSUER	135.794	6,844	XXX	6,468					0		6,468		376	376		XXX	
354026 50 2	FRANKLIN MUTUAL	..	03/31/2020.	DIRECT WITH ISSUER	238.622	14,165	XXX	6,105					0		6,105		8,060	8,060		XXX	
355148 82 6	FRANKLIN SMALL CAP	..	03/31/2020.	DIRECT WITH ISSUER		1,738	XXX						0				1,738	1,738		XXX	
416649 35 8	HARTFORD CAPITAL APPRECIATION-R4	..	03/31/2020.	DIRECT WITH ISSUER	193.351	63,876	XXX	7,112					0		7,112		56,764	56,764		XXX	
416649 28 3	R4	..	03/31/2020.	DIRECT WITH ISSUER	312.739	27,059	XXX	7,458					0		7,458		19,600	19,600		XXX	
416641 87 6	HARTFORD GROWTH OPPORT FD - R4.	..	03/31/2020.	DIRECT WITH ISSUER	151.956	28,815	XXX	5,532					0		5,532		23,283	23,283		XXX	
416649 39 0	HARTFORD SMALL COMPANY FUND	..	03/31/2020.	DIRECT WITH ISSUER	63.161	19,097	XXX	1,304					0		1,304		17,793	17,793		XXX	
00141M 59 8	INVESCO MID CAP	..	03/31/2020.	DIRECT WITH ISSUER		32,859	XXX						0				32,859	32,859		XXX	
00141L 50 9	INVESCO SM CAP	..	03/31/2020.	DIRECT WITH ISSUER	526.706	18,505	XXX	6,047					0		6,047		12,459	12,459		XXX	
354713 55 4	FRANKLIN STRATEGIC	..	03/31/2020.	DIRECT WITH ISSUER	664.688	6,368	XXX	6,416					0		6,416		(48)	(48)		XXX	
416649 34 1	HARTFORD HIGH YIELD FUND - R4	..	03/31/2020.	DIRECT WITH ISSUER	874.892	6,562	XXX	6,389					0		6,389		172	172		XXX	
416649 25 9	HARTFORD TOTAL RETURN BOND FUND	..	03/31/2020.	DIRECT WITH ISSUER	77.849	847	XXX	842					0		842		5	5		XXX	
552981 46 6	MFS TOTAL RETURN FUND-R3	..	03/31/2020.	DIRECT WITH ISSUER	13,732.100	319,481	XXX	205,925					0		205,925		113,556	113,556		XXX	
9499999.	Total - Common Stocks - Mutual Funds					629,855	XXX	271,015	0	0	0	0	0	0	271,015	0	358,839	358,839	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,769,402	XXX	1,436,072	0	0	0	0	0	0	1,436,072	0	333,329	333,329	0	XXX	XXX
9799999.	Total - Common Stocks					1,769,402	XXX	1,436,072	0	0	0	0	0	0	1,436,072	0	333,329	333,329	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,769,402	XXX	1,436,072	0	0	0	0	0	0	1,436,072	0	333,329	333,329	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					243,273,705	XXX	236,025,489	231,582,608	0	(81,375)	0	(81,375)	0	236,564,364	0	6,389,917	6,389,917	3,281,976	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
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			518,000		518,000	370,000						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			1,038,000		1,038,000	814,000						2
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										1,320,000	0	0	1,556,000	XXX	1,556,000	1,184,000	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		258,459,000	1,206.55	29,862,110			1,325,416		1,325,416	1,280,143						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		131,749,475	1,177.05	15,030,030			621,115		621,115	600,397						2
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		129,229,500	1,063.08	12,402,600			419,728		419,728	408,194						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		180,582,719	1,431.25	30,380,002			5,312,520		5,312,520	4,128,609						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		181,215,788	1,426.25	30,400,002			5,280,464		5,280,464	4,107,449						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		183,204,811	1,410.77	30,749,999			5,181,813		5,181,813	4,042,102						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		183,094,940	1,411.60	29,899,861			5,187,064		5,187,064	4,045,583						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		183,368,907	1,409.50	30,249,672			5,173,783		5,173,783	4,036,766						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		181,360,680	1,425.10	29,999,780			5,273,067		5,273,067	4,102,556						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		183,005,772	1,412.30	28,440,000			1,841,720		1,841,720	1,734,192						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		180,529,088	1,431.68	27,899,998			1,910,487		1,910,487	1,796,071						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		187,045,486	1,381.80	28,580,000			1,736,836		1,736,836	1,639,450						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		188,654,393	1,370.00	30,799,704			5,074,395		5,074,395	3,956,916						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		191,451,101	1,350.00	28,779,998			1,631,728		1,631,728	1,544,057						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		177,553,321	1,455.67	29,638,591			5,981,028		5,981,028	4,518,868						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		465,226,200	2,500.00				11,241,164	^	11,241,164	34,365,540						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		697,839,300	2,500.00				16,764,597	^	16,764,597	51,546,933						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		232,613,100	2,500.00				4,888,363	^	4,888,363	17,172,395						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		95,629,830	2,700.00				4,132,183	^	4,132,183	10,683,186						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		191,259,660	2,700.00				8,854,391	^	8,854,391	21,406,359						2

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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		92,269,863	2,800.00				6,695,026	^	6,695,026	11,234,400						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		92,269,863	2,800.00				6,541,429	^	6,541,429	11,223,990						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		69,186,180	1,670.00				20,945,415	^	20,945,415	21,358,300						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		77,979,700	1,990.00				19,422,905	^	19,422,905	19,289,164						2
MXEA IDX PUT @ 1990 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/08/2018	06/20/2025		77,979,700	1,990.00				18,323,120	^	18,323,120	19,214,629						2
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		92,269,863	2,800.00	18,956,700			30,810,964		30,810,964	14,077,959						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		89,168,355	2,900.00	15,487,481			26,005,230		26,005,230	12,924,526						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		89,168,355	2,900.00				8,063,782	^	8,063,782	11,708,596						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		89,685,273	2,880.00	18,391,000			31,675,474		31,675,474	14,355,926						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		67,802,456	1,700.00				23,915,807	^	23,915,807	22,634,985						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		89,168,355	2,900.00				9,192,015	^	9,192,015	11,820,884						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		232,613,100	2,550.00				8,090,209	^	8,090,209	18,467,708						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		232,613,100	2,500.00				5,221,190	^	5,221,190	17,177,111						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		92,269,863	2,800.00				6,934,419	^	6,934,419	11,294,593						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		95,629,830	2,700.00				6,357,843	^	6,357,843	10,942,557						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		98,214,420	2,650.00				5,198,972	^	5,198,972	10,776,041						2
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 6/19/20	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/16/2020	06/19/2020		310,150,800	3,400.00				78,338,303	^	78,338,303	78,338,303						2
S&P IDX PUT @ 3400 - PREMIUM PAYABLE 06/19/20	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2020	06/19/2020		232,613,100	3,400.00				59,715,674	^	59,715,674	59,715,674						2
0169999999. Total-Purchased Options-Hedging Other-Put Options										465,947,529	0	0	469,279,639	XXX	469,279,639	553,671,109	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										467,267,529	0	0	470,835,639	XXX	470,835,639	554,855,109	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										1,320,000	0	0	1,556,000	XXX	1,556,000	1,184,000	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										465,947,529	0	0	469,279,639	XXX	469,279,639	553,671,109	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										467,267,529	0	0	470,835,639	XXX	470,835,639	554,855,109	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						

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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		362,721,361	712.55	(19,119,860)			(1,457,652)		(1,457,652)	(1,371,381)						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		361,842,600	700.00	(18,760,000)			(1,346,736)		(1,346,736)	(1,270,315)						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		361,842,600	700.00	(18,862,200)			(1,346,736)		(1,346,736)	(1,270,315)						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		361,842,600	700.00	(17,788,400)			(1,346,736)		(1,346,736)	(1,270,315)						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		355,106,642	727.84	(17,708,687)			(1,818,438)		(1,818,438)	(1,686,117)						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		95,629,830	1,350.00				(833,531)	^	(833,531)	(2,666,428)						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		191,259,660	1,350.00				(1,910,228)	^	(1,910,228)	(5,349,336)						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		92,269,863	1,400.00				(1,674,960)	^	(1,674,960)	(2,824,739)						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		92,269,863	1,400.00				(1,555,887)	^	(1,555,887)	(2,816,669)						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		69,186,180	835.00				(4,604,844)	^	(4,604,844)	(5,198,668)						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		77,979,700	995.00				(4,386,112)	^	(4,386,112)	(4,729,599)						2
MXEA IDX PUT @ 995 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	08/08/2018	06/20/2025		77,979,700	995.00				(3,236,794)	^	(3,236,794)	(4,651,707)						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		92,269,863	1,400.00	(4,758,524)			(7,654,676)		(7,654,676)	(4,137,574)						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		89,168,355	1,450.00	(2,760,000)			(5,028,936)		(5,028,936)	(3,153,338)						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		89,168,355	1,450.00				(2,001,530)	^	(2,001,530)	(2,948,164)						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		89,685,273	1,440.00	(4,448,887)			(7,875,015)		(7,875,015)	(4,234,173)						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		67,802,456	850.00				(4,674,892)	^	(4,674,892)	(4,768,766)						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		89,168,355	1,450.00				(2,178,547)	^	(2,178,547)	(3,024,026)						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		92,269,863	1,400.00				(1,679,234)	^	(1,679,234)	(2,887,356)						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		95,629,830	1,350.00				(1,847,964)	^	(1,847,964)	(2,857,241)						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		98,214,420	1,325.00				(1,543,955)	^	(1,543,955)	(2,805,747)						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		232,613,100	2,550.00		(2,816,100)		(22,667,129)		(22,667,129)	(19,851,029)						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		1,628,291,700	2,500.00		(17,430,210)		(146,615,098)		(146,615,098)	(129,184,888)						2

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0659999999. Total-Written Options-Hedging Other-Put Options										(104,206,558)	(20,246,310)	0	(229,285,631)	XXX	(229,285,631)	(214,957,892)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other										(104,206,558)	(20,246,310)	0	(229,285,631)	XXX	(229,285,631)	(214,957,892)	0	0	0	0	XXX	XXX
Total Written Options																						
0939999999. Total-Written Options-Put Options										(104,206,558)	(20,246,310)	0	(229,285,631)	XXX	(229,285,631)	(214,957,892)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										(104,206,558)	(20,246,310)	0	(229,285,631)	XXX	(229,285,631)	(214,957,892)	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%)			11,381	55,100		177,059		50,500			28,633		100/100
CSWP: USD 2.86%(EUR 0.84%) 11/15/23	92927KB*2 - WABCO HOLDINGS INC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023		2,793,239	USD 2.86%(EUR 0.84%)			14,078	56,125		142,537		63,125			26,600		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%)			4,355	(36,000)		41,519		169,600			27,083		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%)			28,221	(154,679)		229,176		126,250			73,926		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%)			13,956	327,300		589,361		254,400			44,600		100/100
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%)			12,221	61,600		490,944		50,500			61,095		100/100
CSWP: AMORT USD 4.37%(EUR 2.37%) 07/30/49	BHM1ZSFD2 - 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%)						926,559					122,189		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%)						620,403					91,642		100/100
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	84,212	309,447	XXX	3,217,558	0	714,375	0	0	475,768	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	84,212	309,447	XXX	3,217,558	0	714,375	0	0	475,768	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%)			(656,784)	(4,026,319)		(4,026,319)	(334,779)				359,842		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%)			(455,738)	(2,909,334)		(2,909,334)	(289,249)				255,851		1
SWP: ZERO 2.50%(3ML) 12/22/23	VAGLB Hedge - Macro Hedge	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	12/18/2008	12/22/2023		135,000,000	2.50%(3ML)			413,980	13,110,352		13,110,352	7,837,186				1,303,426		2
SWP: ZERO 4.37%(3ML) 10/27/34	VAGLB Hedge - Macro Hedge	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2034		30,000,000	4.37%(3ML)			354,366	27,391,208		27,391,208	10,230,287				572,826		2
SWP: ZERO 3.66%(3ML) 11/16/25	VAGLB Hedge - Macro Hedge	N/A	A	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	11/12/2010	11/16/2025		100,000,000	3.66%(3ML)			772,241	24,549,171		24,549,171	9,316,008				1,186,684		2
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%)			(5,558)	(183,805)		(183,805)	(124,001)				45,000		1

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, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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)			(4,729)	117,120		117,120	132,976				45,000		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)			(189,808)	6,258,893		6,258,893	6,965,330				1,905,292		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%)			158,624	(7,728,295)		(7,728,295)	(7,678,278)				1,979,129		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%)			(275,708)	(17,523,505)		(17,523,505)	(11,571,293)				2,471,585		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		165,000,000	2.60%(3ML)			304,342	13,491,756		13,491,756	7,578,541				1,631,246		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%)			(291,380)	(17,539,073)		(17,539,073)	(11,568,265)				2,472,451		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)			287,328	12,275,814		12,275,814	6,886,590				1,483,471		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%)			(69,330)	(2,794,444)		(2,794,444)	(1,419,621)				301,230		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%)			(4,622)	(186,296)		(186,296)	(94,641)				20,082		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%)			(20,799)	(838,333)		(838,333)	(425,886)				90,369		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%)			(48,204)	(2,118,932)		(2,118,932)	(1,139,030)				240,984		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%)			(2,009)	(88,289)		(88,289)	(47,460)				10,041		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)			40,207	2,093,514		2,093,514	1,192,574				251,025		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)			1,608	83,741		83,741	47,703				10,041		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)			51,903	2,458,471		2,458,471	1,379,241				291,189		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)			3,580	169,550		169,550	95,120				20,082		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)			16,108	762,974		762,974	428,040				90,369		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)			56,184	1,182,233		1,182,233	892,884				359,842		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)			34,913	877,307		877,307	675,732				255,851		1
SWP: 3ML(2.09%) 05/17/24	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2024		38,000,000	3ML(2.09%)			(26,142)	(2,503,136)		(2,503,136)	(1,868,840)				386,196		2
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)			15,923	2,471,844		2,471,844	1,814,926				186,301		2
SWP: 2.56%(3ML) 05/17/47	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2047		19,000,000	2.56%(3ML)			35,325	7,914,276		7,914,276	5,974,951				494,960		2
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)			74,047	9,254,497		9,254,497	6,662,577				818,697		2
SWP: 2.55%(3ML) 05/17/42	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2042		11,000,000	2.55%(3ML)			20,163	3,823,190		3,823,190	2,860,536				258,807		2
SWP: 3ML(1.92%) 05/17/22	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	05/15/2017	05/17/2022		52,000,000	3ML(1.92%)			(13,414)	(1,572,045)		(1,572,045)	(1,269,072)				379,348		2
SWP: 2.96%(3ML) 04/24/28	VAGLB Hedge - Macro Hedge	N/A	A	LCH WAM6YERMS7OXFZUOY219	04/20/2018	04/24/2028		1,000,000	2.96%(3ML)			2,780	184,292		184,292	96,007				14,205		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	2,086	23,280,876		23,280,876	(426,501)				2,108,612		2
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	23,707,377	581,482	91,739,270	XXX	91,739,270	32,810,295	0	0	0	22,300,038	XXX	XXX
Swaps - Hedging Other - Credit Default																						
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020	12/20/2024		29,400,000	5.00%(CREDIT EVENT)		926,100	(20,417)	1,863,018		1,863,018	939,094		(2,175)			4	100/100
ICE: CDX.NA.HY.33 V1 REC 5.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/27/2020	12/20/2024		31,850,000	5.00%(CREDIT EVENT)		1,465,100	(17,694)	2,018,270		2,018,270	554,032		(862)			4	100/100
ICE: CDX.NA.IG.34 V1 REC 1.00%	Bond Portfolio	D PART 1	B	ICE 549300R4IG1TWPZT5U32	03/26/2020	06/20/2025		100,000,000	1.00%(CREDIT EVENT)		(50,064)	(13,889)	665,603		665,603	715,560		106			2	100/100
1129999999. Total-Swaps-Hedging Other-Credit Default										0	2,341,136	(52,000)	4,546,891	XXX	4,546,891	2,208,685	0	(2,931)	0	0	XXX	XXX
Swaps - Hedging Other - Other																						

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: GMWB (0.23%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	MORGAN STANLEY INTER 4PQUHN3JPFGFNF3BB653	03/16/2020	06/30/2057		1,573,548,250	GMWB (0.23%)			391,331	70,407,173		70,407,173	47,216,779				48,034,460		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%)				535,109		535,109	1,899,330				21,036		2
1159999999. Total-Swaps-Hedging Other-Other										0	0	391,331	70,942,282	XXX	70,942,282	49,116,109	0	0	0	48,055,496	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	26,048,513	920,813	167,228,443	XXX	167,228,443	84,135,089	0	(2,931)	0	70,355,533	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)			57,949			6,502,250					758,288		
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)			58,324			6,515,837					758,288		
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)			52,462			28,601,135					2,726,456		
1179999999. Total-Swaps-Replications-Interest Rate										0	0	168,735	0	XXX	41,619,221	0	0	0	0	4,243,031	XXX	XXX
1229999999. Total-Swaps-Replications										0	0	168,735	0	XXX	41,619,221	0	0	0	0	4,243,031	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	23,707,377	750,217	91,739,270	XXX	133,358,491	32,810,295	0	0	0	26,543,069	XXX	XXX
1369999999. Total-Swaps-Credit Default										0	2,341,136	(52,000)	4,546,891	XXX	4,546,891	2,208,685	0	(2,931)	0	0	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	84,212	309,447	XXX	3,217,558	0	714,375	0	0	475,768	XXX	XXX
1399999999. Total-Swaps-Other										0	0	391,331	70,942,282	XXX	70,942,282	49,116,109	0	0	0	48,055,496	XXX	XXX
1409999999. Total-Swaps										0	26,048,513	1,173,760	167,537,890	XXX	212,065,223	84,135,089	714,375	(2,931)	0	75,074,332	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	84,212	309,447	XXX	3,217,558	0	714,375	0	0	475,768	XXX	XXX
1709999999. Total-Hedging Other										363,060,971	5,802,203	920,813	408,778,451	XXX	408,778,451	424,032,305	0	(2,931)	0	70,355,533	XXX	XXX
1719999999. Total-Replication										0	0	168,735	0	XXX	41,619,221	0	0	0	0	4,243,031	XXX	XXX
1759999999. TOTAL										363,060,971	5,802,203	1,173,760	409,087,897	XXX	453,615,230	424,032,305	714,375	(2,931)	0	75,074,332	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 three
2 (cont)	months ended March 31, 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																					
TUM0.......	125	...250,000	US 2YR NOTE JUN 20..............	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/30/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........110.1250	..........110.1914	.........(3,906)					16,600	16,600	90,625	1	2,000
USM0.......	672	...672,000	US LONG BOND JUN 20...........	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........181.0625	..........179.0625	..(1,113,000)					..(1,344,000)	..(1,344,000)	4,368,000	1	1,000
WNM0......	372	...372,000	US ULTRA T-BOND JUN 20.......	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........223.1875	..........221.8750	..(1,209,000)					.....(488,250)	.....(488,250)	5,208,000	1	1,000
1539999999. Total-Long Futures-Hedging Other.................................												..(2,325,906)	0	0	0	0	..(1,815,650)	..(1,815,650)	9,666,625	XXX	XXX
1579999999. Total-Long Futures..												..(2,325,906)	0	0	0	0	..(1,815,650)	..(1,815,650)	9,666,625	XXX	XXX
Short Futures																					
Hedging Other																					
ESM0.......	2,390	...119,500	S&P500 EMINI JUN 20..............	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/16/2020.	.......2,682.9144	.......2,569.7000	4,959,250					..13,529,121	..13,529,121	..28,680,000	1	50
MFSM0....	524	26,200	EMINI MSCI EAFE INDEX JUN 20	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/16/2020.	.......1,381.6521	.......1,559.3000	306,540					..(4,654,375)	..(4,654,375)	4,925,600	1	50
NQM0......	1,568	31,360	NASDAQ 100 E-MINI JUN 20.....	VAGLB Hedge - Macro Hedge	N/A.........	E............	06/19/2020.	CME GROUP INC. LCZ7XYGSLJUHFXXNXD8	03/24/2020.	.......7,466.3414	.......7,786.2500	2,148,160					(10,032,334)	(10,032,334)	..23,520,000	1	20
TYM0.......	629	...629,000	US 10YR NOTE JUN 20............	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........137.9688	..........138.6875	88,453					.....(452,062)	.....(452,062)	1,163,650	1	1,000
UXYM0....	129	...129,000	US ULTRA 10YR NOTE JUN 20.	VAGLB Hedge - Macro Hedge	N/A.........	A............	06/19/2020.	CBT...................... 549300EX04Q2QBFQTQ27	03/17/2020.	..........155.5938	..........156.0313	42,328					.......(56,438)	.......(56,438)	457,950	1	1,000
16029999999. Total-Short Futures-Hedging Other................................												7,544,731	0	0	0	0	..(1,666,088)	..(1,666,088)	..58,747,200	XXX	XXX
1649999999. Total-Short Futures..												7,544,731	0	0	0	0	..(1,666,088)	..(1,666,088)	..58,747,200	XXX	XXX
Totals																					
1709999999. Total-Hedging Other..												5,218,825	0	0	0	0	..(3,481,738)	..(3,481,738)	..68,413,825	XXX	XXX
1759999999. TOTAL...												5,218,825	0	0	0	0	..(3,481,738)	..(3,481,738)	..68,413,825	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	..15,370,000	..50,800,000	..66,170,000
GOLDMAN SACHS & CO LLC	..12,904,525	(12,904,525)	....
Total Net Cash Deposits..	..28,274,525	..37,895,475	..66,170,000

(a)

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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 three
1 (cont)	months ended March 31, 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 5	6	7	Fair Value 8	9	10	11	12
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	66,170,000		66,170,000	5,218,825		5,218,825	68,413,825	68,413,825
NAIC 1 Designation												
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	69,213,857	77,672,441	(9,185,947)	0	77,672,441	(9,185,947)	0	2,024,129	1,296,766
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	5,448,903	5,280,464		0	5,280,464		0		0
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	5,390,000	7,160,318	(1,685,220)	85,098	7,508,790	(1,301,365)	817,425	2,095,418	2,095,418
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y	153,539,547	81,177,164	(3,857,781)	0	81,177,164	(3,857,781)	0	3,062,937	0
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y	42,004,567	78,390,438	(42,904,216)	0	78,390,438	(42,904,216)	0	8,058,753	1,540,408
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		5,981,028	(1,818,438)	4,162,590	5,981,028	(1,818,438)	4,162,590		0
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	91,067,000	124,052,751	(31,353,689)	1,632,062	124,052,751	(31,353,689)	1,632,062		0
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y		88,305,162	(158,393,597)	0	90,403,427	(158,316,077)	0	330,642	0
MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69	Y	Y			(2,909,334)	0		(2,909,334)	0	255,851	0
MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	Y	Y			(4,026,319)	0		(4,026,319)	0	359,842	0
MORGAN STANLEY INTER	4PQUHN3JPFGFNF3BB653	Y	Y	120,247,000	164,508,345	(20,558,627)	23,702,718	164,508,345	(20,558,627)	23,702,718	48,055,496	48,055,496
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y			(2,693,474)	0		(2,693,474)	0		0
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Y	Y	7,316,000	6,944,248		0	6,944,248		0		0
0299999999. Total NAIC 1 Designation				494,226,874	639,472,359	(279,386,642)	29,582,468	641,919,096	(278,925,267)	30,314,795	64,243,068	52,988,088
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	72,743,975	59,103,655	(10,101,475)	0	100,722,876	(10,101,475)	17,877,426	10,831,264	0
0999999999. Gross Totals				566,970,849	764,746,014	(289,488,117)	95,752,468	747,860,797	(289,026,742)	53,411,046	143,488,157	121,401,913
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					764,746,014	(289,488,117)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BARCLAYS CAPITAL INC. AC28XWWI3WIBK2824319	Cash		Cash	66,170,000	66,170,000	66,170,000		
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810 RD 2	TREASURY BOND	40,879,527	26,900,000	26,320,204	11/15/2043.	I
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Cash		Cash	1,520,000	1,520,000	1,520,000		
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3132LA K5 0	FHLMC GOLD 30YR CASH ISSUANCE	2,353,884	2,304,000	2,263,175	10/01/2048.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3132XX MY 2	FHLMC GOLD 30YR	1,845,802	2,074,866	1,723,952	03/01/2048.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3132Y1 UJ 5	FHLMC GOLD 30YR	3,751,682	4,287,000	3,550,799	08/01/2048.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31371K 7E 5	FNMA 30YR	1,069,578	49,321,093	985,382	07/01/2033.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138A4 4H 5	FNMA 30YR	673,841	1,526,801	617,383	02/01/2041.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138AV P7 4	FNMA 30YR	2,359,913	6,465,975	2,223,943	10/01/2041.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138EG GC 2	FNMA 30YR	3,167,286	9,500,000	3,003,483	01/01/2041.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138WJ UL 0	FNMA 30YR	413,021	459,000	391,451	01/01/2047.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138X3 2Q 4	FNMA 30YR	145,112	294,827	137,908	10/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	8,386,185	18,041,000	7,885,822	11/01/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3138XF C4 5	FNMA 30YR	449	1,000	424	04/01/2044.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	6,935,962	9,572,000	6,620,488	07/01/2047.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	3140GX BT 7	FNMA 30YR	3,299,885	4,001,000	3,165,435	11/01/2047.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31410L VC 3	FNMA 30YR	14,470,243	15,755,458	13,739,542	01/01/2047.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	31419A BJ 5	FNMA 15YR	570,179	9,471,000	563,421	06/01/2025.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Loan-backed and Structured	36179U CB 6	GNMA2 30YR	1,145,094	1,760,100	1,088,751	09/20/2048.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Treasury	912810 RD 2	TREASURY BOND	17,857,819	11,751,000	11,489,153	11/15/2043.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Treasury	912810 SE 9	TREASURY BOND	2,244,758	1,500,000	1,614,296	11/15/2048.	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	Treasury	912810 SF 6	TREASURY BOND	6,239,150	4,466,000	4,493,304	02/15/2049.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	Cash		Cash	20,000	20,000	20,000		
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	Treasury	912810 RD 2	TREASURY BOND	3,363,063	2,213,000	2,164,934	11/15/2043.	
MERRILL LYNCH CAP SV GDWTXX036O1TB7DW3U69.	Treasury	912810 SF 6	TREASURY BOND	610,504	437,000	439,672	02/15/2049.	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 RD 2	TREASURY BOND	4,315,905	2,840,000	2,778,627	11/15/2043.	
MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	Treasury	912810 SF 6	TREASURY BOND	1,074,319	769,000	773,701	02/15/2049.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	3138X6 Y5 8	FNMA 30YR	122,253	263,000	114,959	11/01/2043.	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Loan-backed and Structured	31410L VC 3	FNMA 30YR	299,407	326,000	284,288	01/01/2047.	
0199999999. Totals				195,304,821	254,010,120	166,144,497	XXX	XXX
Collateral Pledged to Reporting Entity								
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 D7 2	TREASURY NOTE	196,211	191,000	XXX	08/31/2021.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 F9 6	TREASURY NOTE	1,288,506	1,243,000	XXX	10/31/2021.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 L5 7	TREASURY NOTE	388,978	375,000	XXX	09/30/2022.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 N3 0	TREASURY NOTE	229,168	217,000	XXX	12/31/2022.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 P3 8	TREASURY NOTE	59,532	57,000	XXX	01/31/2023.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 Q2 9	TREASURY NOTE	301,561	291,000	XXX	03/31/2023.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 T9 1	TREASURY NOTE	531,087	504,000	XXX	10/31/2023.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 V8 0	TREASURY NOTE	157,255	146,000	XXX	01/31/2024.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 W5 5	TREASURY NOTE	540,441	523,000	XXX	02/28/2022.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 W7 1	TREASURY NOTE	476,575	445,000	XXX	03/31/2024.	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912828 XQ 8	TREASURY NOTE	1,279,588	1,225,000	XXX	07/31/2022.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912796 TR 0	TREASURY BILL	12,923,586	12,924,000	XXX	04/16/2020.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912796 TU 3	TREASURY BILL	31,878,837	31,896,000	XXX	12/03/2020.	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912828 S2 7	TREASURY NOTE	24,411,434	24,037,000	XXX	06/30/2021.	

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)
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Cash		Cash	5,390,000	5,390,000	XXX		
CME	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	69,376,254	69,376,254	XXX		V
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		Cash	12,200,000	12,200,000	XXX		
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Cash		Cash	141,339,547	141,339,547	XXX		
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Cash		Cash	485	485	XXX		
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Cash		Cash	1,666,000	1,666,000	XXX		
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3128M9 N7 3	FGOLD 30YR GIANT	1,909,004	4,894,000	XXX	01/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31307N B6 0	FGOLD 15YR	4,260,049	8,756,000	XXX	06/01/2030	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132HR A7 5	FHLMC GOLD 30YR	205,246	486,000	XXX	01/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LN 6T 6	FHLMC GOLD 20YR	57,233	150,000	XXX	05/01/2035	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132QV KA 8	FHLMC GOLD 30YR	2,550,376	4,500,000	XXX	01/01/2046	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XT U6 3	FHLMC GOLD 30YR	2,656,238	3,200,000	XXX	10/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y3 B9 4	FHLMC GOLD 30YR	1,927,355	2,263,300	XXX	10/01/2048	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31339U ZR 4	FHLMC 30YR UMBS	3,466,362	3,345,000	XXX	11/01/2049	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0 QU 1	FHLMC 30YR UMBS	2,032,781	1,898,000	XXX	12/01/2049	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EG SH 8	FNMA 15YR	221,682	1,507,000	XXX	03/01/2026	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138X5 U2 1	FNMA 15YR	2,955,740	11,189,000	XXX	09/01/2028	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5	FNMA 30YR	1,031,047	2,316,000	XXX	12/01/2043	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140F5 AC 7	FNMA 30YR	3,764,935	4,931,000	XXX	11/01/2046	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN AS 3	FNMA 30YR	391,289	540,000	XXX	07/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140HD DW 1	FNMA 30YR	3,328,375	3,470,000	XXX	06/01/2048	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JS TA 7	FNMA 30YR UMBS	2,981,245	2,860,000	XXX	07/01/2049	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140Q7 6K 8	FNMA 30YR	3,383,012	3,859,000	XXX	12/01/2047	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31418A F2 9	FNMA 20YR	133,932	460,000	XXX	06/01/2032	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31419A SA 6	FNMA 40YR	1,804,580	6,620,000	XXX	07/01/2050	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Treasury	912796 SM 2	TREASURY BILL	700,987	701,000	XXX	04/23/2020	
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Treasury	912810 RK 6	TREASURY BOND	576,615	460,000	XXX	02/15/2045	
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Cash		Cash	10,150,000	10,150,000	XXX		
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Cash		Cash	80,917,000	80,917,000	XXX		
ICE	549300R4IG1TWPZT5U32	Cash		Cash	3,169,944	3,169,944	XXX		V
LCH	WAM6YERMS7OXFZUOY219	Cash		Cash	197,776	197,776	XXX		V
MORGAN STANLEY INTL	4PQUHN3JPFGFNF3BB653	Cash		Cash	35,264,000	35,264,000	XXX		
MORGAN STANLEY INTL	4PQUHN3JPFGFNF3BB653	Cash		Cash	84,983,000	84,983,000	XXX		
WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	Cash		Cash	7,316,000	7,316,000	XXX		
0299999999. Totals					566,970,848	594,449,306	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					758,312	532,254	558,273	XXX
Wells Fargo Bank N.A.	Minneapolis, MN					768,927			XXX
JP Morgan Chase Bank N.A.	New York, NY					327,113	19,747,774	10,211,780	XXX
JP Morgan Chase Bank N.A.	New York, NY					305,131	388,759	951,752	XXX
JP Morgan Chase Bank N.A.	New York, NY							1,517,874	XXX
JP Morgan Chase Bank GB	London, GB					116,757,774	125,756,050	788,805	XXX
JP Morgan Chase Bank GB	London, GB							140,272,806	XXX
0199998. Deposits in.....48 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			612,742	804,482	896,035	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	119,529,999	147,229,319	155,197,325	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	119,529,999	147,229,319	155,197,325	XXX
0599999. Total Cash		XXX	XXX	0	0	119,529,999	147,229,319	155,197,325	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		03/16/2020		04/14/2020	49,996,389		4,167
0199999. U.S. Government Bonds - Issuer Obligations						49,996,389	0	4,167
0599999. Total - U.S. Government Bonds						49,996,389	0	4,167
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FHLB		03/12/2020		04/16/2020	49,990,698		12,573
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						49,990,698	0	12,573
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						49,990,698	0	12,573
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	BAT INTL FINANCE PLC		03/05/2020		05/06/2020	4,984,499		5,540
	DOMINION RESOURCES INC		02/14/2020		04/02/2020	7,999,619		16,730
	DOMINION RESOURCES INC		03/06/2020		04/07/2020	4,998,886		4,841
	DUKE ENERGY CORP		03/06/2020		04/13/2020	23,989,466		24,186
	KFW		02/11/2020		04/08/2020	9,996,982		22,315
	MCCORMICK & COMPANY INCORPORATED		03/03/2020		05/29/2020	11,968,538		16,388
	MONDELEZ INTERNATIONAL INC		03/03/2020		05/12/2020	11,976,998		16,198
	NATIONAL GRID USA		02/27/2020		05/27/2020	6,981,215		11,840
	NOVARTIS FINANCE CORP		02/27/2020		04/01/2020	15,000,000		22,383
	TEXTRON INC		02/28/2020		04/13/2020	9,994,352		15,977
	VW CREDIT INC		02/24/2020		04/21/2020	7,468,030		13,505
	VW CREDIT INC		02/07/2020		05/07/2020	6,987,592		18,742
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						122,346,175	0	188,646
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						122,346,175	0	188,646
Total Bonds								
7699999. Subtotals - Issuer Obligations						222,333,262	0	205,385
8399999. Subtotals - Bonds						222,333,262	0	205,385
Exempt Money Market Mutual Funds as Identified by the SVO								
4812C2 23 9	JPMORGAN US TREASURY PLUS CL CAP		03/24/2020			100,000,000		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						100,000,000	0	0
All Other Money Market Mutual Funds								
4812C0 66 2	JPMORGAN US GOVT MMKT		03/31/2020			48,219,767		125,047
4812C0 67 0	JPM US GOVT MM - CP		03/24/2020			111,334,939		119,653
949917 39 7	WELLS FARGO ADV HER MMKT INS		03/31/2020			2,452,256	2,844	10,512
8699999. Total - All Other Money Market Mutual Funds						162,006,962	2,844	255,212
8899999. Total - Cash Equivalents						484,340,224	2,844	460,597